



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014  
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, US 43215-2220

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative OfficeOne West Nationwide Blvd.

(Street and Number)

Columbus , OH, US 43215-2220614-249-7111

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail AddressOne West Nationwide Blvd., 1-04-701Columbus , OH, US 43215-2220

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and RecordsOne West Nationwide Blvd., 1-04-701

(Street and Number)

Columbus , OH, US 43215-2220614-249-1545

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.nationwide.com

Statutory Statement ContactMonda S. Caudill614-249-1545

(Name)(Area Code) (Telephone Number)

FinRpt@nationwide.com866-315-1430

(E-mail Address)(FAX Number)

OFFICERS

President & COOWesley Kim Austen #Sr VP & TreasurerDavid Patrick LaPaul

VP - Corp Gov & SecretaryRobert William Horner III

OTHER

|                                                   |                                                   |                                                       |
|---------------------------------------------------|---------------------------------------------------|-------------------------------------------------------|
| J Lynn Anderson # Sr VP-President-NW Bank         | David Gerard Arango # Sr VP-Pers Lines Product    | Anne Louise Arvia # Sr VP-NW Direct Distribution      |
| David Alan Bano Sr VP-Chief Claims Off            | James David Benson Sr VP - Controller             | David William Berson Sr VP- Chief Economist           |
| Mark Allen Berven # Pres & COO-P&C Agency Op      | Pamela Ann Biesecker Sr VP-Head of Taxation       | William Joseph Burke Sr VP - Corporate Marketing      |
| John Laughlin Carter # Sr VP NW Retirement Plans  | Thomas Edward Clark # Sr VP-NW Excess & Surplus   | Tammy Craig Sr VP -IT Strat Initiatives               |
| Gary Anthony Douglas Sr VP- NW National Partners  | Steven Michael English Sr VP- Gov Relations       | Scott Edward Failor Sr VP - P&C Legal                 |
| Terri Lisa Forgy Sr VP- Talent, Div & Org Effect  | Timothy Gerard Frommeyer Sr VP                    | Mark Anthony Gaetano Sr VP-BTO                        |
| Peter Anthony Golato Sr VP-NW Fin Network         | 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 | Eric Shawn Henderson Sr VP - Ind Prod & Sol       | Peter Joseph Hersha Sr VP - Trial Division            |
| Terri Lynn Hill # Sr VP-President,NW Growth Sol   | Matthew Eric Jauchius Exec VP-Chf Mktg Officer    | Michael Craig Keller Exec VP-Chief Info Officer       |
| Gale Verdell King Exec VP - Chief Admin Off       | James Russell Korcykoski Sr VP - CIO NW Ins       | Michael David Kozub # Sr VP-Cust Insights & Analytics |
| Craig Edward Landi # Sr VP-NW Mgt Spec Lines      | Michael Patrick Leach Sr VP, CFO - P&C            | Michael Allen Lex Sr VP-CmrcI Lines Prod Mgmt         |
| Katherine Marie Liebel Sr VP - Corporate Strategy | Nancy Karen Macke Sr VP- Comp., Benefits&HR Ops   | Michael William Mahaffey Sr VP, Chief Risk Officer    |
| Michael Dean Miller # Pres-NW Ex & Surp/Spec Ins  | Kai Vincent Monahan Sr VP - Internal Audit        | Gregory Stephen Moran Sr VP - CIO IT Infra            |
| Sandra Lee Neely Sr VP-Dpty General Cnsl          | James Michael Pedersen # Sr VP Pres-NW Pvt Client | Mark Angelo Pizzi # Pres & COO-Direct & Mem Sol       |
| Stephen Scott Rasmussen CEO                       | Sandra Lynn Rich Sr VP-Chief Compliance Off       | Michael Anthony Richardson Sr VP- CIO Ent Appli       |
| Jeff Millard Rommel # Sr VP-P&C Independent Dist  | Amy Taylor Shore # Sr VP-P&C Exclusive Distr      | Eric Eugene Smith # SrVP-Field Underwriting/Prod      |
| Shelly Brazeau Temple # Sr VP-P&C Cust Ser & Sal  | Mark Raymond Thresher Exec VP - CFO               | Guruprasad Chitrapura Vasudeva Sr VP - Ent CTO        |
| Andrew Dawnly Walker # Sr VP-IT CFO & Ch Proc Off | Kirt Alan Walker President & COO - Nationwide Fin | Terrance Williams Sr VP- NW Agribusiness              |

DIRECTORS OR TRUSTEES

|                         |                         |                         |
|-------------------------|-------------------------|-------------------------|
| Lewis Jackson Alphin    | James Bernard Bachmann  | Arthur Irving Bell      |
| Timothy Joseph Corcoran | Yvonne Montgomery Curl  | Kenneth Dale Davis      |
| Daniel Thomas Kelley    | Mary Diane Koken        | Lydia Micheaux Marshall |
| Terry Wayne McClure     | Barry James Nalebuff    | Brent Rinner Porteus    |
| Suku Radia #            | Stephen Scott Rasmussen | Michael Joseph Toelle   |
| Sparky Ray Weilnau #    | Jeffrey Wade Zellers    |                         |

State ofOhioSS:

County ofFranklin

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.

Wesley Kim AustenPresident & COORobert William Horner IIIVP - Corp Governance & SecretaryDavid Patrick LaPaulSr VP & Treasurer

Subscribed and sworn to before me this day ofOctober, 2014

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, 2014 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 .....                                                                                                                                              | 11,653,909,926         |                         | 11,653,909,926                            | 11,085,768,465                                        |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  | 266,764                |                         | 266,764                                   | 3,036,764                                             |
| 2.2 Common stocks .....                                                                                                                                     | 8,052,092,949          |                         | 8,052,092,949                             | 7,952,971,281                                         |
| 3. Mortgage loans on real estate:                                                                                                                           |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                       | 587,767,458            |                         | 587,767,458                               | 412,327,079                                           |
| 3.2 Other than first liens.....                                                                                                                             |                        |                         |                                           |                                                       |
| 4. Real estate:                                                                                                                                             |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....                                                                                | 631,633,378            |                         | 631,633,378                               | 636,268,872                                           |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      | 44,874,226             |                         | 44,874,226                                | 45,392,703                                            |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                          |                        |                         |                                           |                                                       |
| 5. Cash (\$ .....(288,810,113) ), cash equivalents<br>(\$ ..... ) and short-term<br>investments (\$ .....511,839,654 ) .....                                | 223,029,541            |                         | 223,029,541                               | 384,975,032                                           |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  |                        |                         |                                           |                                                       |
| 7. Derivatives .....                                                                                                                                        | 18,133,463             |                         | 18,133,463                                | 43,104,015                                            |
| 8. Other invested assets .....                                                                                                                              | 3,645,857,422          | 59,528,118              | 3,586,329,304                             | 3,479,243,511                                         |
| 9. Receivables for securities .....                                                                                                                         | 40                     |                         | 40                                        | 29                                                    |
| 10. Securities lending reinvested collateral assets .....                                                                                                   | 28,412,532             | 4,369,055               | 24,043,477                                | 57,642,350                                            |
| 11. Aggregate write-ins for invested assets .....                                                                                                           | 1,343,205,022          |                         | 1,343,205,022                             | 1,328,385,638                                         |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 26,229,182,721         | 63,897,173              | 26,165,285,548                            | 25,429,115,739                                        |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         |                                           |                                                       |
| 14. Investment income due and accrued .....                                                                                                                 | 130,103,161            | 117,980                 | 129,985,181                               | 134,215,407                                           |
| 15. Premiums and considerations:                                                                                                                            |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                            | 2,122,276,295          | 39,442,131              | 2,082,834,164                             | 2,052,643,059                                         |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 2,970,234,841          | 7,517,518               | 2,962,717,323                             | 2,745,562,284                                         |
| 15.3 Accrued retrospective premiums .....                                                                                                                   |                        |                         |                                           |                                                       |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              | 220,000,190            |                         | 220,000,190                               | 208,340,649                                           |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              | 1,545,532              |                         | 1,545,532                                 | 2,727,010                                             |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             |                        |                         |                                           | 373,727                                               |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    |                        |                         |                                           |                                                       |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....                                                                          | 41,359,932             |                         | 41,359,932                                |                                                       |
| 18.2 Net deferred tax asset .....                                                                                                                           | 2,258,313,902          | 772,957,708             | 1,485,356,194                             | 1,312,684,708                                         |
| 19. Guaranty funds receivable or on deposit .....                                                                                                           | 3,734,992              |                         | 3,734,992                                 | 10,212,621                                            |
| 20. Electronic data processing equipment and software .....                                                                                                 | 485,841,075            | 321,040,248             | 164,800,827                               | 179,895,529                                           |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                     | 113,639,168            | 113,639,168             |                                           |                                                       |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                            |                        |                         |                                           |                                                       |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                              | 235,961,363            | 17,625                  | 235,943,738                               | 223,095,988                                           |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                              |                        |                         |                                           |                                                       |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 818,803,386            | 396,464,230             | 422,339,156                               | 376,891,394                                           |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 35,630,996,558         | 1,715,093,781           | 33,915,902,777                            | 32,675,758,115                                        |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        |                        |                         |                                           |                                                       |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 35,630,996,558         | 1,715,093,781           | 33,915,902,777                            | 32,675,758,115                                        |
| DETAILS OF WRITE-INS                                                                                                                                        |                        |                         |                                           |                                                       |
| 1101. Corporate owned investment value of life insurance .....                                                                                              | 1,239,577,175          |                         | 1,239,577,175                             | 1,214,739,057                                         |
| 1102. Derivative collateral and receivables .....                                                                                                           | 102,440,951            |                         | 102,440,951                               | 112,890,798                                           |
| 1103. Other investment receivables .....                                                                                                                    | 1,186,896              |                         | 1,186,896                                 | 755,783                                               |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                   |                        |                         |                                           |                                                       |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                             | 1,343,205,022          |                         | 1,343,205,022                             | 1,328,385,638                                         |
| 2501. Agent benefit investment value of life insurance and annuity contracts .....                                                                          | 164,550,573            |                         | 164,550,573                               | 162,223,968                                           |
| 2502. Deposits and prepaid assets .....                                                                                                                     | 248,122,085            | 248,122,085             |                                           |                                                       |
| 2503. Equities and deposits in pools and associations .....                                                                                                 | 135,567,349            |                         | 135,567,349                               | 139,461,195                                           |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                   | 270,563,379            | 148,342,145             | 122,221,234                               | 75,206,231                                            |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                             | 818,803,386            | 396,464,230             | 422,339,156                               | 376,891,394                                           |

STATEMENT AS OF SEPTEMBER 30, 2014 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 \$ 2,982,639,467 )                                                                                                                                                                                                                                        | 8,308,611,123                  | 7,865,994,429                   |
| 2. Reinsurance payable on paid losses and loss adjustment expenses                                                                                                                                                                                                                         | 749,606,472                    | 676,073,189                     |
| 3. Loss adjustment expenses                                                                                                                                                                                                                                                                | 1,829,576,619                  | 1,812,255,830                   |
| 4. Commissions payable, contingent commissions and other similar charges                                                                                                                                                                                                                   | 290,312,088                    | 305,481,346                     |
| 5. Other expenses (excluding taxes, licenses and fees)                                                                                                                                                                                                                                     | 81,288,593                     | 106,936,428                     |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)                                                                                                                                                                                                                   | 76,056,815                     | 94,245,718                      |
| 7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))                                                                                                                                                                                             |                                | 23,619,690                      |
| 7.2 Net deferred tax liability                                                                                                                                                                                                                                                             |                                |                                 |
| 8. Borrowed money \$ 5,004,375 and interest thereon \$                                                                                                                                                                                                                                     | 5,004,375                      | 5,004,375                       |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 1,722,755,981 and including warranty reserves of \$ 13,176,015 and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) | 6,084,911,842                  | 5,706,365,499                   |
| 10. Advance premium                                                                                                                                                                                                                                                                        | 122,327,828                    | 111,297,752                     |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                         |                                |                                 |
| 11.1 Stockholders                                                                                                                                                                                                                                                                          |                                |                                 |
| 11.2 Policyholders                                                                                                                                                                                                                                                                         | 7,696,612                      | 7,476,740                       |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)                                                                                                                                                                                                                         | 996,521,253                    | 966,268,499                     |
| 13. Funds held by company under reinsurance treaties                                                                                                                                                                                                                                       | 362,266                        | 579,206                         |
| 14. Amounts withheld or retained by company for account of others                                                                                                                                                                                                                          | 798,027,072                    | 925,385,198                     |
| 15. Remittances and items not allocated                                                                                                                                                                                                                                                    | 212,508,396                    | 164,521,532                     |
| 16. Provision for reinsurance (including \$ certified)                                                                                                                                                                                                                                     | 19,773,661                     | 19,773,661                      |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates                                                                                                                                                                                                                | 5,765                          | 2,540                           |
| 18. Drafts outstanding                                                                                                                                                                                                                                                                     |                                |                                 |
| 19. Payable to parent, subsidiaries and affiliates                                                                                                                                                                                                                                         | 298,368,991                    | 302,332,548                     |
| 20. Derivatives                                                                                                                                                                                                                                                                            | 77,873,276                     | 82,410,348                      |
| 21. Payable for securities                                                                                                                                                                                                                                                                 | 32,134,050                     | 81,462,537                      |
| 22. Payable for securities lending                                                                                                                                                                                                                                                         | 33,571,694                     | 68,430,842                      |
| 23. Liability for amounts held under uninsured plans                                                                                                                                                                                                                                       |                                |                                 |
| 24. Capital notes \$ and interest thereon \$                                                                                                                                                                                                                                               |                                |                                 |
| 25. Aggregate write-ins for liabilities                                                                                                                                                                                                                                                    | 1,511,409,072                  | 1,557,311,698                   |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)                                                                                                                                                                                                            | 21,535,947,863                 | 20,883,229,605                  |
| 27. Protected cell liabilities                                                                                                                                                                                                                                                             |                                |                                 |
| 28. Total liabilities (Lines 26 and 27)                                                                                                                                                                                                                                                    | 21,535,947,863                 | 20,883,229,605                  |
| 29. Aggregate write-ins for special surplus funds                                                                                                                                                                                                                                          |                                |                                 |
| 30. Common capital stock                                                                                                                                                                                                                                                                   |                                |                                 |
| 31. Preferred capital stock                                                                                                                                                                                                                                                                |                                |                                 |
| 32. Aggregate write-ins for other than special surplus funds                                                                                                                                                                                                                               |                                |                                 |
| 33. Surplus notes                                                                                                                                                                                                                                                                          | 2,177,108,206                  | 2,164,869,001                   |
| 34. Gross paid in and contributed surplus                                                                                                                                                                                                                                                  |                                |                                 |
| 35. Unassigned funds (surplus)                                                                                                                                                                                                                                                             | 10,202,846,708                 | 9,627,659,509                   |
| 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)                                                                                                                                                                                                                             | 12,379,954,914                 | 11,792,528,510                  |
| 38. Totals (Page 2, Line 28, Col. 3)                                                                                                                                                                                                                                                       | 33,915,902,777                 | 32,675,758,115                  |
| DETAILS OF WRITE-INS                                                                                                                                                                                                                                                                       |                                |                                 |
| 2501. Accrued derivative liability                                                                                                                                                                                                                                                         | 7,838,898                      | 9,179,940                       |
| 2502. Agent's security fund reserves                                                                                                                                                                                                                                                       | 1,108,049,718                  | 1,125,812,999                   |
| 2503. Contingent suit liabilities                                                                                                                                                                                                                                                          | 24,327,935                     | 21,253,064                      |
| 2598. Summary of remaining write-ins for Line 25 from overflow page                                                                                                                                                                                                                        | 371,192,521                    | 401,065,695                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                                                                                                                                            | 1,511,409,072                  | 1,557,311,698                   |
| 2901.                                                                                                                                                                                                                                                                                      |                                |                                 |
| 2902.                                                                                                                                                                                                                                                                                      |                                |                                 |
| 2903.                                                                                                                                                                                                                                                                                      |                                |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page                                                                                                                                                                                                                        |                                |                                 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)                                                                                                                                                                                                                            |                                |                                 |
| 3201.                                                                                                                                                                                                                                                                                      |                                |                                 |
| 3202.                                                                                                                                                                                                                                                                                      |                                |                                 |
| 3203.                                                                                                                                                                                                                                                                                      |                                |                                 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page                                                                                                                                                                                                                        |                                |                                 |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)                                                                                                                                                                                                                            |                                |                                 |

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 \$ .....2,562,981,560 ) .....                                                                                                                | 2,583,573,748           | 2,707,865,353         | 3,602,108,993                   |
| 1.2 Assumed (written \$ .....11,978,155,542 ) .....                                                                                                              | 11,451,362,219          | 10,559,360,362        | 14,246,384,807                  |
| 1.3 Ceded (written \$ .....3,249,467,858 ) .....                                                                                                                 | 3,121,813,066           | 2,968,846,462         | 4,001,339,637                   |
| 1.4 Net (written \$ .....11,291,669,244 ) .....                                                                                                                  | 10,913,122,901          | 10,298,379,253        | 13,847,154,163                  |
| DEDUCTIONS:                                                                                                                                                      |                         |                       |                                 |
| 2. Losses incurred (current accident year \$ .....6,697,537,666 ):                                                                                               |                         |                       |                                 |
| 2.1 Direct .....                                                                                                                                                 | 1,313,552,184           | 1,241,506,095         | 1,695,010,601                   |
| 2.2 Assumed .....                                                                                                                                                | 7,348,307,985           | 6,162,200,419         | 8,283,490,265                   |
| 2.3 Ceded .....                                                                                                                                                  | 1,891,488,366           | 1,673,380,426         | 2,248,285,209                   |
| 2.4 Net .....                                                                                                                                                    | 6,770,371,803           | 5,730,326,088         | 7,730,215,657                   |
| 3. Loss adjustment expenses incurred .....                                                                                                                       | 1,080,445,712           | 1,068,075,892         | 1,434,176,022                   |
| 4. Other underwriting expenses incurred .....                                                                                                                    | 3,731,198,970           | 3,706,301,400         | 4,929,655,426                   |
| 5. Aggregate write-ins for underwriting deductions .....                                                                                                         |                         |                       | 300,360                         |
| 6. Total underwriting deductions (Lines 2 through 5) .....                                                                                                       | 11,582,016,485          | 10,504,703,380        | 14,094,347,465                  |
| 7. Net income of protected cells .....                                                                                                                           |                         |                       |                                 |
| 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) .....                                                                                          | (668,893,584)           | (206,324,127)         | (247,193,302)                   |
| INVESTMENT INCOME                                                                                                                                                |                         |                       |                                 |
| 9. Net investment income earned .....                                                                                                                            | 1,140,952,085           | 394,465,089           | 634,656,420                     |
| 10. Net realized capital gains (losses) less capital gains tax of \$ .....31,762,222 .....                                                                       | (49,534,714)            | 89,673,536            | 11,101,176                      |
| 11. Net investment gain (loss) (Lines 9 + 10) .....                                                                                                              | 1,091,417,371           | 484,138,625           | 645,757,596                     |
| OTHER INCOME                                                                                                                                                     |                         |                       |                                 |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered<br>\$ .....930,494 amount charged off \$ .....45,268,717 ) .....           | (44,338,226)            | (47,662,334)          | (61,173,310)                    |
| 13. Finance and service charges not included in premiums .....                                                                                                   | 99,505,480              | 104,540,408           | 138,402,732                     |
| 14. Aggregate write-ins for miscellaneous income .....                                                                                                           | 41,878,366              | 17,969,158            | 24,929,241                      |
| 15. Total other income (Lines 12 through 14) .....                                                                                                               | 97,045,620              | 74,847,232            | 102,158,663                     |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal<br>and foreign income taxes (Lines 8 + 11 + 15) .....     | 519,569,407             | 352,661,730           | 500,722,957                     |
| 17. Dividends to policyholders .....                                                                                                                             | 7,902,953               | 7,923,947             | 9,864,672                       |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17) ..... | 511,666,454             | 344,737,783           | 490,858,285                     |
| 19. Federal and foreign income taxes incurred .....                                                                                                              | (66,064,111)            | 27,139,808            | (8,976,299)                     |
| 20. Net income (Line 18 minus Line 19)(to Line 22) .....                                                                                                         | 577,730,565             | 317,597,975           | 499,834,584                     |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                      |                         |                       |                                 |
| 21. Surplus as regards policyholders, December 31 prior year .....                                                                                               | 11,792,528,510          | 11,343,998,189        | 11,343,998,189                  |
| 22. Net income (from Line 20) .....                                                                                                                              | 577,730,565             | 317,597,975           | 499,834,584                     |
| 23. Net transfers (to) from Protected Cell accounts .....                                                                                                        |                         |                       |                                 |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....( 14,372,683) .....                                                        | (137,098,221)           | 285,823,749           | 28,628,772                      |
| 25. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                          | (21,780,034)            | (352,266)             | 6,101,855                       |
| 26. Change in net deferred income tax .....                                                                                                                      | 132,076,447             | 34,770,492            | 132,838,781                     |
| 27. Change in nonadmitted assets .....                                                                                                                           | 28,809,298              | (86,054,872)          | (397,274,917)                   |
| 28. Change in provision for reinsurance .....                                                                                                                    |                         |                       | 1,294,033                       |
| 29. Change in surplus notes .....                                                                                                                                | 12,239,205              | 11,120,568            | 22,247,931                      |
| 30. Surplus (contributed to) withdrawn from protected cells .....                                                                                                |                         |                       |                                 |
| 31. Cumulative effect of changes in accounting principles .....                                                                                                  |                         | (10,860,759)          | (45,935,891)                    |
| 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 .....                                                                                                    | (4,550,856)             | (204,100,797)         | 200,795,173                     |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) .....                                                                                       | 587,426,404             | 347,944,090           | 448,530,321                     |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) .....                                                                              | 12,379,954,914          | 11,691,942,279        | 11,792,528,510                  |
| DETAILS OF WRITE-INS                                                                                                                                             |                         |                       |                                 |
| 0501. Loss based assessment payables .....                                                                                                                       |                         |                       | 300,360                         |
| 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) .....                                                                                             |                         |                       | 300,360                         |
| 1401. Change in contingent suit liabilities .....                                                                                                                | (3,606,785)             | (9,297,364)           | (10,364,592)                    |
| 1402. Other miscellaneous income .....                                                                                                                           | 45,485,151              | 27,266,522            | 35,293,833                      |
| 1403. ....                                                                                                                                                       |                         |                       |                                 |
| 1498. Summary of remaining write-ins for Line 14 from overflow page .....                                                                                        |                         |                       |                                 |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) .....                                                                                            | 41,878,366              | 17,969,158            | 24,929,241                      |
| 3701. Change in surplus – pension and postretirement benefits .....                                                                                              | (4,285,087)             | (238,162,309)         | 153,010,601                     |
| 3702. Change in surplus – SRP additional minimum liabilities .....                                                                                               |                         | 34,061,512            | 47,784,572                      |
| 3703. Change in surplus – Miscellaneous .....                                                                                                                    | (265,769)               |                       |                                 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page .....                                                                                        |                         |                       |                                 |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) .....                                                                                            | (4,550,856)             | (204,100,797)         | 200,795,173                     |

STATEMENT AS OF SEPTEMBER 30, 2014 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 .....                                                                              | 11,087,088,402               | 9,945,032,054              | 13,381,568,592                       |
| 2. Net investment income .....                                                                                              | 434,114,196                  | 450,349,965                | 573,823,308                          |
| 3. Miscellaneous income .....                                                                                               | 80,444,362                   | 88,254,417                 | 112,111,718                          |
| 4. Total (Lines 1 to 3) .....                                                                                               | 11,601,646,959               | 10,483,636,435             | 14,067,503,618                       |
| 5. Benefit and loss related payments .....                                                                                  | 6,268,671,277                | 6,082,072,408              | 7,958,997,844                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 4,822,789,442                | 4,372,739,805              | 5,945,101,063                        |
| 8. Dividends paid to policyholders .....                                                                                    | 7,683,080                    | 5,637,317                  | 8,196,763                            |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... (11,993,736) tax on capital<br>gains (losses) .....    | 30,677,732                   | (55,030,439)               | (50,069,822)                         |
| 10. Total (Lines 5 through 9) .....                                                                                         | 11,129,821,531               | 10,405,419,091             | 13,862,225,847                       |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 471,825,428                  | 78,217,345                 | 205,277,771                          |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 1,430,371,969                | 1,481,830,431              | 2,020,239,009                        |
| 12.2 Stocks .....                                                                                                           | 1,347,919,450                | 28,271,494                 | 1,146,649,105                        |
| 12.3 Mortgage loans .....                                                                                                   | 78,462,831                   | 99,541,281                 | 263,445,436                          |
| 12.4 Real estate .....                                                                                                      |                              | 14,239,274                 |                                      |
| 12.5 Other invested assets .....                                                                                            | 487,026,426                  | 795,438,723                | 1,173,514,615                        |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 24,754                       | (25,013)                   | (26,176)                             |
| 12.7 Miscellaneous proceeds .....                                                                                           | 63,234,506                   | 107,717,582                | 148,168,570                          |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 3,407,039,936                | 2,527,013,772              | 4,751,990,559                        |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 1,336,565,783                | 1,788,525,312              | 2,560,088,800                        |
| 13.2 Stocks .....                                                                                                           | 1,556,175,099                | 112,476,182                | 1,149,533,741                        |
| 13.3 Mortgage loans .....                                                                                                   | 239,476,249                  | 120,688,794                | 172,466,623                          |
| 13.4 Real estate .....                                                                                                      | 19,479,747                   | 17,316,852                 | 41,278,265                           |
| 13.5 Other invested assets .....                                                                                            | 504,753,939                  | 597,765,558                | 1,109,230,729                        |
| 13.6 Miscellaneous applications .....                                                                                       | 174,733,880                  | 43,285,223                 | 13,676,856                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 3,831,184,697                | 2,680,057,921              | 5,046,275,014                        |
| 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) .....                                                 | (424,144,761)                | (153,044,149)              | (294,284,455)                        |
| <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 .....                                                                                                   |                              | (32,887,165)               | (32,887,165)                         |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           |                              |                            |                                      |
| 16.5 Dividends to stockholders .....                                                                                        |                              |                            |                                      |
| 16.6 Other cash provided (applied) .....                                                                                    | (209,626,158)                | 79,991,640                 | 227,404,936                          |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (209,626,158)                | 47,104,476                 | 194,517,771                          |
| <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) .....                   | (161,945,491)                | (27,722,329)               | 105,511,088                          |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 384,975,032                  | 279,463,944                | 279,463,944                          |
| 19.2 End of period (Line 18 plus Line 19.1) .....                                                                           | 223,029,541                  | 251,741,615                | 384,975,032                          |

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

|                                                                                                                             |             |  |  |
|-----------------------------------------------------------------------------------------------------------------------------|-------------|--|--|
| 20.0001. The Company received cash and non-cash on securities transferred for dividends received<br>from subsidiaries ..... | 660,677,097 |  |  |
|-----------------------------------------------------------------------------------------------------------------------------|-------------|--|--|

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.

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

|                                                                                      | State of<br>Domicile | 2014              | 2013              |
|--------------------------------------------------------------------------------------|----------------------|-------------------|-------------------|
| <b>NET INCOME</b>                                                                    |                      |                   |                   |
| (1) Nationwide Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3) | OH                   | \$ 577,730,565    | \$ 499,834,584    |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP                     | OH                   | -                 | -                 |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP                      | OH                   | -                 | -                 |
| (4) NAIC SAP (1-2-3=4)                                                               | OH                   | \$ 577,730,565    | \$ 499,834,584    |
| <b>SURPLUS</b>                                                                       |                      |                   |                   |
| (5) Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1 & 2) | OH                   | \$ 12,379,954,914 | \$ 11,792,528,510 |
| (6) State Prescribed Practices that increase/(decrease) NAIC SAP                     | OH                   | -                 | -                 |
| (7) State Permitted Practices that increase/(decrease) NAIC SAP                      | OH                   | -                 | -                 |
| (8) NAIC SAP (5-6-7=8)                                                               | OH                   | \$ 12,379,954,914 | \$ 11,792,528,510 |

C. Accounting Policies

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

With the exception of Nationwide Corporation, Allied Goup, Inc., THI Holdings (Delaware), Inc., and Allied Holdings (Delaware), Inc., 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 audited statutory surplus 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. Investments in affiliated companies are generally included in stocks. Unamortized goodwill at September 30, 2014 was \$1.2 billion, of which \$273 million was nonadmitted because total unamortized goodwill exceeded 10% of adjusted policyholders' surplus as of the end of the prior quarter.

Note 2 - Accounting Changes and Corrections of Errors

On January 1, 2014, the Company adopted revisions to SSAP No. 35R, Guaranty Fund and Other Assessments. The revisions require full expense recognition on January 1 of the fee year and reclassification from unassigned surplus to special surplus in the data year for the estimated amount payable to the federal government by health insurers under the Affordable Care Act. The Company is currently in the process of determining the impact of adoption of the revisions to this standard.

On January 1, 2014, the Company adopted revisions to SSAP No. 26, Bonds, excluding Loan-Backed and Structured Securities. The revisions clarify the "yield to worst" concept for bonds with make whole call provisions. The Company is currently in the process of determining the impact of adoption of the revisions to this standard.

On January 1, 2013, the Company adopted SSAP No. 92R, Accounting for Postretirement Benefits Other Than Pensions – A Replacement of SSAP No. 14 and SSAP No. 102, Accounting for Pensions – A Replacement of SSAP No. 89. The standards require insurers to recognize the overfunded or underfunded status of a defined benefit postretirement plan as an asset or liability and include non-vested employees in determining the plan obligations. In addition, a sponsor's fiscal year end will be used as the measurement date for estimating fair value of postretirement benefit assets and liabilities. The guidance contains a transition provision that gives insurers the option to recognize the initial impact to surplus over 10 years. The Company elected to recognize the entire impact upon adoption for the Nationwide Retirement Plan and elected the transition option for the OPEB (Other Post-Employment Benefits) and SRP (Supplemental Retirement Plan) plans. The overall impact of adoption resulted in a \$29 million decrease in unassigned funds as of January 1, 2013. The components of this change are included in the change in non-admitted assets, the cumulative effect of changes in accounting principles, and the change in surplus – pension & postretirement benefits. Refer to Note 12 for the quarterly disclosure requirements in accordance with the adopted guidance.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

No change.

Note 5 - Investments

A. Mortgage Loans

No change.

B. Troubled Debt Restructuring for Creditors

No change.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

- 1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
- 2. Not applicable.
- 3. Not applicable.
- 4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

|    |                                                                        |                     |
|----|------------------------------------------------------------------------|---------------------|
| a. | The aggregate amount of unrealized losses:                             |                     |
|    | 1.                                                                     | Less than 12 Months |
|    |                                                                        | \$ (2,966,085)      |
|    | 2.                                                                     | 12 Months or Longer |
|    |                                                                        | \$ (43,281,500)     |
| b. | The aggregate related fair value of securities with unrealized losses: |                     |
|    | 1.                                                                     | Less than 12 Months |
|    |                                                                        | \$ 273,385,361      |
|    | 2.                                                                     | 12 Months or Longer |
|    |                                                                        | \$ 592,034,179      |

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

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

E. Repurchase Agreements and Securities Lending Transactions

3. Collateral Received

- b. The fair value as of the date of each statement of financial position presented of that collateral and of the portion of that collateral that it has sold or repledged is \$28,342,285.

F. Real Estate

No change.

G. Low-Income Housing Tax Credits

No change.

H. Restricted Assets

No change.

I. Working Capital Finance Investments

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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

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

On September 20, 2014, the Company made a capital contribution of \$17.3 million to NRI.

On July 30, 2014, the Company received extraordinary dividends of \$735 million and ordinary dividends of \$38 million from Allied Holdings (Delaware), Inc. (AHDl) and \$10 million of ordinary dividends from Insurance Intermediaries, Inc. AHDl received these dividends from the following:

|                          |               |
|--------------------------|---------------|
| Harleysville Group, Inc. | \$611 million |
| Allied Group, Inc.       | \$162 million |

Harleysville Group, Inc. received \$584 million of these dividends from the following:

|                                              |               |
|----------------------------------------------|---------------|
| Harleysville Lake States Insurance Company   | \$48 million  |
| Harleysville Insurance Company of New Jersey | \$159 million |
| Harleysville Worcester Insurance Company     | \$196 million |
| Harleysville Preferred Insurance Company     | \$164 million |
| Harleysville Insurance Company of New York   | \$6 million   |
| Harleysville Insurance Company               | \$11 million  |

Allied Group, Inc. received \$172 million from AMCO Insurance Company and subsequently paid \$162 million of this to AHDl, retaining \$10 million.

On June 30, 2014, the Company received ordinary dividends of \$9 million from Crestbrook Insurance Company.

On May 28, 2014, the Company made a capital contribution of \$30 million to Scottsdale Insurance Company.

On April 16, 2014, Nationwide Mutual Insurance Company issued surplus notes with principal amounts of \$400 million. These notes bear semi-annual interest payments over the 30-year term of the notes at 4.95%. The surplus notes are redeemable in whole or in part, at the option of the Company, as is specified in the borrowing agreement for the notes. The Company obtained approval from the Ohio Department of Insurance to use the net proceeds to redeem the \$400 million principal, 6.60% surplus notes due April 2034, which requires 30-day advance notice of the call date. The surplus notes were redeemed on May 22, 2014.

On March 31, 2014, the Company made a capital contribution of \$6 million to AICOA.

On March 28, 2014, the Company made a capital contribution of \$3.6 million to NRI.

On March 1, 2014, the Company contributed its investment in AGI of \$1.6 billion to Allied Holdings (Delaware), Inc.

On December 18, 2013, the Company received extraordinary dividends in the amount of \$70 million from Nationwide Indemnity Company.

On December 16, 2013, the Company received extraordinary dividends in the amount of \$30 million from AMCO through AMCO's parent, AGI.

On December 2, 2013, the Company received transferred assets and liabilities of \$91 million from Harleysville Pennland in preparation for dissolution.

On November 20, 2013, the Company made a capital contribution of \$967 thousand to HV Services, an affiliated company.

On November 14, 2013, the Company made a capital contribution of \$4,511,172 to NRI.

On November 1, 2013, the Company contributed its investment in Harleysville Group, Inc. (HGI) of \$757.4 million to Allied Holdings (Delaware) Inc.

On September 3, 2013, the Company made a capital contribution of \$15.0 million to NNOV8, LLC, an affiliated company.

On August 22, 2013, the Company made a capital contribution of \$6 million to NRI.

On July 10, 2013, the Company received ordinary dividends in the amount of \$59 million from HGI. HGI received these dividends from the following:

|                                                   |
|---------------------------------------------------|
| \$15.5 million from Harleysville Preferred        |
| \$5.5 million from Harleysville Lake States       |
| \$2.5 million from Harleysville Insurance Company |
| \$2.5 million from Harleysville New York          |
| \$19 million from Harleysville Worcester          |
| \$14 million from Harleysville New Jersey         |

On December 31, 2010, Nationwide Corporation issued a \$272.0 million senior note to the Company in exchange for cash after which Nationwide Corporation purchased a \$272.0 million surplus note to capitalize Olentangy Reinsurance, LLC, a Vermont special purpose financial captive insurance subsidiary of Nationwide Life and Annuity Insurance Company, an affiliate. During the quarter ended June 30, 2013, the senior note was repaid along with the final interest payment.

On June 28, 2013, the Company received ordinary dividends in the amount of \$97.1 million from the following:

|                                                    |
|----------------------------------------------------|
| \$27.5 million from THI Holdings, Delaware, Inc.   |
| \$10.0 million from Crestbrook Insurance Company   |
| \$5.5 million from Allied Group, Inc.              |
| \$10.0 million from Insurance Intermediaries, Inc. |
| \$7.8 million from Nationwide Services Company     |
| \$36.3 million from Nationwide Corporation         |

On January 11, 2013, the Company made a capital contribution of \$1.8 million to Nationwide Realty Investors (NRI).

C. Change in Terms of Intercompany Arrangements

Effective January 1, 2013, there are changes to the Nationwide Pool. See Note 26.

NOTES TO FINANCIAL STATEMENTS

L. Downstream Holding Company

Nationwide Corporation, AGI, THI Holdings (Delaware), Inc., and HGI, are unaudited, downstream, noninsurance holding companies. 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 investments are based on the individual audited SCA entities owned by the holding companies. Additionally, all non-affiliated liabilities, commitments, contingencies, guarantees or obligations of the holding companies are reflected in their respective carrying values. The unaudited assets and the unaudited SCA entities of the holding companies, both of which are immaterial, are non-admitted. The carrying values of the investments in Nationwide Corporation, Allied Holdings (Delaware), Inc., and THI Holdings (Delaware), Inc. are \$4.0 billion, \$669.0 million, and \$228.9 million, respectively.

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as \$600 million. The Company's Board of Directors approved of this amount with consideration of the FHLB's stock ownership and collateralization requirements.

2. FHLB Capital Stock

a. Aggregate Levels

1. Current Year

|                                                                        | 1<br>Total 2 + 3 | 2<br>General Account | 3<br>Separate Accounts |
|------------------------------------------------------------------------|------------------|----------------------|------------------------|
| a. Membership Stock - Class A                                          | \$ -             | \$ -                 | \$ -                   |
| b. Membership Stock - Class B                                          | 25,000,000       | 25,000,000           | -                      |
| c. Activity Stock                                                      | -                | -                    | -                      |
| d. Excess Stock                                                        | -                | -                    | -                      |
| e. Aggregate Total                                                     | \$ 25,000,000    | \$ 25,000,000        | \$ -                   |
| f. Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 600,000,000   | XXX                  | XXX                    |

2. Prior Year-End

|                                                                        | 1<br>Total 2 + 3 | 2<br>General Account | 3<br>Separate Accounts |
|------------------------------------------------------------------------|------------------|----------------------|------------------------|
| a. Membership Stock - Class A                                          | \$ -             | \$ -                 | \$ -                   |
| b. Membership Stock - Class B                                          | 25,000,000       | 25,000,000           | -                      |
| c. Activity Stock                                                      | -                | -                    | -                      |
| d. Excess Stock                                                        | -                | -                    | -                      |
| e. Aggregate Total                                                     | \$ 25,000,000    | \$ 25,000,000        | \$ -                   |
| f. Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 600,000,000   | XXX                  | XXX                    |

b. Membership Stock (Class A and B) Eligible for Redemption

Not applicable.

3. Collateral Pledged to FHLB

Not applicable.

4. Borrowing from FHLB

Not applicable.

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost

|                                                             | Pension Benefits           |                    |                    |
|-------------------------------------------------------------|----------------------------|--------------------|--------------------|
|                                                             | For the nine months ended: |                    | For the year ended |
|                                                             | September 30, 2014         | September 30, 2013 | December 31, 2013  |
| a. Service cost                                             | \$ 96,013,649              | \$ 111,250,089     | \$ 148,333,452     |
| b. Interest cost                                            | 160,485,464                | 146,224,232        | 194,965,643        |
| c. Expected return on plan assets                           | (203,085,981)              | (209,106,521)      | (278,808,694)      |
| d. Transition asset or obligation                           | -                          | 5,506,757          | -                  |
| e. Gains or losses                                          | 1,488,865                  | 2,960,953          | 3,947,937          |
| f. Prior service cost or credit                             | (9,593,983)                | (12,347,362)       | (9,120,806)        |
| g. Gain or loss recognized due to settlement or curtailment | -                          | -                  | -                  |
| h. Total net periodic benefit cost                          | \$ 45,308,014              | \$ 44,488,148      | \$ 59,317,532      |

NOTES TO FINANCIAL STATEMENTS

|                                                             | Postretirement Benefits    |                    |                    |
|-------------------------------------------------------------|----------------------------|--------------------|--------------------|
|                                                             | For the nine months ended: |                    | For the year ended |
|                                                             | September 30, 2014         | September 30, 2013 | December 31, 2013  |
| a. Service cost                                             | \$ 415,136                 | \$ 481,625         | \$ 642,167         |
| b. Interest cost                                            | 9,465,416                  | 8,758,585          | 11,678,113         |
| c. Expected return on plan assets                           | (8,381,815)                | (8,339,982)        | (11,119,976)       |
| d. Transition asset or obligation                           | -                          | 5,072,039          | -                  |
| e. Gains or losses                                          | -                          | 804,577            | 1,072,769          |
| f. Prior service cost or credit                             | 3,820,031                  | (1,252,008)        | 5,093,375          |
| g. Gain or loss recognized due to settlement or curtailment | -                          | -                  | -                  |
| h. Total net periodic benefit cost                          | \$ 5,318,768               | \$ 5,524,836       | \$ 7,366,448       |

|                                                             | Postemployment & Compensated Absence Benefits |                    |                    |
|-------------------------------------------------------------|-----------------------------------------------|--------------------|--------------------|
|                                                             | For the nine months ended:                    |                    | For the year ended |
|                                                             | September 30, 2014                            | September 30, 2013 | December 31, 2013  |
| a. Service cost                                             | \$ -                                          | \$ -               | \$ -               |
| b. Interest cost                                            | -                                             | -                  | -                  |
| c. Expected return on plan assets                           | -                                             | -                  | -                  |
| d. Transition asset or obligation                           | -                                             | -                  | -                  |
| e. Gains or losses                                          | -                                             | -                  | -                  |
| f. Prior service cost or credit                             | -                                             | -                  | -                  |
| g. Gain or loss recognized due to settlement or curtailment | -                                             | -                  | -                  |
| h. Total net periodic benefit cost                          | \$ -                                          | \$ -               | \$ -               |

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

No change.

**Note 14 – Contingencies**

No change.

**Note 15 – Leases**

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfers and Servicing of Financial Assets

Not applicable.

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.

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

The Company categorizes financial assets and liabilities 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.

NOTES TO FINANCIAL STATEMENTS

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

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management’s best 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. Primary inputs to this valuation technique include broker quotes and comparative trades.

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

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.

A corporate pricing matrix or an internally developed pricing model is used in valuing certain bonds. 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 bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services, corporate pricing matrix or internal pricing models. 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. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. Broker quotes are subject to validation of price movements that require approval from the Company’s management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment’s fair value.

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 financial assets and liabilities measured at fair value as of September 30, 2014:

|                                        | 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.                     | -              | 604,466,318    | 21,562,685    | 626,029,003      |
| <b>Total Bonds</b>                     | \$ -           | \$ 604,466,318 | \$ 21,562,685 | \$ 626,029,003   |
| Sec Lending                            | -              | 5,341,072      | -             | 5,341,072        |
| Preferred Stocks                       | -              | 178,000        | 88,764        | 266,764          |
| Common Stocks                          | 385,684,934    | 25,000,000     | 20,123,058    | 430,807,992      |
| Loans held for sale                    | -              | -              | 20,732,128    | 20,732,128       |
| Separate Account Assets                | -              | -              | -             | -                |
| Derivative Assets                      | -              | 18,133,463     | -             | 18,133,463       |
| <b>Total Assets at Fair Value</b>      | \$ 385,684,934 | \$ 653,118,853 | \$ 62,506,635 | \$ 1,101,310,422 |
| <b>Liabilities at Fair Value</b>       |                |                |               |                  |
| Derivatives Liabilities                | -              | 77,873,274     | -             | 77,873,274       |
| <b>Total Liabilities at Fair Value</b> | \$ -           | \$ 77,873,274  | \$ -          | \$ 77,873,274    |

NOTES TO FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the three months ended September 30, 2014:

|                                     | Beginning<br>Balance at<br>6/30/2014 | Transfers<br>Into Level 3 | Transfers Out<br>of Level 3 | Total Gains<br>and<br>(losses)<br>included in<br>Net Income | Total Gains<br>and (losses)<br>included in<br>Surplus | Purchases        | Issuances   | Sales                 | Settlements       | Ending Balance<br>at<br>9/30/2014 |
|-------------------------------------|--------------------------------------|---------------------------|-----------------------------|-------------------------------------------------------------|-------------------------------------------------------|------------------|-------------|-----------------------|-------------------|-----------------------------------|
| <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.                  | 24,189,484                           | -                         | (3,294,259)                 | -                                                           | 2,166,038                                             | 16,631           | -           | (1,555,413)           | 40,204            | 21,562,685                        |
| <b>Total Bonds</b>                  | <b>\$ 24,189,484</b>                 | <b>\$ -</b>               | <b>\$ (3,294,259)</b>       | <b>\$ -</b>                                                 | <b>\$ 2,166,038</b>                                   | <b>\$ 16,631</b> | <b>\$ -</b> | <b>\$ (1,555,413)</b> | <b>\$ 40,204</b>  | <b>\$ 21,562,685</b>              |
| Sec Lending                         | -                                    | -                         | -                           | -                                                           | -                                                     | -                | -           | -                     | -                 | -                                 |
| Preferred Stocks                    | 88,764                               | -                         | -                           | -                                                           | -                                                     | -                | -           | -                     | -                 | 88,764                            |
| Common Stocks                       | 19,663,790                           | -                         | -                           | -                                                           | 459,268                                               | -                | -           | -                     | -                 | 20,123,058                        |
| Loans held for sale                 | 20,756,190                           | -                         | -                           | -                                                           | (195,508)                                             | -                | -           | (38,133)              | 209,579           | 20,732,128                        |
| Separate Account Assets             | -                                    | -                         | -                           | -                                                           | -                                                     | -                | -           | -                     | -                 | -                                 |
| Derivative Assets                   | -                                    | -                         | -                           | -                                                           | -                                                     | -                | -           | -                     | -                 | -                                 |
| <b>Total Assets at Fair Value</b>   | <b>\$ 64,698,228</b>                 | <b>\$ -</b>               | <b>\$ (3,294,259)</b>       | <b>\$ -</b>                                                 | <b>\$ 2,429,798</b>                                   | <b>\$ 16,631</b> | <b>\$ -</b> | <b>\$ (1,593,546)</b> | <b>\$ 249,783</b> | <b>\$ 62,506,635</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 presents the rollforward of Level 3 financial assets and liabilities held at fair value during the nine months ended September 30, 2014:

|                                     | Beginning<br>Balance at<br>12/31/2013 | Transfers<br>Into Level 3 | Transfers Out<br>of Level 3 | Total Gains<br>and<br>(losses)<br>included in<br>Net Income | Total Gains<br>and (losses)<br>included in<br>Surplus | Purchases        | Issuances   | Sales                  | Settlements       | Ending Balance<br>at<br>9/30/2014 |
|-------------------------------------|---------------------------------------|---------------------------|-----------------------------|-------------------------------------------------------------|-------------------------------------------------------|------------------|-------------|------------------------|-------------------|-----------------------------------|
| <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.                  | 16,805,307                            | 8,438,606                 | (292,883)                   | -                                                           | 2,438,536                                             | 49,599           | -           | (6,125,376)            | 248,896           | 21,562,685                        |
| <b>Total Bonds</b>                  | <b>\$ 16,805,307</b>                  | <b>\$ 8,438,606</b>       | <b>\$ (292,883)</b>         | <b>\$ -</b>                                                 | <b>\$ 2,438,536</b>                                   | <b>\$ 49,599</b> | <b>\$ -</b> | <b>\$ (6,125,376)</b>  | <b>\$ 248,896</b> | <b>\$ 21,562,685</b>              |
| Sec Lending                         | -                                     | -                         | -                           | -                                                           | -                                                     | -                | -           | -                      | -                 | -                                 |
| Preferred Stocks                    | 88,764                                | -                         | -                           | -                                                           | -                                                     | -                | -           | -                      | -                 | 88,764                            |
| Common Stocks                       | 20,116,824                            | -                         | -                           | -                                                           | 4,043,553                                             | -                | -           | (4,037,318)            | -                 | 20,123,059                        |
| Loans held for sale                 | 20,973,568                            | -                         | -                           | -                                                           | (749,353)                                             | -                | -           | (104,818)              | 612,730           | 20,732,127                        |
| Separate Account Assets             | -                                     | -                         | -                           | -                                                           | -                                                     | -                | -           | -                      | -                 | -                                 |
| Derivative Assets                   | -                                     | -                         | -                           | -                                                           | -                                                     | -                | -           | -                      | -                 | -                                 |
| <b>Total Assets at Fair Value</b>   | <b>\$ 57,984,463</b>                  | <b>\$ 8,438,606</b>       | <b>\$ (292,883)</b>         | <b>\$ -</b>                                                 | <b>\$ 5,732,736</b>                                   | <b>\$ 49,599</b> | <b>\$ -</b> | <b>\$ (10,267,512)</b> | <b>\$ 861,626</b> | <b>\$ 62,506,635</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 aggregate carrying value and fair value, by level, for all financial assets and liabilities, excluding assets and liabilities reported at fair value, as of September 30, 2014:

|                                                   | Aggregate Fair<br>Value  | Admitted Assets          | (Level 1)               | (Level 2)                | (Level 3)               | Not<br>Practicable<br>(Carrying<br>Value) |
|---------------------------------------------------|--------------------------|--------------------------|-------------------------|--------------------------|-------------------------|-------------------------------------------|
| <b>Assets</b>                                     |                          |                          |                         |                          |                         |                                           |
| Bonds                                             | \$ 11,787,287,940        | \$ 11,027,880,923        | \$ 1,481,724,426        | \$ 10,044,115,924        | \$ 261,447,590          | \$ -                                      |
| Stocks                                            | 7,621,284,957            | 7,621,284,956            | -                       | -                        | 7,621,284,957           | -                                         |
| Mortgage loans                                    | 590,533,687              | 567,035,331              | -                       | -                        | 590,533,687             | -                                         |
| Short-term investments                            | 511,839,653              | 511,839,654              | 477,141                 | 511,362,512              | -                       | -                                         |
| Derivative assets                                 | 17,028,466               | -                        | -                       | 17,028,466               | -                       | -                                         |
| Policy loans                                      | -                        | -                        | -                       | -                        | -                       | -                                         |
| Securities lending collateral assets <sup>1</sup> | 23,001,213               | 23,071,460               | -                       | 23,001,213               | -                       | -                                         |
| <b>Total Assets</b>                               | <b>\$ 20,550,975,916</b> | <b>\$ 19,751,112,324</b> | <b>\$ 1,482,201,567</b> | <b>\$ 10,595,508,115</b> | <b>\$ 8,473,266,234</b> | <b>\$ -</b>                               |
| <b>Liabilities</b>                                |                          |                          |                         |                          |                         |                                           |
| Derivative liabilities                            | \$ (1,481,481)           | \$ -                     | \$ -                    | \$ (1,481,481)           | \$ -                    | \$ -                                      |
| <b>Total Liabilities</b>                          | <b>\$ (1,481,481)</b>    | <b>\$ -</b>              | <b>\$ -</b>             | <b>\$ (1,481,481)</b>    | <b>\$ -</b>             | <b>\$ -</b>                               |

1 - Includes non admitted assets

Note 21 - Other Items

C. Other Disclosures

Effective July 1, 2014, Nationwide group renewed its Property Per Risk Program on an enterprise-wide basis covering risk underwritten by the Company. The structure remains unchanged at \$115 million excess of \$10 million.

Effective June 1, 2014, 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) 70% of \$500.0 million in excess of \$500.0 million; Northeast Regional Tower (covering the states of Connecticut, Maine, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island and Vermont) 70% of \$500.0 million in excess of \$500.0 million; National Tower, first layer 70% of \$150.0 million in excess of \$1.0 billion; second layer 70% of \$350.0 million in excess of \$1.2 billion; third layer 70% of \$300.0 million in excess of \$2.2 billion; fourth layer 70% of \$500.0 million in excess of \$2.5 billion.

## NOTES TO FINANCIAL STATEMENTS

Effective June 1, 2014, the Company renewed its agreement with Nationwide Insurance Company of Florida for its Property Catastrophe Program as follows: first layer 10% of \$38.0 million excess of \$14.2 million; second layer 100% of \$41.3 million excess of \$52.2 million.

On January 7, 2014, Crestbrook Insurance Company issued 30,000 additional shares of common stock. The stock is owned by the Company.

The Company filed an application with the Pennsylvania Insurance Department on September 30, 2013, requesting approval of the distribution of all of the remaining assets of its wholly-owned subsidiary, Harleysville Pennland Insurance Company (Pennland), to the Company; assumption of Pennland's liabilities by the Company; and liquidation and dissolution of Pennland.

Effective July 1, 2013, Nationwide group renewed its Property Per Risk Program on an enterprise-wide basis covering risk underwritten by the Company. The structure remains unchanged at \$115 million excess of \$10 million.

Effective June 1, 2013, 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) 70% of \$500.0 million in excess of \$500.0 million; Northeast Regional Tower (covering the states of Connecticut, Maine, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island and Vermont) 70% of \$500.0 million in excess of \$500.0 million; National Tower, first layer 70% of \$150.0 million in excess of \$1.0 billion; second layer 70% of \$350.0 million in excess of \$1.2 billion; third layer 70% of \$300.0 million in excess of \$2.2 billion; fourth layer 70% of \$500.0 million in excess of \$2.5 billion.

Effective June 1, 2013, the Company renewed its agreement with Nationwide Insurance Company of Florida for its Property Catastrophe Program as follows: first layer 10% of \$36.0 million excess of \$13.7 million; second layer 100% of \$58.4 million excess of \$49.7 million.

On April 4, 2013, the Company and certain of its affiliates entered into a second agreement with Caelus Re 2013 Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing additional collateralized, multi-year property catastrophe loss protection through the capital markets. The catastrophe bonds issued as part of this agreement, referred to as Caelus Re 2013 Limited Series 2013-2, also provide reinsurance coverage to the Company for catastrophic events, including hurricanes and earthquakes. The catastrophe bonds are indemnity, trigger-based bonds where the Company recovers losses in excess of a specified level of catastrophic claims, which is reset annually. The Company's attachment point on these catastrophe bonds is \$1.5 billion, and the reinsurance agreement is effective June 1, 2013 and expires on March 31, 2017.

On March 7, 2013, the Company and certain of its affiliates entered into an agreement with Caelus Re 2013 Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing collateralized, multi-year property catastrophe loss protection through the capital markets. Catastrophe bonds issued as part of this agreement provide reinsurance coverage to the Company for events including hurricanes and earthquakes. The catastrophe bonds are indemnity trigger based bonds where the Company recovers losses in excess of a specified level of catastrophic claims, which is reset annually. The Company's attachment point on the Caelus Re 2013 Limited bond is \$1.9 billion. The Caelus Re 2013 Limited agreement is effective June 1, 2013 and expires on February 29, 2016.

On February 4, 2013, Allied Insurance Company of America issued 10,000 additional shares of common stock. The stock is owned by the Company.

On January 18, 2013, Crestbrook Insurance Company issued 8,000 additional shares of common stock. The stock is owned by the Company.

### G. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No. 64, Offsetting and Netting of Assets and Liabilities.

NOTES TO FINANCIAL STATEMENTS

I. Risk Sharing Provisions of the Affordable Care Act

|                                                                                                                    |    | AMOUNT |
|--------------------------------------------------------------------------------------------------------------------|----|--------|
| a. Permanent ACA Risk Adjustment Program                                                                           |    |        |
| Assets                                                                                                             |    |        |
| 1. Premium adjustments receivable due to ACA Risk Adjustment                                                       | \$ | -      |
| Liabilities                                                                                                        |    |        |
| 2. Risk adjustment user fees payable for ACA Risk Adjustment                                                       | \$ | -      |
| 3. Premium adjustments payable due to ACA Risk Adjustment                                                          | \$ | -      |
| Operations (Revenue & Expense)                                                                                     |    |        |
| 4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment | \$ | -      |
| 5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)                                           | \$ | -      |
| b. Transitional ACA Reinsurance Program                                                                            |    |        |
| Assets                                                                                                             |    |        |
| 1. Amounts recoverable for claims paid due to ACA Reinsurance                                                      | \$ | -      |
| 2. Amounts recoverable for claims unpaid due to ACA Reinsurance                                                    | \$ | -      |
| 3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance                            | \$ | -      |
| Liabilities                                                                                                        |    |        |
| 4. Claims unpaid - ceded due to ACA Reinsurance                                                                    | \$ | -      |
| 5. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium                    | \$ | -      |
| 6. Ceded reinsurance premiums payable due to ACA                                                                   | \$ | -      |
| 7. Liability for amounts held under uninsured plans contributions for ACA Reinsurance                              | \$ | -      |
| Operations (Revenue & Expense)                                                                                     |    |        |
| 8. Ceded reinsurance premiums due to ACA Reinsurance                                                               | \$ | -      |
| 9. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments                  | \$ | -      |
| 10. ACA Reinsurance contributions - not reported as ceded premium                                                  | \$ | -      |
| c. Temporary ACA Risk Corridors Program                                                                            |    |        |
| Assets                                                                                                             |    |        |
| 1. Accrued retrospective premium due to ACA Risk Corridors                                                         |    |        |
| Liabilities                                                                                                        |    |        |
| 2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors                          | \$ | -      |
| Operations (Revenue & Expense)                                                                                     |    |        |
| 3. Effect of ACA Risk Corridors on net premium income (paid/received)                                              | \$ | -      |
| 4. Effect of ACA Risk Corridors on change in reserves for rate credits                                             | \$ | -      |

**Note 22 - Events Subsequent**

Subsequent events have been considered through November 9, 2014 for these statutory financial statements which are to be issued November 10, 2014. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

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

Effective January 1, 2013, the Company's pooling percentage changed to 83% from 83.7%. In addition, Nationwide Mutual Fire Insurance Company's pooling percentage changed to 12% from 11.3%. A portfolio transfer was completed to redistribute the assets and liabilities of the Company.

The companies in the Nationwide Pool assuming a proportionate share of the pool as of January 1, 2013, are:

|                                          | NAIC# | Pool |
|------------------------------------------|-------|------|
| Nationwide Mutual Insurance Company      | 23787 | 83%  |
| Nationwide Mutual Fire Insurance Company | 23779 | 12%  |
| Scottsdale Insurance Company             | 41297 | 4%   |
| Farmland Mutual Insurance Company        | 13838 | 1%   |

Also, effective January 1, 2013, the following companies became zero percent participants in the Nationwide Pool: 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).

A portfolio transfer was completed to redistribute the assets and liabilities of the seven companies added to the Nationwide Pool to the Company, Nationwide Mutual Fire Insurance Company, Scottsdale Insurance Company, and Farmland Mutual Insurance Company based on their respective pooling percentages.

NOTES TO FINANCIAL STATEMENTS

**Note 27 - Structured Settlements**

No change.

**Note 28 - Health Care Receivables**

No change.

**Note 29 - Participating Policies**

No change.

**Note 30 - Premium Deficiency Reserves**

No change.

**Note 31 - High Deductibles**

No change.

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

No change.

**Note 33 - Asbestos/Environmental Reserves**

No change.

**Note 34 - Subscriber Savings Accounts**

No change.

**Note 35 - Multiple Peril Crop Insurance**

No change.

**Note 36 – Financial Guaranty Insurance**

B. Schedule of Insured Financial Obligations at the End of the Period

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes ☐ No ☒

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 ☐

2.2

If yes, date of change:

06/11/2014

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

3.2

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

Yes ☐ No ☒

3.3

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

4.1

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

Yes ☐ No ☒

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2011

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.

12/31/2011

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).

04/07/2013

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 ☒

6.6

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

Yes ☐ No ☐ N/A ☒

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 ☒

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 ☒

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 ☒ 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                                        | 2                      | 3   | 4   | 5    | 6   |
|------------------------------------------|------------------------|-----|-----|------|-----|
| Affiliate Name                           | Location (City, State) | FRB | OCC | FDIC | SEC |
| Nationwide Bank                          | Columbus, OH           | NO  | YES | NO   | NO  |
| Nationwide Mutual Insurance Company      | Columbus, OH           | YES | NO  | NO   | NO  |
| Nationwide Mutual Fire Insurance Company | Columbus, OH           | YES | NO  | NO   | NO  |
| Nationwide Corporation                   | Columbus, OH           | YES | NO  | NO   | NO  |
| Nationwide Financial Services, Inc.      | Columbus, OH           | YES | NO  | NO   | NO  |
| Nationwide Investment Services Corp      | Columbus, OH           | NO  | NO  | NO   | YES |
| Nationwide Investment Advisors, LLC      | Columbus, OH           | NO  | NO  | NO   | YES |
| Nationwide Securities, LLC               | Dublin, OH             | NO  | NO  | NO   | YES |
| Nationwide Fund Advisors                 | King of Prussia, PA    | NO  | NO  | NO   | YES |
| Nationwide Fund Distributors, LLC        | King of Prussia, PA    | NO  | NO  | NO   | YES |
| Nationwide Asset Management, LLC         | Columbus, OH           | NO  | NO  | NO   | YES |

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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: .....

\$ .....1,161,679,526
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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$ .....                                          | \$ .....                                           |
| 14.22 Preferred Stock .....                                                                         | \$ .....2,770,000                                 | \$ .....                                           |
| 14.23 Common Stock .....                                                                            | \$ .....7,716,755,792                             | \$ .....7,621,284,957                              |
| 14.24 Short-Term Investments .....                                                                  | \$ .....146,643,347                               | \$ .....109,981,627                                |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ .....                                          | \$ .....                                           |
| 14.26 All Other .....                                                                               | \$ .....1,885,050,049                             | \$ .....1,997,546,608                              |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....9,751,219,188                             | \$ .....9,728,813,192                              |
| 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? .....  
If no, attach a description with this statement.

Yes [ X ] No [ ]

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

28,342,285
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

28,412,532
- 16.3

Total payable for securities lending reported on the liability page

\$

33,571,694

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

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

| 1<br>Name of Custodian(s)   | 2<br>Custodian Address                                         |
|-----------------------------|----------------------------------------------------------------|
| The Bank of New York Mellon | 1 Wall Street, New York, NY 10286                              |
| The Royal Trust of Canada   | 155 Wellington St. W 2nd Floor Toronto, Ontario Canada M5V 3L3 |
| Federal Home Loan Bank      | 221 E. 4th St, Suite 1000, Cincinnati, OH 45202                |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes ☐ No ☒

- 17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

- 17.5 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 |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes ☒ No ☐

- 18.2 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? .....  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
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? .....  
If yes, attach an explanation.

Yes [ ] No [ X ]
- 3.1

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

Yes [ ] No [ X ]
- 3.2

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

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

Yes [ X ] No [ ]

4.2 If yes, complete the following schedule:

|                                             |                  |               | TOTAL DISCOUNT |            |      |         | DISCOUNT TAKEN DURING PERIOD |            |      |         |
|---------------------------------------------|------------------|---------------|----------------|------------|------|---------|------------------------------|------------|------|---------|
| 1                                           | 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             | 5.200         | 174,009        | 7,600      |      | 181,609 | (4,473)                      | (200)      |      | (4,673) |
| TOTAL                                       |                  |               | 174,009        | 7,600      |      | 181,609 | (4,473)                      | (200)      |      | (4,673) |

5.

Operating Percentages:
- 5.1

A&H loss percent .....

70.410 %
- 5.2

A&H cost containment percent .....

(0.010)%
- 5.3

A&H expense percent excluding cost containment expenses .....

45.850 %
- 6.1

Do you act as a custodian for health savings accounts? .....

Yes [ ] No [ X ]
- 6.2

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

\$.....
- 6.3

Do you act as an administrator for health savings accounts? .....

Yes [ ] No [ X ]
- 6.4

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

\$.....

## STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2014 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             | 11,536,066                | 11,094,829              | 8,085,184                              | 5,239,101               | 12,430,978                | 14,616,275              |
| 2.                   | Alaska                                                        | AK     | L             | 134,365                   | 146,778                 | (2,711)                                | 15,852                  | 387,944                   | 331,403                 |
| 3.                   | Arizona                                                       | AZ     | L             | 11,575,224                | 10,972,138              | 6,420,674                              | 11,751,240              | 10,007,404                | 12,978,464              |
| 4.                   | Arkansas                                                      | AR     | L             | 34,163,519                | 38,410,745              | 21,893,425                             | 20,834,510              | 14,832,939                | 16,007,349              |
| 5.                   | California                                                    | CA     | L             | 210,950,788               | 194,327,726             | 91,875,228                             | 87,404,659              | 176,207,531               | 154,361,879             |
| 6.                   | Colorado                                                      | CO     | L             | 14,874,807                | 16,186,873              | 8,704,836                              | 8,754,619               | 18,562,908                | 18,738,547              |
| 7.                   | Connecticut                                                   | CT     | L             | 62,922,938                | 71,000,704              | 38,155,230                             | 53,691,731              | 69,765,682                | 76,160,995              |
| 8.                   | Delaware                                                      | DE     | L             | 71,548,160                | 77,703,203              | 40,310,821                             | 47,310,194              | 63,333,491                | 68,865,260              |
| 9.                   | District of Columbia                                          | DC     | L             | 6,753,431                 | 6,927,998               | 3,892,054                              | 3,047,267               | 4,136,886                 | 5,805,899               |
| 10.                  | Florida                                                       | FL     | L             | 19,363,698                | 20,790,603              | 20,276,105                             | 14,936,525              | 54,144,448                | 65,687,264              |
| 11.                  | Georgia                                                       | GA     | L             | 33,628,854                | 23,895,484              | 12,316,958                             | 8,658,999               | 23,914,680                | 21,234,442              |
| 12.                  | Hawaii                                                        | HI     | L             | 328,828                   | 310,729                 | 12,541                                 | 66,810                  | 44,728                    | 34,374                  |
| 13.                  | Idaho                                                         | ID     | L             | 5,004,218                 | 5,783,586               | 2,040,948                              | 2,218,859               | 4,419,130                 | 3,076,063               |
| 14.                  | Illinois                                                      | IL     | L             | 13,261,830                | 14,288,847              | 10,064,681                             | 8,726,794               | 15,053,946                | 17,958,199              |
| 15.                  | Indiana                                                       | IN     | L             | 32,628,549                | 32,528,784              | 15,072,902                             | 16,465,031              | 19,021,647                | 21,692,053              |
| 16.                  | Iowa                                                          | IA     | L             | 60,526,652                | 72,545,722              | 47,867,373                             | 36,523,936              | 50,382,193                | 55,105,216              |
| 17.                  | Kansas                                                        | KS     | L             | 31,455,922                | 34,830,936              | 20,527,266                             | 17,896,590              | 26,803,137                | 24,439,268              |
| 18.                  | Kentucky                                                      | KY     | L             | 23,094,372                | 23,890,601              | 13,462,472                             | 12,706,401              | 12,002,290                | 13,779,991              |
| 19.                  | Louisiana                                                     | LA     | L             | 2,672,372                 | 2,667,500               | 262,262                                | 766,411                 | 971,328                   | 706,464                 |
| 20.                  | Maine                                                         | ME     | L             | 1,600,544                 | 1,560,300               | 1,175,353                              | 873,769                 | 2,109,261                 | 1,567,864               |
| 21.                  | Maryland                                                      | MD     | L             | 137,399,032               | 151,983,995             | 70,646,439                             | 75,065,472              | 114,819,237               | 124,928,835             |
| 22.                  | Massachusetts                                                 | MA     | L             | 12,741,481                | 11,651,780              | 6,970,298                              | 4,931,277               | 7,659,954                 | 8,635,806               |
| 23.                  | Michigan                                                      | MI     | L             | 3,597,807                 | 3,952,360               | 1,701,991                              | 2,068,063               | 19,980,145                | 19,454,943              |
| 24.                  | Minnesota                                                     | MN     | L             | 12,994,110                | 13,623,353              | 4,736,359                              | 7,010,435               | 15,064,345                | 15,340,773              |
| 25.                  | Mississippi                                                   | MS     | L             | 28,203,404                | 27,211,221              | 12,004,812                             | 23,254,541              | 15,859,870                | 17,257,636              |
| 26.                  | Missouri                                                      | MO     | L             | 27,012,678                | 25,804,380              | 11,938,681                             | 12,505,919              | 34,953,274                | 36,994,171              |
| 27.                  | Montana                                                       | MT     | L             | 5,140,303                 | 6,400,969               | 3,663,426                              | 4,474,775               | 3,023,369                 | 2,793,281               |
| 28.                  | Nebraska                                                      | NE     | L             | 26,011,640                | 25,893,636              | 23,010,454                             | 15,527,667              | 31,745,697                | 28,314,649              |
| 29.                  | Nevada                                                        | NV     | L             | 10,673,591                | 10,641,037              | 6,255,939                              | 6,223,764               | 10,627,377                | 12,753,687              |
| 30.                  | New Hampshire                                                 | NH     | L             | 8,384,233                 | 8,980,764               | 4,899,282                              | 5,132,044               | 3,807,673                 | 5,858,954               |
| 31.                  | New Jersey                                                    | NJ     | L             | 7,215,376                 | 6,896,517               | 6,938,628                              | 7,026,615               | 76,612,427                | 69,938,319              |
| 32.                  | New Mexico                                                    | NM     | L             | 4,097,263                 | 4,540,963               | 2,424,845                              | 1,372,723               | 4,513,969                 | 5,206,871               |
| 33.                  | New York                                                      | NY     | L             | 89,820,616                | 91,962,284              | 50,807,795                             | 54,565,377              | 105,673,729               | 116,485,122             |
| 34.                  | North Carolina                                                | NC     | L             | 352,232,310               | 375,986,910             | 179,889,946                            | 176,026,669             | 161,149,042               | 171,611,483             |
| 35.                  | North Dakota                                                  | ND     | L             | 6,780,809                 | 7,852,821               | 3,583,742                              | 3,187,044               | 3,540,088                 | 2,961,627               |
| 36.                  | Ohio                                                          | OH     | L             | 248,030,078               | 259,204,944             | 127,887,326                            | 127,488,845             | 103,065,644               | 113,416,816             |
| 37.                  | Oklahoma                                                      | OK     | L             | 2,104,841                 | 2,091,588               | 1,052,602                              | 1,424,890               | 1,462,629                 | 1,185,002               |
| 38.                  | Oregon                                                        | OR     | L             | 10,087,951                | 10,482,127              | 5,896,611                              | 6,868,865               | 6,297,926                 | 6,251,141               |
| 39.                  | Pennsylvania                                                  | PA     | L             | 330,536,771               | 366,835,892             | 193,904,255                            | 180,057,157             | 622,285,782               | 636,882,802             |
| 40.                  | Rhode Island                                                  | RI     | L             | 36,560,242                | 37,415,479              | 22,184,070                             | 21,725,539              | 24,055,747                | 24,187,047              |
| 41.                  | South Carolina                                                | SC     | L             | 37,417,589                | 80,953,184              | 38,678,109                             | 41,133,173              | 46,548,922                | 55,960,199              |
| 42.                  | South Dakota                                                  | SD     | L             | 8,708,800                 | 9,329,481               | 3,726,667                              | 9,121,583               | 9,638,677                 | 9,384,776               |
| 43.                  | Tennessee                                                     | TN     | L             | 45,119,976                | 50,990,211              | 22,250,817                             | 27,213,026              | 29,157,753                | 30,471,836              |
| 44.                  | Texas                                                         | TX     | L             | 94,913,896                | 102,945,340             | 52,832,817                             | 45,764,121              | 32,363,191                | 38,882,712              |
| 45.                  | Utah                                                          | UT     | L             | 6,570,516                 | 6,434,655               | 2,486,859                              | 3,218,719               | 5,019,204                 | 5,044,704               |
| 46.                  | Vermont                                                       | VT     | L             | 10,251,127                | 10,386,264              | 7,224,465                              | 4,721,709               | 5,344,136                 | 5,603,357               |
| 47.                  | Virginia                                                      | VA     | L             | 210,826,568               | 218,985,677             | 104,241,903                            | 115,282,084             | 140,764,482               | 142,612,809             |
| 48.                  | Washington                                                    | WA     | L             | 11,715,084                | 12,902,021              | 8,360,808                              | 5,481,964               | 10,278,447                | 11,449,176              |
| 49.                  | West Virginia                                                 | WV     | L             | 106,450,245               | 120,804,258             | 53,578,668                             | 54,272,518              | 51,208,995                | 62,973,633              |
| 50.                  | Wisconsin                                                     | WI     | L             | 11,214,448                | 12,594,381              | 6,119,118                              | 6,176,215               | 24,508,232                | 27,400,355              |
| 51.                  | Wyoming                                                       | WY     | L             | 12,143,635                | 11,488,999              | 6,297,792                              | 6,045,802               | 6,506,224                 | 5,656,702               |
| 52.                  | American Samoa                                                | AS     | N             |                           |                         |                                        |                         |                           |                         |
| 53.                  | Guam                                                          | GU     | N             |                           |                         |                                        |                         |                           |                         |
| 54.                  | Puerto Rico                                                   | PR     | N             |                           |                         |                                        |                         |                           |                         |
| 55.                  | U.S. Virgin Islands                                           | VI     | L             |                           |                         |                                        |                         | (4)                       | (8)                     |
| 56.                  | Northern Mariana Islands                                      | MP     | N             |                           |                         |                                        |                         |                           |                         |
| 57.                  | Canada                                                        | CAN    | N             |                           |                         |                                        |                         |                           |                         |
| 58.                  | Aggregate Other Alien                                         | OT     | XXX           |                           |                         |                                        |                         |                           |                         |
| 59.                  | Totals                                                        | (a) 52 |               | 2,562,981,557             | 2,747,091,577           | 1,408,609,126                          | 1,412,257,893           | 2,306,068,734             | 2,409,046,485           |
| DETAILS OF WRITE-INS |                                                               |        |               |                           |                         |                                        |                         |                           |                         |
| 58001.               |                                                               | XXX    |               |                           |                         |                                        |                         |                           |                         |
| 58002.               |                                                               | XXX    |               |                           |                         |                                        |                         |                           |                         |
| 58003.               |                                                               | XXX    |               |                           |                         |                                        |                         |                           |                         |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page | XXX    |               |                           |                         |                                        |                         |                           |                         |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)  | XXX    |               |                           |                         |                                        |                         |                           |                         |

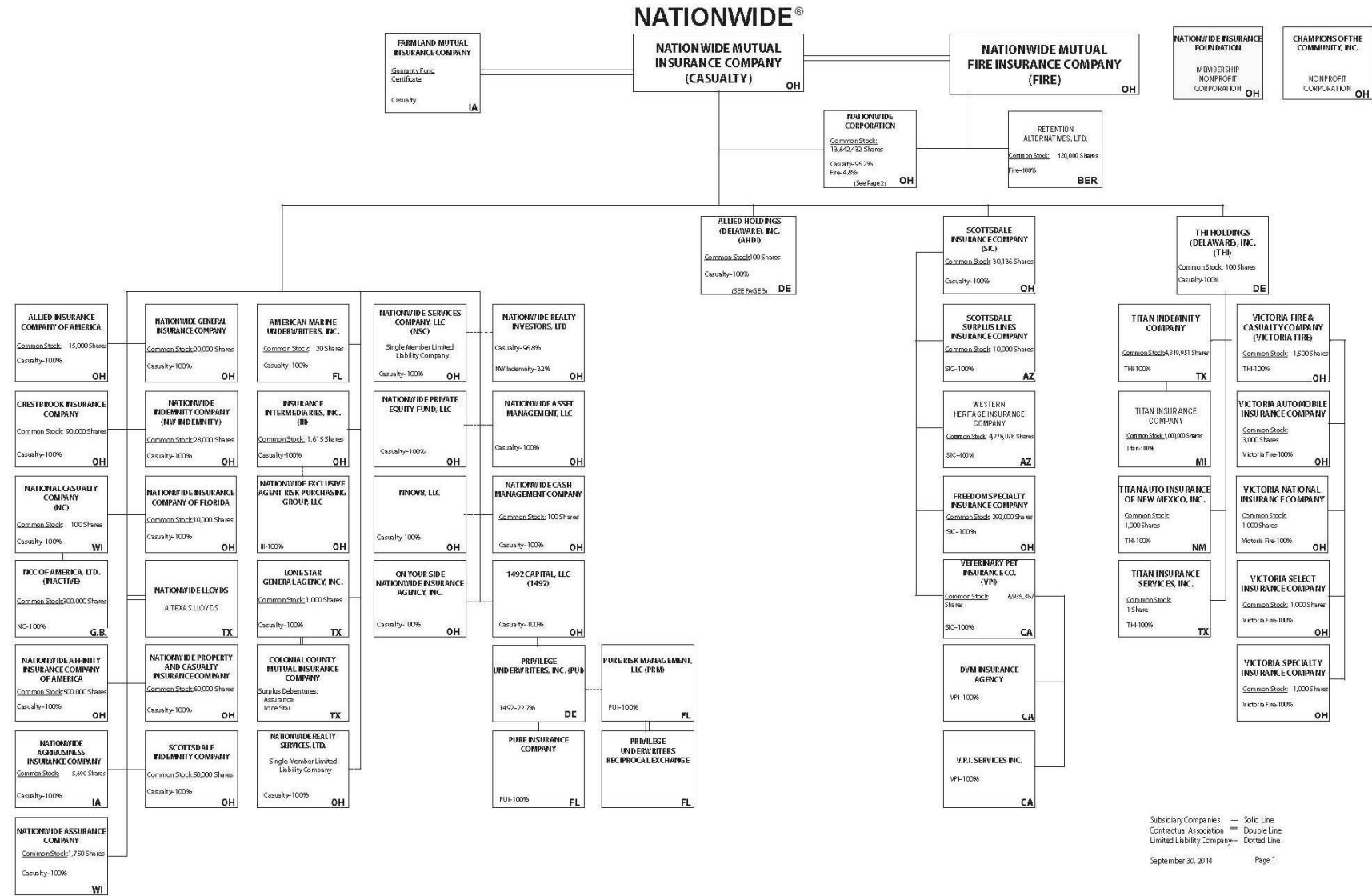
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

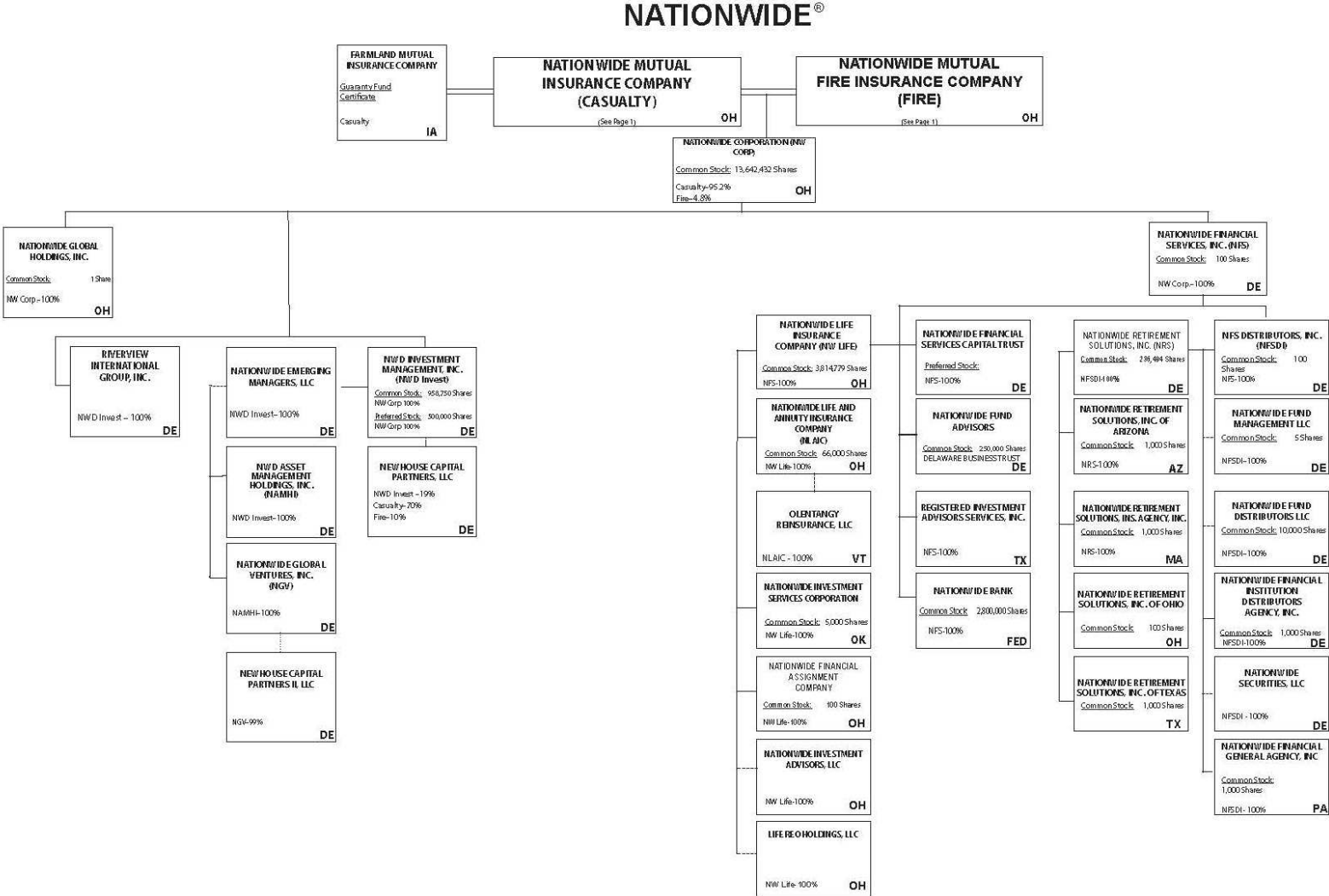


(Casualty/Fire subsidiaries)

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

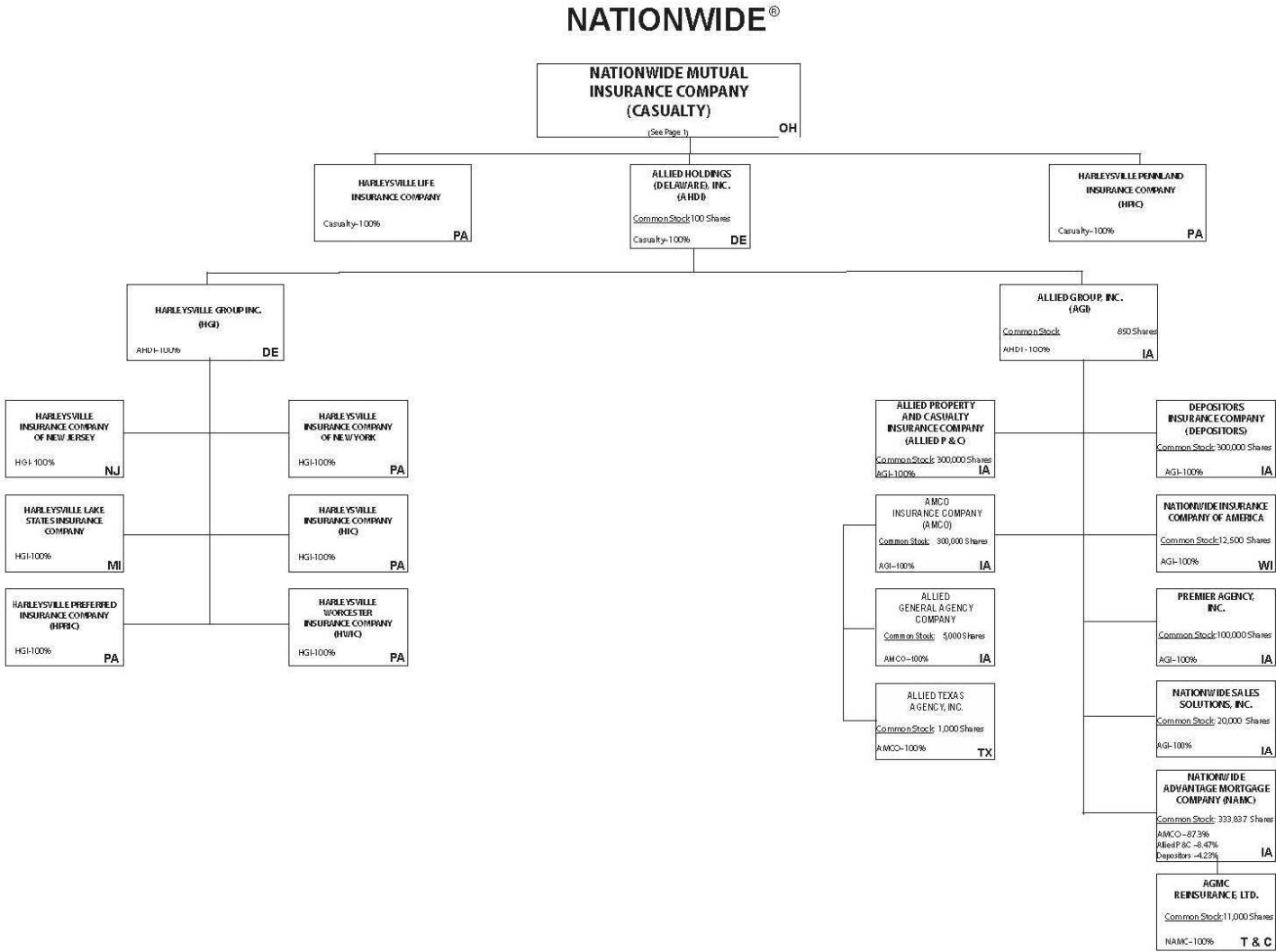
(Nationwide Corp. subsidiaries)

11.2

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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                   | OH                   | 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                           |

\* Harleysville Pennland surrendered its Certificate of Authority effective 11/2/2013

## STATEMENT AS OF SEPTEMBER 30, 2014 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    | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0140       | Nationwide |                   | 31-1486309        | 4590018      |     |                                                                        | 10 W. Nationwide, LLC                          | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 4594954      |     |                                                                        | 101 N. Twentieth St, LLC                       | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1733036        | 4594963      |     |                                                                        | 120 Acre Partners, LLC                         | DE                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 95.000                                     | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 26-2451988        | 4288132      |     |                                                                        | 1492 Capital, LLC                              | OH                   | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-1347603        | 4594806      |     |                                                                        | 180 E. Broad Partners, LLC                     | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 33.330                                     | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 31-1580283        | 4590835      |     |                                                                        | 400 West Nationwide Boulevard, LLC             | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591140      |     |                                                                        | 425 West Nationwide Boulevard, LLC             | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 4595009      |     |                                                                        | 44 Chestnut, LLC                               | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590497      |     |                                                                        | 775 Yard Street Restaurant, LLC                | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590750      |     |                                                                        | 775 Yard Street, LLC                           | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4671583      |     |                                                                        | 795 Rail Street, LLC                           | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590602      |     |                                                                        | 800 Bobcat Avenue, LLC                         | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4671499      |     |                                                                        | 800 Goodale Boulevard, LLC                     | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4671789      |     |                                                                        | 800 Yard Street, LLC                           | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590778      |     |                                                                        | 805 Bobcat Avenue, LLC                         | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590611      |     |                                                                        | 845 Yard Street, LLC                           | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590787      |     |                                                                        | 850 Goodale Blvd., LLC                         | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590714      |     |                                                                        | 895 W. Third Ave., LLC                         | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 4590714      |     |                                                                        | 925 Burrell Avenue Acquisitions, LLC           | OH                   | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1680808        | 4594833      |     |                                                                        | AD Investments, LLC                            | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 60.000                                     | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 31-1580283        | 4590992      |     |                                                                        | ADTV, LLC                                      | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 52-2227314        | 42877247     |     |                                                                        | AGMC Reinsurance, Ltd.                         | TCA                  | IA                               | Nationwide Advantage Mortgage Company          | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 42-1011300        | 4287229      |     |                                                                        | ALLIED General Agency Company                  | IA                   | IA                               | AMCO Insurance Company                         | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 42-0958655        | 1677548      |     |                                                                        | ALLIED Group, Inc.                             | IA                   | IA                               | Allied Holdings (Delaware), Inc.               | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-4628790        | 4613462      |     |                                                                        | Allied Holdings (Delaware), Inc.               | DE                   | IA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide | 10127             | 27-0114983        | 4288169      |     |                                                                        | ALLIED Insurance Company of America            | OH                   | IA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
|            |            |                   |                   |              |     |                                                                        | ALLIED Property and Casualty Insurance Company | IA                   | IA                               | ALLIED Group, Inc.                             | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide | 45279             | 42-1201931        | 4287144      |     |                                                                        | ALLIED Texas Agency, Inc.                      | TX                   | IA                               | AMCO Insurance Company                         | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide | 19100             | 42-6054959        | 4287153      |     |                                                                        | AMCO Insurance Company                         | IA                   | IA                               | ALLIED Group, Inc.                             | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 59-1031596        | 4288011      |     |                                                                        | American Marine Underwriters, Inc.             | FL                   | IA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 4595036      |     |                                                                        | Anderson Meadows, LLC                          | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591177      |     |                                                                        | Arena District CA I, LLC                       | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
|            |            |                   | 90-0280710        |              |     |                                                                        | Arena District Owners Association              | OH                   | OTH                              | Other non-Nationwide                           | n/a                                                                                | 0.000                                      | Other non-Nationwide                       | 2  |
| 0140       | Nationwide |                   | 31-1580283        | 4591010      |     |                                                                        | Arena Theatres, LLC                            | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
|            |            |                   |                   |              |     |                                                                        | Artessa at Quarry Village, LLC                 | TX                   | OTH                              | Other non-Nationwide                           | n/a                                                                                | 0.000                                      | Other non-Nationwide                       | 2  |
| 0140       | Nationwide |                   |                   | 4595371      |     |                                                                        | BOCS Investment Fund LLC                       | DE                   | OTH                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1184438        | 4594842      |     |                                                                        | Boulevard Inn Limited Liability Company        | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 94.800                                     | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   | 31-1555487        | 4593658      |     |                                                                        | Broad Street Retail, LLC                       | DE                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 60.000                                     | Nationwide Mutual Insurance Company        | 1  |
| 0140       | Nationwide |                   |                   | 4595531      |     |                                                                        | Brooke School Investment Fund, LLC             | DE                   | OTH                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   | 3730540      |     |                                                                        | CHP New Markets Investment Fund, LLC           | OH                   | OTH                              | Nationwide Mutual Insurance Company            | Limited partner /no control                                                        | 50.000                                     | other non-Nationwide                       | 1  |
| 0140       | Nationwide |                   | 20-1618232        | 4595241      |     |                                                                        | CNRI-Cannonsport Condominium, LLC              | OH                   | NIA                              | CNRI-Cannonsport, LLC                          | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-1618232        | 4595045      |     |                                                                        | CNRI-Cannonsport, LLC                          | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
|            |            |                   |                   |              |     |                                                                        | Co-Investment Fund, LLC                        | DE                   | OTH                              | Other non-Nationwide                           | n/a                                                                                | 0.000                                      | Other non-Nationwide                       | 2  |
| 0140       | Nationwide |                   | 31-1579973        |              |     |                                                                        | COLHOC Limited Partnership                     | OH                   | NIA                              | NRI Limited Partnership                        | Ownership                                                                          | 30.760                                     | Other non-Nationwide                       | 1  |
| 0140       | Nationwide | 29262             | 74-1061659        | 4288057      |     |                                                                        | Colonial County Mutual Insurance Company       | TX                   | OTH                              | Other non-Nationwide                           | contract                                                                           | 0.000                                      | Other non-Nationwide                       |    |
| 0140       | Nationwide |                   | 45-4901238        |              |     |                                                                        | Columbus Arena Management, LLC                 | OH                   | OTH                              | Other non-Nationwide                           |                                                                                    | 0.000                                      | Other non-Nationwide                       |    |
|            |            |                   | 04-3750770        | 4595951      |     |                                                                        | Continental/North Shore I, L.P.                | OH                   | NIA                              | LLC                                            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-0366090        | 3327212      |     |                                                                        | Continental/North Shore II, L.P.               | OH                   | NIA                              | Continental/NRI North Shore Investments, LLC   | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |

STATEMENT AS OF SEPTEMBER 30, 2014 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 | Relation-ship 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 Per-centage | Ultimate Controlling Entity(ies)/Person(s) | *           |
| ...0140 ... | Nationwide ..... | .....             | 20-0142724        | 4588177      | ..... | .....                                                                  | Continental/NRI North Shore Investments, LLC                         | ..OH..                | ...NIA.....                       | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | ..50.500 ....                                | Nationwide Mutual Insurance Company .      | ....1 ..... |
| 0140        | Nationwide ..... | .....             | .....             | 4595670      | ..... | .....                                                                  | Cotton Mill Partners, LLC                                            | ..VA..                | ...OTH.....                       | Nationwide Mutual Insurance Company            | Limited partner /no control .....                                                  | ..2.000 ....                                 | other non-Nationwide                       | ....1 ..... |
| 0140        | Nationwide ..... | 18961             | 68-0066866        | 4288178      | ..... | .....                                                                  | Crestbrook Insurance Company                                         | ..OH..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 31-1486309        | 4590255      | ..... | .....                                                                  | Crewville, Ltd.                                                      | ..OH..                | ...NIA.....                       | Nationwide Realty Investors, Ltd.              | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 42587             | 42-1207150        | 4287162      | ..... | .....                                                                  | Depositors Insurance Company                                         | ..IA..                | ...IA.....                        | ALLIED Group, Inc.                             | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 33-0096671        | 4287694      | ..... | .....                                                                  | DVM Insurance Agency                                                 | ..CA..                | ...NIA.....                       | Veterinary Pet Insurance Company               | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 20-1945276        | 4590590      | ..... | .....                                                                  | East of Madison, LLC                                                 | ..DE..                | ...NIA.....                       | 120 Acre Partners, Ltd.                        | Ownership.....                                                                     | ..24.910 ....                                | Nationwide Mutual Insurance Company .      | ....1 ..... |
| 0140        | Nationwide ..... | .....             | 20-1945276        | 4590590      | ..... | .....                                                                  | East of Madison, LLC                                                 | ..DE..                | ...NIA.....                       | ND La Quinta Partners, LLC                     | Ownership.....                                                                     | ..76.090 ....                                | Nationwide Mutual Insurance Company .      | ....1 ..... |
| 0140        | Nationwide ..... | .....             | .....             | 4595689      | ..... | .....                                                                  | ELH Investment LLC                                                   | ..DE..                | ...OTH.....                       | Nationwide Mutual Insurance Company            | Other.....                                                                         | ..0.000 ....                                 | Nationwide Mutual Insurance Company .      | ....2 ..... |
| 0140        | Nationwide ..... | 13838             | 42-0618271        | 4569372      | ..... | .....                                                                  | Farmland Mutual Insurance Company                                    | ..IA..                | ...OTH.....                       | Other non-Nationwide                           | debt .....                                                                         | ..0.000 ....                                 | Other non-Nationwide                       | ....2 ..... |
| 0140        | Nationwide ..... | 22209             | 75-6013587        | 4287676      | ..... | .....                                                                  | Freedom Specialty Insurance Company (fka Atlantic Insurance Company) | ..OH..                | ...IA.....                        | Scottsdale Insurance Company                   | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 46-4736379        | .....        | ..... | .....                                                                  | GPN-1 Property Owners Association, Inc.                              | ..OH..                | ...OTH.....                       | other non-Nationwide                           | n/a .....                                                                          | ..0.000 ....                                 | other non-Nationwide                       | ....2 ..... |
| 0140        | Nationwide ..... | .....             | 20-4939866        | 4590808      | ..... | .....                                                                  | Grandview Yard Hotel Holdings, LLC                                   | ..OH..                | ...NIA.....                       | NRI Equity Land Investments, LLC               | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 20-4939866        | 4590826      | ..... | .....                                                                  | Grandview Yard Hotel, LLC                                            | ..OH..                | ...NIA.....                       | Grandview Yard Hotel Holdings, LLC             | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 51-0241172        | 3582909      | ..... | .....                                                                  | Harleysville Group, Inc.                                             | ..DE..                | ...NIA.....                       | Allied Holdings (Delaware), Inc.               | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 23582             | 41-0417250        | 4442260      | ..... | .....                                                                  | Harleysville Insurance Company                                       | ..PA..                | ...IA.....                        | Harleysville Group, Inc.                       | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 33235             | 16-1075588        | 4442158      | ..... | .....                                                                  | Harleysville Insurance Company of New Jersey                         | ..NJ..                | ...IA.....                        | Harleysville Group, Inc.                       | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 10674             | 23-2864924        | 4442242      | ..... | .....                                                                  | Harleysville Insurance Company of New York                           | ..PA..                | ...IA.....                        | Harleysville Group, Inc.                       | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 14516             | 38-3198542        | 4442251      | ..... | .....                                                                  | Harleysville Lake States Insurance Company                           | ..MI..                | ...IA.....                        | Harleysville Group, Inc.                       | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 64327             | 23-1580983        | 4440659      | ..... | .....                                                                  | Harleysville Life Insurance Company                                  | ..PA..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 40983             | 23-2612951        | 4442149      | ..... | .....                                                                  | Harleysville Pennland Insurance Company                              | ..PA..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 35896             | 23-2384978        | 4442288      | ..... | .....                                                                  | Harleysville Preferred Insurance Company                             | ..PA..                | ...IA.....                        | Harleysville Group, Inc.                       | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 26182             | 04-1989660        | 4442372      | ..... | .....                                                                  | Harleysville Worcester Insurance Company                             | ..PA..                | ...IA.....                        | Harleysville Group, Inc.                       | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 32-0051216        | 4596903      | ..... | .....                                                                  | Hideaway Properties Corp.                                            | ..CA..                | ...OTH.....                       | Nationwide Realty Investors, Ltd.              | Ownership.....                                                                     | ..50.000 ....                                | Nationwide Mutual Insurance Company .      | ....1 ..... |
| 0140        | Nationwide ..... | .....             | 31-0871532        | 4288020      | ..... | .....                                                                  | Insurance Intermediaries, Inc.                                       | ..OH..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 31-1486309        | 4097802      | ..... | .....                                                                  | Jerome Village Company, LLC                                          | ..OH..                | ...NIA.....                       | Nationwide Realty Investors, Ltd.              | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | .....             | .....        | ..... | .....                                                                  | Jerome Village Master Property Owners Association                    | ..OH..                | ...OTH.....                       | Other non-Nationwide                           | Ownership.....                                                                     | ..0.000 ....                                 | Other non-Nationwide                       | ....2 ..... |
| 0140        | Nationwide ..... | .....             | 31-1486309        | 4590312      | ..... | .....                                                                  | JV Developers, LLC                                                   | ..OH..                | ...OTH.....                       | Nationwide Realty Investors, Ltd.              | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ....2 ..... |
| 0140        | Nationwide ..... | .....             | 46-2956640        | .....        | ..... | .....                                                                  | Jerome Village Residential Property Owners Association, Inc.         | ..OH..                | ...NIA.....                       | Other non-Nationwide                           | Ownership.....                                                                     | ..0.000 ....                                 | Other non-Nationwide                       | .....       |
| 0140        | Nationwide ..... | .....             | .....             | 4595698      | ..... | .....                                                                  | Leaguers Investment Fund LLC                                         | ..DE..                | ...OTH.....                       | Nationwide Mutual Insurance Company            | Other.....                                                                         | ..0.000 ....                                 | Nationwide Mutual Insurance Company .      | ....2 ..... |
| 0140        | Nationwide ..... | .....             | 56-3789187        | 4286969      | ..... | .....                                                                  | Life REO Holdings, LLC                                               | ..OH..                | ...NIA.....                       | Nationwide Life Insurance Company              | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 74-1395229        | 4288039      | ..... | .....                                                                  | Lone Star General Agency, Inc.                                       | ..TX..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | .....             | 4595700      | ..... | .....                                                                  | Match School Investment Fund, LLC                                    | ..DE..                | ...OTH.....                       | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | ....2 ..... |
| 0140        | Nationwide ..... | 11991             | 38-0865250        | 4288187      | ..... | .....                                                                  | National Casualty Company                                            | ..WI..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | .....             | 4614900      | ..... | .....                                                                  | National Casualty Company of America, Ltd.                           | ..GBR..               | ...IA.....                        | National Casualty Company                      | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 42-1154244        | 2889795      | ..... | .....                                                                  | Nationwide Advantage Mortgage Company                                | ..IA..                | ...NIA.....                       | AMCO Insurance Company                         | Ownership.....                                                                     | ..87.300 ....                                | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 42-1154244        | 2889795      | ..... | .....                                                                  | Nationwide Advantage Mortgage Company                                | ..IA..                | ...NIA.....                       | ALLIED Property & Casualty Insurance Company   | Ownership.....                                                                     | ..8.470 ....                                 | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 42-1154244        | 2889795      | ..... | .....                                                                  | Nationwide Advantage Mortgage Company                                | ..IA..                | ...NIA.....                       | Depositors Insurance Company                   | Ownership.....                                                                     | ..4.230 ....                                 | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 26093             | 48-0470690        | 4288196      | ..... | .....                                                                  | Nationwide Affinity Insurance Company of America                     | ..OH..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | 28223             | 42-1015537        | 4288208      | ..... | .....                                                                  | Nationwide Agribusiness Insurance Company                            | ..IA..                | ...IA.....                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |
| 0140        | Nationwide ..... | .....             | 20-5976272        | 4595910      | ..... | .....                                                                  | Nationwide Alternative Investments, LLC                              | ..OH..                | ...NIA.....                       | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 ....                               | Nationwide Mutual Insurance Company .      | .....       |

STATEMENT AS OF SEPTEMBER 30, 2014 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                | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *            |
| ...0140 ... | Nationwide |                   | 31-1578869        | 4288075      |     |                                                                        | Nationwide Arena, LLC                                      | ...OH ...            | ...NIA ...                       | NRI Arena, Ltd.                                | Ownership.....                                                                     | ..90.000 .....                             | Nationwide Mutual Insurance Company        | .....1 ..... |
| ...0140 ... | Nationwide |                   | 20-8670712        | 4288114      |     |                                                                        | Nationwide Asset Management, LLC                           | ...OH ...            | ...NIA ...                       | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide | 10723             | 95-0639970        | 4288217      |     |                                                                        | Nationwide Assurance Company                               | ...WI ...            | ...IA ...                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-1592130        | 2729677      |     |                                                                        | Nationwide Bank                                            | ...OTH ...           | ...OTH ...                       | Nationwide Financial Services, Inc.            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-1036287        | 4288123      |     |                                                                        | Nationwide Cash Management Company                         | ...OH ...            | ...NIA ...                       | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-4416546        | 3828081      |     |                                                                        | Nationwide Corporation                                     | ...OH ...            | ...NIA ...                       | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..95.200 .....                             | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-4416546        | 3828081      |     |                                                                        | Nationwide Corporation                                     | ...OH ...            | ...NIA ...                       | Nationwide Mutual Fire Insurance Company       | Ownership.....                                                                     | ..4.800 .....                              | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 04-3679407        | 4286839      |     |                                                                        | Nationwide Emerging Managers, LLC                          | ...DE ...            | ...NIA ...                       | NWD Investment Management, Inc.                | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 05-0630007        | 4288048      |     |                                                                        | Nationwide Exclusive Agent Risk Purchasing Group, LLC      | ...OH ...            | ...NIA ...                       | Insurance Intermediaries, Inc.                 | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-1667326        | 4286932      |     |                                                                        | Nationwide Financial Assignment Company                    | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 23-2412039        | 4287087      |     |                                                                        | Nationwide Financial General Agency, Inc.                  | ...PA ...            | ...NIA ...                       | NFS Distributors, Inc.                         | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-1316276        | 4287069      |     |                                                                        | Nationwide Financial Institution Distributors Agency, Inc. | ...DE ...            | ...NIA ...                       | NFS Distributors, Inc.                         | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-6554353        | 4286978      |     |                                                                        | Nationwide Financial Services Capital Trust                | ...DE ...            | ...NIA ...                       | Nationwide Financial Services, Inc.            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-1486870        | 3828063      |     |                                                                        | Nationwide Financial Services, Inc.                        | ...DE ...            | ...NIA ...                       | Nationwide Corporation                         | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 52-6969857        | 4286996      |     |                                                                        | Nationwide Fund Advisors                                   | ...DE ...            | ...NIA ...                       | Nationwide Financial Services, Inc.            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-1748721        | 42877050     |     |                                                                        | Nationwide Fund Distributors LLC                           | ...DE ...            | ...NIA ...                       | NFS Distributors, Inc.                         | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-0900518        | 4287041      |     |                                                                        | Nationwide Fund Management LLC                             | ...DE ...            | ...IA ...                        | NFS Distributors, Inc.                         | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide | 23760             | 31-4425763        | 4287957      |     |                                                                        | Nationwide General Insurance Company                       | ...OH ...            | ...NIA ...                       | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-1570938        | 4286398      |     |                                                                        | Nationwide Global Holdings, Inc.                           | ...OH ...            | ...NIA ...                       | Nationwide Corporation                         | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 04-3732385        | 4286857      |     |                                                                        | Nationwide Global Ventures, Inc.                           | ...DE ...            | ...NIA ...                       | Nationwide Asset Management Holdings, Inc.     | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide | 10070             | 31-1399201        | 2839398      |     |                                                                        | Nationwide Indemnity Company                               | ...OH ...            | ...IA ...                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide | 25453             | 95-2130882        | 4287180      |     |                                                                        | Nationwide Insurance Company of America                    | ...WI ...            | ...IA ...                        | ALLIED Group, Inc.                             | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide | 10948             | 31-1613686        | 4287966      |     |                                                                        | Nationwide Insurance Company of Florida                    | ...OH ...            | ...IA ...                        | Nationwide Mutual Insurance Company            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 31-6022301        |              |     |                                                                        | Nationwide Insurance Foundation                            | ...OH ...            | ...OTH ...                       | Other non-Nationwide                           | n/a                                                                                | ..0.000 .....                              | Other non-Nationwide                       | .....2 ..... |
| ...0140 ... | Nationwide |                   | 41-2206199        | 4286950      |     |                                                                        | Nationwide Investment Advisors, LLC                        | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 73-0988442        | 4286923      |     |                                                                        | Nationwide Investment Services Corporation                 | ...OK ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide | 92657             | 31-1000740        | 2995098      |     |                                                                        | Nationwide Life and Annuity Insurance Company              | ...OH ...            | ...IA ...                        | Nationwide Life Insurance Company              | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide | 66869             | 31-4156830        | 2819288      |     |                                                                        | Nationwide Life Insurance Company                          | ...OH ...            | ...IA ...                        | Nationwide Financial Services, Inc.            | Ownership.....                                                                     | ..100.000 .....                            | Nationwide Mutual Insurance Company        | ..... .....  |
| ...0140 ... | Nationwide |                   | 13-4212969        | 4596127      |     |                                                                        | Nationwide Life Tax Credit Partners 2002-A, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |
| ...0140 ... | Nationwide |                   | 01-0749754        | 4595960      |     |                                                                        | Nationwide Life Tax Credit Partners 2002-B, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |
| ...0140 ... | Nationwide |                   | 03-0498148        | 3262573      |     |                                                                        | Nationwide Life Tax Credit Partners 2002-C, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |
| ...0140 ... | Nationwide |                   | 54-2113175        | 4596127      |     |                                                                        | Nationwide Life Tax Credit Partners 2003-A, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |
| ...0140 ... | Nationwide |                   | 58-2672725        | 4596163      |     |                                                                        | Nationwide Life Tax Credit Partners 2003-B, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |
| ...0140 ... | Nationwide |                   | 20-0357951        | 3811001      |     |                                                                        | Nationwide Life Tax Credit Partners 2003-C, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |
| ...0140 ... | Nationwide |                   | 20-0382144        | 4596707      |     |                                                                        | Nationwide Life Tax Credit Partners 2004-A, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |
| ...0140 ... | Nationwide |                   | 20-0745944        | 4596211      |     |                                                                        | Nationwide Life Tax Credit Partners 2004-B, LLC            | ...OH ...            | ...NIA ...                       | Nationwide Life Insurance Company              | Other.....                                                                         | ..0.000 .....                              | Nationwide Mutual Insurance Company        | .....2 ..... |

STATEMENT AS OF SEPTEMBER 30, 2014 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<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percent-<br>age | 14<br><br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15    |
|---------------|------------|-------------------------|-------------------------|-----------------|-----|------------------------------------------------------------------------------------|----------------------------------------------------|-----------------------------------|------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------|-------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | Federal<br>ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates  | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                         | *     |
| ...0140       | Nationwide |                         | 20-0745965              | 4596239         |     |                                                                                    | Nationwide Life Tax Credit Partners 2004-C, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-1128408              | 4596332         |     |                                                                                    | Nationwide Life Tax Credit Partners 2004-D, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-1128472              | 4596350         |     |                                                                                    | Nationwide Life Tax Credit Partners 2004-E, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-1918935              | 3318117         |     |                                                                                    | Nationwide Life Tax Credit Partners 2004-F, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-2303694              | 4596369         |     |                                                                                    | Nationwide Life Tax Credit Partners 2005-A, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-2303602              | 4596378         |     |                                                                                    | Nationwide Life Tax Credit Partners 2005-B, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-2450960              | 4596387         |     |                                                                                    | Nationwide Life Tax Credit Partners 2005-C, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-2451052              | 4596396         |     |                                                                                    | Nationwide Life Tax Credit Partners 2005-D, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 20-2774223              | 4596408         |     |                                                                                    | Nationwide Life Tax Credit Partners 2005-E, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 21-1288836              | 4596426         |     |                                                                                    | Nationwide Life Tax Credit Partners 2007-A, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 26-3427373              | 4596435         |     |                                                                                    | Nationwide Life Tax Credit Partners 2009-A, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 26-3427435              | 4596444         |     |                                                                                    | Nationwide Life Tax Credit Partners 2009-B, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 26-3427479              | 4596499         |     |                                                                                    | Nationwide Life Tax Credit Partners 2009-C, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 26-3427525              | 4596510         |     |                                                                                    | Nationwide Life Tax Credit Partners 2009-D, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 26-4737055              | 4596529         |     |                                                                                    | Nationwide Life Tax Credit Partners 2009-E, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 26-4737157              | 4596547         |     |                                                                                    | Nationwide Life Tax Credit Partners 2009-F, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 46-1952215              | 4596556         |     |                                                                                    | Nationwide Life Tax Credit Partners 2013-A, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 46-1971926              | 4596592         |     |                                                                                    | Nationwide Life Tax Credit Partners 2013-B, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         | 27-1362364              | 4596622         |     |                                                                                    | Nationwide Life Tax Credit Partners 2009-I, LLC    | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide |                         |                         | 3779811         |     |                                                                                    | Nationwide Life Tax Credit Partners No. 1, LLC     | ..OH                              | ...NIA                                         | Nationwide Life Insurance Company                 | Other                                                                                                         | ...0.000                                                                  | Nationwide Mutual Insurance Company                     | ....2 |
| ...0140       | Nationwide | ..42110                 | 75-1780981              | 4287984         |     |                                                                                    | Nationwide Lloyds                                  | ..TX                              | ...IA                                          | n/a                                               | contract                                                                                                      | ...0.000                                                                  | Nationwide Mutual Insurance Company                     |       |
| ...0140       | Nationwide |                         |                         | 4597094         |     |                                                                                    | Nationwide Mutual Capital I, LLC                   | ..DE                              | ...NIA                                         | Nationwide Mutual Capital, LLC                    | Ownership                                                                                                     | ...100.000                                                                | Nationwide Mutual Insurance Company                     |       |
| ...0140       | Nationwide |                         | 75-3191025              | 4595269         |     |                                                                                    | Nationwide Mutual Capital, LLC                     | ..OH                              | ...NIA                                         | Nationwide Mutual Insurance Company               | Ownership                                                                                                     | ...100.000                                                                | Nationwide Mutual Insurance Company                     |       |
| ...0140       | Nationwide | ..23779                 | 82-0549218              | 3828090         |     |                                                                                    | Nationwide Mutual Fire Insurance Company           | ..OH                              | ...OTH                                         | Other non-Nationwide                              | n/a                                                                                                           | ...0.000                                                                  | Other non-Nationwide                                    |       |
| ...0140       | Nationwide | ..23787                 | 31-4177100              | 3828072         |     |                                                                                    | Nationwide Mutual Insurance Company                | ..OH                              | ...RE                                          | Other non-Nationwide                              | n/a                                                                                                           | ...0.000                                                                  | Other non-Nationwide                                    |       |
| ...0140       | Nationwide |                         | 34-2012765              | 4288084         |     |                                                                                    | Nationwide Private Equity Fund, LLC                | ..OH                              | ...NIA                                         | Nationwide Mutual Insurance Company               | Ownership                                                                                                     | ...100.000                                                                | Nationwide Mutual Insurance Company                     |       |
| ...0140       | Nationwide | ..37877                 | 31-0970750              | 4287993         |     |                                                                                    | Nationwide Property and Casualty Insurance Company | ..OH                              | ...IA                                          | Nationwide Mutual Insurance Company               | Ownership                                                                                                     | ...100.000                                                                | Nationwide Mutual Insurance Company                     |       |
| ...0140       | Nationwide |                         | 31-1486309              | 4288105         |     |                                                                                    | Nationwide Realty Investors, Ltd.                  | ..OH                              | ...NIA                                         | Nationwide Mutual Insurance Company               | Ownership                                                                                                     | ...96.800                                                                 | Nationwide Mutual Insurance Company                     |       |
| ...0140       | Nationwide |                         | 31-1486309              | 4288105         |     |                                                                                    | Nationwide Realty Investors, Ltd.                  | ..OH                              | ...NIA                                         | Nationwide Indemnity Company                      | Ownership                                                                                                     | ...3.200                                                                  | Nationwide Mutual Insurance Company                     |       |
| ...0140       | Nationwide |                         | 31-1486309              | 4590264         |     |                                                                                    | Nationwide Realty Management, LLC                  | ..OH                              | ...NIA                                         | Nationwide Realty Investors, Ltd.                 | Ownership                                                                                                     | ...100.000                                                                | Nationwide Mutual Insurance Company                     |       |

## STATEMENT AS OF SEPTEMBER 30, 2014 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            | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *   |
| ..0140     | Nationwide |                   |                   | 4288066      |     |                                                                        | Nationwide Realty Services, Ltd.                       | ..OH                 | ..NIA                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 06-0987812        | 4287117      |     |                                                                        | Nationwide Retirement Solutions Insurance Agency, Inc. | ..MA                 | ..IA                             | Nationwide Retirement Solutions, Inc.          | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 73-0948330        | 4287096      |     |                                                                        | Nationwide Retirement Solutions, Inc.                  | ..DE                 | ..NIA                            | NFS Distributors, Inc.                         | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 86-0924069        | 4287108      |     |                                                                        | Nationwide Retirement Solutions, Inc. of Arizona       | ..AZ                 | ..NIA                            | Nationwide Retirement Solutions, Inc.          | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1331479        | 4287126      |     |                                                                        | Nationwide Retirement Solutions, Inc. of Ohio          | ..OH                 | ..NIA                            | Nationwide Retirement Solutions, Inc.          | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 74-2200854        | 4287135      |     |                                                                        | Nationwide Retirement Solutions, Inc. of Texas         | ..TX                 | ..NIA                            | Nationwide Retirement Solutions, Inc.          | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 42-1373380        | 4287210      |     |                                                                        | Nationwide Sales Solutions, Inc.                       | ..IA                 | ..NIA                            | ALLIED Group, Inc.                             | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 36-2434406        | 4287078      |     |                                                                        | Nationwide Securities, LLC                             | ..OH                 | ..NIA                            | NFS Distributors, Inc.                         | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-4177100        | 4288093      |     |                                                                        | Nationwide Services Company, LLC                       | ..OH                 | ..NIA                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 27-0743545        | 4564041      |     |                                                                        | Nationwide Tax Credit Partners 2009-G, LLC             | ..OH                 | ..NIA                            | Nationwide Mutual Insurance Company            | Other                                                                              | ..0.000                                    | Nationwide Mutual Insurance Company        | ..2 |
| ..0140     | Nationwide |                   | 27-0768791        | 4596891      |     |                                                                        | Nationwide Tax Credit Partners 2009-H, LLC             | ..OH                 | ..NIA                            | Nationwide Mutual Insurance Company            | Other                                                                              | ..0.000                                    | Nationwide Mutual Insurance Company        | ..2 |
| ..0140     | Nationwide |                   | 27-1362364        | 4596622      |     |                                                                        | Nationwide Tax Credit Partners 2009-I, LLC             | ..OH                 | ..NIA                            | Nationwide Mutual Insurance Company            | Other                                                                              | ..0.000                                    | Nationwide Mutual Insurance Company        | ..2 |
| ..0140     | Nationwide |                   | 46-1952215        | 4596566      |     |                                                                        | Nationwide Tax Credit Partners 2013-A, LLC             | ..OH                 | ..NIA                            | Nationwide Life Insurance Company              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        | ..2 |
| ..0140     | Nationwide |                   | 47-1404116        |              |     |                                                                        | NTCP 2014-B, LLC                                       | ..OH                 | ..NIA                            | Nationwide Life Insurance Company              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 47-1413242        |              |     |                                                                        | NTCP 2014-C, LLC                                       | ..OH                 | ..NIA                            | Nationwide Life Insurance Company              | Other                                                                              | ..0.000                                    | Nationwide Mutual Insurance Company        | ..2 |
| ..0140     | Nationwide |                   | 11-3651828        | 4588168      |     |                                                                        | ND La Quinta Partners, LLC                             | ..DE                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..95.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   |                   | 4286866      |     |                                                                        | Newhouse Capital Partners II, LLC                      | ..DE                 | ..NIA                            | Nationwide Global Ventures, Inc.               | Ownership                                                                          | ..80.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   |                   | 4286866      |     |                                                                        | Newhouse Capital Partners II, LLC                      | ..DE                 | ..NIA                            | Nationwide Global Ventures, Inc.               | Ownership                                                                          | ..99.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   |                   | 4286679      |     |                                                                        | Newhouse Capital Partners, LLC                         | ..DE                 | ..NIA                            | NWD Investment Management, Inc.                | Ownership                                                                          | ..19.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   |                   | 4286679      |     |                                                                        | Newhouse Capital Partners, LLC                         | ..DE                 | ..NIA                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..70.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   |                   | 4286679      |     |                                                                        | Newhouse Capital Partners, LLC                         | ..DE                 | ..NIA                            | Nationwide Mutual Fire Insurance Company       | Ownership                                                                          | ..10.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 31-1630871        | 4287032      |     |                                                                        | NFS Distributors, Inc.                                 | ..DE                 | ..NIA                            | Nationwide Financial Services, Inc.            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 14-1892640        | 4596677      |     |                                                                        | NHT XII Tax Credit Fund, LLC                           | ..DC                 | ..NIA                            | Nationwide Life Insurance Company              | Ownership                                                                          | ..49.990                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 14-1892640        | 4596677      |     |                                                                        | NHT XII Tax Credit Fund, LLC                           | ..DC                 | ..NIA                            | Nationwide Assurance Company                   | Ownership                                                                          | ..25.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 14-1892640        | 4596677      |     |                                                                        | NHT XII Tax Credit Fund, LLC                           | ..DC                 | ..NIA                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..25.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 46-3762545        |              |     |                                                                        | INNOV8, LLC                                            | ..OH                 | ..NIA                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 26-0351004        |              |     |                                                                        | North Bank Condominium Home Owners Association         | ..OH                 | ..OTH                            | Other non-Nationwide                           | n/a                                                                                | ..0.000                                    | Other non-Nationwide                       | ..2 |
| ..0140     | Nationwide |                   | 20-4939866        | 4590817      |     |                                                                        | North of Third, LLC                                    | ..OH                 | ..NIA                            | NRI Equity Land Investments, LLC               | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 26-4083207        | 4590385      |     |                                                                        | Northstar Commercial Development, LLC                  | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..50.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 26-4083354        | 4594909      |     |                                                                        | Northstar Residential Development, LLC                 | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..50.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 31-1486309        | 4593630      |     |                                                                        | NRI 12325 Copper Way, LLC                              | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4594936      |     |                                                                        | NRI 220 Schrock, LLC                                   | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4594794      |     |                                                                        | NRI Arena, LLC                                         | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4594815      |     |                                                                        | NRI Brookside, LLC                                     | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4595027      |     |                                                                        | NRI Builders, LLC                                      | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4594851      |     |                                                                        | NRI Communities/Charlotte, LLC                         | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4590246      |     |                                                                        | NRI Communities/Harris Blvd., LLC                      | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4590282      |     |                                                                        | NRI Cramer Creek, LLC                                  | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 20-4939866        | 4590460      |     |                                                                        | NRI Equity Land Investments, LLC                       | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..80.000                                   | Nationwide Mutual Insurance Company        | ..1 |
| ..0140     | Nationwide |                   | 26-0212217        | 4590394      |     |                                                                        | NRI Equity Tampa, LLC                                  | ..OH                 | ..OTH                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |
| ..0140     | Nationwide |                   | 31-1486309        | 4590376      |     |                                                                        | NRI Maxtown, LLC                                       | ..OH                 | ..OTH                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |     |

## STATEMENT AS OF SEPTEMBER 30, 2014 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 | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |
| 0140       | Nationwide |                   | 30-4939866        | 4590406      |     |                                                                        | NRI Office Ventures, Ltd                    | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 4590349      |     |                                                                        | NRI-Rivulon, LLC                            | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 4596912      |     |                                                                        | NRI Telecom, LLC                            | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-3123274        | 4595438      |     |                                                                        | NTCIF-2011 Georgia State Investor, LLC      | OH                   | NIA                              | Nationwide Property and Casualty Company       | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 90-0729552        | 4596695      |     |                                                                        | NTCIF-2011, LLC                             | OH                   | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 50.000                                     | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 90-0729552        | 4596695      |     |                                                                        | NTCIF-2011, LLC                             | OH                   | NIA                              | Nationwide Mutual Fire Insurance Company       | Ownership                                                                          | 50.000                                     | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4700627        | 4596716      |     |                                                                        | NTCP 2011-A, LLC                            | OH                   | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-0747898        | 4596752      |     |                                                                        | NTCP 2011-B, LLC                            | OH                   | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-0741029        | 4464703      |     |                                                                        | NTCP 2012-A, LLC                            | OH                   | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-3309896        | 4586164      |     |                                                                        | NTCP 2013-C, LLC                            | OH                   | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-4111078        | 4596743      |     |                                                                        | NTCP 2014-A, LLC                            | OH                   | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 47-1404116        |              |     |                                                                        | NTCP 2014-B, LLC                            | OH                   | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 47-1413242        |              |     |                                                                        | NTCP 2014-C, LLC                            | OH                   | NIA                              | Nationwide Life Insurance Company              | Other                                                                              | 0.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-3654078        | 4593621      |     |                                                                        | NW-Amesbury, LLC                            | OH                   | NIA                              | NE-REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-2943666        | 4594860      |     |                                                                        | NW-Bandera, LLC                             | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5159092        | 4595063      |     |                                                                        | NW-Bayshore, LLC                            | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-2451156        | 4594879      |     |                                                                        | NW-Bee Cave, LLC                            | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-3707480        | 4593612      |     |                                                                        | NW-Brooklyn, LLC                            | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-3968244        | 4591757      |     |                                                                        | NW-Camelback, LLC                           | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-2724980        | 4591690      |     |                                                                        | NW-Cameron, LLC                             | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-3674167        | 4590090      |     |                                                                        | NW-Cedar Springs, LLC                       | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 46-3994437        | 4591663      |     |                                                                        | NW-Central Station, LLC                     | OH                   | NIA                              | NE-REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-0901660        | 4505456      |     |                                                                        | NW-CNC Coppel, LLC                          | DE                   | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 32-0359208        | 4595157      |     |                                                                        | NW-Corvallis, LLC                           | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591038      |     |                                                                        | NWD 205 Vine, LLC                           | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591261      |     |                                                                        | NWD 225 Nationwide, LLC                     | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591056      |     |                                                                        | NWD 230 West, LLC                           | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590545      |     |                                                                        | NWD 240 Nationwide, LLC                     | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590273      |     |                                                                        | NWD 250 Brodbelt, LLC                       | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590554      |     |                                                                        | NWD 265 Neil, LLC                           | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590518      |     |                                                                        | NWD 275 Marconi, LLC                        | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590563      |     |                                                                        | NWD 295 McConnell, LLC                      | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590509      |     |                                                                        | NWD 300 Neil, LLC                           | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590572      |     |                                                                        | NWD 300 Spring, LLC                         | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590527      |     |                                                                        | NWD 355 McConnell, LLC                      | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590581      |     |                                                                        | NWD 425 Nationwide, LLC                     | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4590536      |     |                                                                        | NWD 500 Nationwide, LLC                     | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591298      |     |                                                                        | NWD Arena Crossing, LLC                     | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591083      |     |                                                                        | NWD Arena District I, LLC                   | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591300      |     |                                                                        | NWD Arena District II, LLC                  | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591113      |     |                                                                        | NWD Arena District IM, LLC                  | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591319      |     |                                                                        | NWD Arena District PW, LLC                  | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591131      |     |                                                                        | NWD Arena District V, LLC                   | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 04-3679396        | 4286848      |     |                                                                        | NWD Asset Management Holdings, Inc.         | DE                   | NIA                              | NWD Investment Management, Inc.                | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4591328      |     |                                                                        | NWD Athletic Club, LLC                      | OH                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        |              |     |                                                                        | NWD Franklinton, LLC                        | DE                   | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1636299        | 4286594      |     |                                                                        | NWD Investment Management, Inc.             | DE                   | NIA                              | Nationwide Corporation                         | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 4587965      |     |                                                                        | NWD Investments, LLC                        | OH                   | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 80.000                                     | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 90-0732898        | 4591430      |     |                                                                        | NW-Duiles, LLC                              | OH                   | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                    | Nationwide Mutual Insurance Company        |    |

## STATEMENT AS OF SEPTEMBER 30, 2014 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    | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *    |
| ...0140    | Nationwide |                   | 46-3267884        | 4595465      |     |                                                                        | NW-Franklin Mills, LLC                         | ..OH                 | ..NIA                            | Life Reo Holdings, LLC                         | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-2997049        | 4591775      |     |                                                                        | NW-Howell Mill, LLC                            | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-4330384        |              |     |                                                                        | NW-Hudnall, LLC                                | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 47-1497429        |              |     |                                                                        | NW-Jefferson, LLC                              | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 45-5408178        | 4591458      |     |                                                                        | NW-Kentwood Towne Center, LLC                  | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-4857522        |              |     |                                                                        | NW-Lawrence, LLC                               | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 45-5314607        | 4593461      |     |                                                                        | NW-Lovers Lane, LLC                            | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-2457568        | 4591467      |     |                                                                        | NW-Montrose, LLC                               | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 45-4630497        | 4593470      |     |                                                                        | NW-Mueller II, LLC                             | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 27-4749848        | 4591476      |     |                                                                        | NW-Northridge, LLC                             | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-1089165        | 4593555      |     |                                                                        | NW-Oakley Station, LLC                         | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-3888719        | 4593603      |     |                                                                        | NW-Park 288, LLC                               | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 45-5388656        | 4591485      |     |                                                                        | NW-Park Memorial, LLC                          | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 47-1740812        |              |     |                                                                        | NW-Peachtree, LLC                              | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-2469044        | 4591494      |     |                                                                        | NW-Portales, LLC                               | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 26-1903919        | 4591421      |     |                                                                        | NW REI, LLC                                    | ..DE                 | ..NIA                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 45-5159117        | 4593573      |     |                                                                        | NW-South Park, LLC                             | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 27-4749587        | 4593582      |     |                                                                        | NW-Taylor Farmer Jack, LLC                     | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-1100378        | 4591524      |     |                                                                        | NW-Triangle, LLC                               | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-5764783        |              |     |                                                                        | NW-Tyson's, LLC                                | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-1077615        | 4593591      |     |                                                                        | NW-West Ave., LLC                              | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 46-4992444        |              |     |                                                                        | NW-Windcross, LLC                              | ..OH                 | ..NIA                            | NW REI, LLC                                    | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 31-0947092        | 4590479      |     |                                                                        | OOH Company, LLC                               | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 31-0947092        | 4590442      |     |                                                                        | Ohio Center Hotel Company, Ltd.                | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..56.250                                   | Nationwide Mutual Insurance Company        | ...1 |
| ...0140    | Nationwide |                   | 26-0263012        |              |     |                                                                        | Old Track Street Owners Association            | ..OH                 | ..OTH                            | Other non-Nationwide                           | n/a                                                                                | ..0.000                                    | Other non-Nationwide                       | ...2 |
| ...0140    | Nationwide | ...13999          | 27-1712056        | 4286914      |     |                                                                        | Olentangy Reinsurance, LLC                     | ..VT                 | ..IA                             | Nationwide Life and Annuity Insurance Company  | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 47-1923444        |              |     |                                                                        | On Your Side Nationwide Insurance Agency, Inc. | ..OH                 | ..OTH                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   |                   | 4596462      |     |                                                                        | OYS Fund, LLC                                  | ..DE                 | ..OTH                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   |                   | 4596480      |     |                                                                        | Park 288 Industrial, LLC                       | ..TX                 | ..NIA                            | Nationwide Mutual Insurance Company            | Investor member / no control                                                       | ..95.000                                   | other non-Nationwide                       |      |
| ...0140    | Nationwide |                   | 31-1486309        | 4590358      |     |                                                                        | Perimeter A, Ltd                               | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 31-1677602        | 4590488      |     |                                                                        | Pizzuti Properties, LLC                        | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..65.000                                   | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 31-1486309        | 4590291      |     |                                                                        | Polaris A, Ltd.                                | ..OH                 | ..NIA                            | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 39-1907217        | 4287201      |     |                                                                        | Premier Agency, Inc.                           | ..IA                 | ..NIA                            | ALLIED Group, Inc.                             | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...4664    | Pure       | ...12873          | 20-8287105        | 4288253      |     |                                                                        | Privilege Underwriters Reciprocal Exchange     | ..FL                 | ..IA                             | Other non-Nationwide                           | n/a                                                                                | ..0.000                                    | Other non-Nationwide                       | ...2 |
| ...0140    | Pure       |                   |                   | 4288150      |     |                                                                        | Privilege Underwriters, Inc.                   | ..DE                 | ..IA                             | Other non-Nationwide                           | n/a                                                                                | ..0.000                                    | Other non-Nationwide                       | ...2 |
| ...4664    | Pure       | ...13204          | 26-3109178        | 4288226      |     |                                                                        | Pure Insurance Company                         | ..FL                 | ..IA                             | Other non-Nationwide                           | n/a                                                                                | ..0.000                                    | Other non-Nationwide                       | ...2 |
| ...4664    | Pure       |                   |                   | 4288235      |     |                                                                        | Pure Risk Management, LLC                      | ..FL                 | ..IA                             | Other non-Nationwide                           | n/a                                                                                | ..0.000                                    | Other non-Nationwide                       | ...2 |
| ...4664    | Nationwide |                   | 75-2938844        | 4287005      |     |                                                                        | Registered Investment Advisors Services, Inc.  | ..TX                 | ..NIA                            | Nationwide Financial Services, Inc.            | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |
| ...0140    | Nationwide |                   | 82-0549218        | 4288244      |     |                                                                        | Retention Alternatives, Ltd.                   | ..BMU                | ..IA                             | Nationwide Mutual Fire Insurance Company       | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        | ...1 |
| ...0140    | Nationwide |                   |                   | 4595278      |     |                                                                        | Riverview Diversified Opportunities Fund, LLC  | ..DE                 | ..OTH                            | Nationwide Mutual Insurance Company            | Ownership                                                                          | ..0.000                                    | Nationwide Mutual Insurance Company        | ...1 |
| ...0140    | Nationwide |                   |                   | 4595278      |     |                                                                        | Riverview Diversified Opportunities Fund, LLC  | ..DE                 | ..OTH                            | Nationwide Mutual Fire Insurance Company       | Ownership                                                                          | ..0.000                                    | Nationwide Mutual Insurance Company        | ...1 |
| ...0140    | Nationwide |                   |                   | 4595278      |     |                                                                        | Riverview Diversified Opportunities Fund, LLC  | ..DE                 | ..OTH                            | Nationwide Life Insurance Company              | Ownership                                                                          | ..0.000                                    | Nationwide Mutual Insurance Company        | ...1 |
| ...0140    | Nationwide |                   | 22-3655264        | 4286530      |     |                                                                        | Riverview International Group, Inc.            | ..DE                 | ..NIA                            | NWD Investment Management, Inc.                | Ownership                                                                          | ..100.000                                  | Nationwide Mutual Insurance Company        |      |

STATEMENT AS OF SEPTEMBER 30, 2014 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 | Relation-ship 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 Perce-ntage | Ultimate Controlling Entity(ies)/Person(s) | *         |
| ..0140 ..... | Nationwide ..... | .....             | .....             | 4595287      | ..... | .....                                                                  | Riverview Multi Series Fund, LL - Class         | ..DE.....             | ..OTH.....                        | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | .....             | 4595335      | ..... | .....                                                                  | Event .....                                     | ..DE.....             | ..OTH.....                        | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | .....             | 4564032      | ..... | .....                                                                  | Riverview Multi Series Fund, LL - Class N ..... | ..DE.....             | ..OTH.....                        | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | .....             | 4288002      | ..... | .....                                                                  | Riverview Polyphony Fund, LLC .....             | ..DE.....             | ..OTH.....                        | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | ..15580 .....     | 31-1117969        | 4288002      | ..... | .....                                                                  | Scottsdale Indemnity Company .....              | ..OH.....             | ..IA.....                         | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | ..41297 .....     | 31-1024978        | 3091988      | ..... | .....                                                                  | Scottsdale Insurance Company .....              | ..OH.....             | ..IA.....                         | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| .....        | .....            | .....             | .....             | .....        | ..... | .....                                                                  | Scottsdale Surplus Lines Insurance Company      | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....     |
| ..0140 ..... | Nationwide ..... | ..10672 .....     | 86-0835870        | 4287649      | ..... | .....                                                                  | .....                                           | ..AZ.....             | ..IA.....                         | Scottsdale Insurance Company .....             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | 31-1486309        | 4590303      | ..... | .....                                                                  | Streets of Toringdon, LLC .....                 | ..OH.....             | ..NIA.....                        | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | 91-2158214        | .....        | ..... | .....                                                                  | The Hideaway Club .....                         | ..CA.....             | ..OTH.....                        | Other non-Nationwide .....                     | n/a .....                                                                          | ..0.000 .....                                | Other non-Nationwide .....                 | ..2 ..... |
| ..0140 ..... | Nationwide ..... | .....             | 86-1094799        | .....        | ..... | .....                                                                  | The Hideaway Owners Association .....           | ..CA.....             | ..OTH.....                        | Other non-Nationwide .....                     | n/a .....                                                                          | ..0.000 .....                                | Other non-Nationwide .....                 | ..2 ..... |
| ..0140 ..... | Nationwide ..... | .....             | 20-3541511        | .....        | ..... | .....                                                                  | The Madison Club .....                          | ..CA.....             | ..OTH.....                        | Other non-Nationwide .....                     | n/a .....                                                                          | ..0.000 .....                                | Other non-Nationwide .....                 | ..2 ..... |
| ..0140 ..... | Nationwide ..... | .....             | 20-3541507        | .....        | ..... | .....                                                                  | The Madison Club Owners Association .....       | ..CA.....             | ..OTH.....                        | Other non-Nationwide .....                     | n/a .....                                                                          | ..0.000 .....                                | Other non-Nationwide .....                 | ..2 ..... |
| ..0140 ..... | Nationwide ..... | .....             | 31-1610040        | 2989882      | ..... | .....                                                                  | The Waterfront Partners, LLC .....              | ..OH.....             | ..NIA.....                        | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | ..50.000 .....                               | Nationwide Mutual Insurance Company .      | ..1 ..... |
| ..0140 ..... | Nationwide ..... | .....             | 52-2031677        | 4287751      | ..... | .....                                                                  | THI Holdings (Delaware), Inc. ....              | ..DE.....             | ..NIA.....                        | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | 74-2825853        | 4287863      | ..... | .....                                                                  | Titan Auto Insurance of New Mexico, Inc. ....   | ..NM.....             | ..IA.....                         | THI Holdings (Delaware), Inc. ....             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | ..13242 .....     | 74-2286759        | 4287797      | ..... | .....                                                                  | Titan Indemnity Company .....                   | ..TX.....             | ..IA.....                         | THI Holdings (Delaware), Inc. ....             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | ..36269 .....     | 86-0619597        | 4287845      | ..... | .....                                                                  | Titan Insurance Company .....                   | ..MI.....             | ..IA.....                         | Titan Indemnity Company .....                  | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | 75-1284530        | 4287890      | ..... | .....                                                                  | Titan Insurance Services, Inc. ....             | ..TX.....             | ..NIA.....                        | THI Holdings (Delaware), Inc. ....             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | 33-0160222        | 4653196      | ..... | .....                                                                  | V.P.I. Services, Inc. ....                      | ..CA.....             | ..NIA.....                        | Veterinary Pet Insurance Company .....         | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | ..42285 .....     | 95-3750113        | 4287685      | ..... | .....                                                                  | Veterinary Pet Insurance Company .....          | ..CA.....             | ..IA.....                         | Scottsdale Insurance Company .....             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| .....        | .....            | .....             | .....             | .....        | ..... | .....                                                                  | .....                                           | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....     |
| ..0140 ..... | Nationwide ..... | ..10644 .....     | 34-1785903        | 4287911      | ..... | .....                                                                  | Victoria Automobile Insurance Company .....     | ..OH.....             | ..IA.....                         | Victoria Fire & Casualty Insurance             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | ..42889 .....     | 34-1394913        | 4287827      | ..... | .....                                                                  | Victoria Fire & Casualty Company .....          | ..OH.....             | ..IA.....                         | THI Holdings (Delaware), Inc. ....             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| .....        | .....            | .....             | .....             | .....        | ..... | .....                                                                  | .....                                           | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....     |
| ..0140 ..... | Nationwide ..... | ..10778 .....     | 34-1842604        | 4287920      | ..... | .....                                                                  | Victoria National Insurance Company .....       | ..OH.....             | ..IA.....                         | Victoria Fire & Casualty Insurance             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| .....        | .....            | .....             | .....             | .....        | ..... | .....                                                                  | .....                                           | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....     |
| ..0140 ..... | Nationwide ..... | ..10105 .....     | 34-1777972        | 4287939      | ..... | .....                                                                  | Victoria Select Insurance Company .....         | ..OH.....             | ..IA.....                         | Victoria Fire & Casualty Insurance             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| .....        | .....            | .....             | .....             | .....        | ..... | .....                                                                  | .....                                           | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....     |
| ..0140 ..... | Nationwide ..... | ..10777 .....     | 34-1842602        | 4287948      | ..... | .....                                                                  | Victoria Specialty Insurance Company .....      | ..OH.....             | ..IA.....                         | Victoria Fire & Casualty Insurance             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | ..37150 .....     | 86-0561941        | 4287667      | ..... | .....                                                                  | Western Heritage Insurance Company .....        | ..AZ.....             | ..IA.....                         | Company .....                                  | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| .....        | .....            | .....             | .....             | .....        | ..... | .....                                                                  | .....                                           | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | .....             | 4613341      | ..... | .....                                                                  | Westport Capital Partners II .....              | ..CT.....             | ..OTH.....                        | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| ..0140 ..... | Nationwide ..... | .....             | 31-1486309        | 4590321      | ..... | .....                                                                  | Wilson Road Developers, LLC .....               | ..OH.....             | ..NIA.....                        | Nationwide Defined Benefit Master Trust .      | Investor member / no control .....                                                 | ..71.000 .....                               | other non-Nationwide .....                 | ..2 ..... |
| ..0140 ..... | Nationwide ..... | .....             | .....             | 4613323      | ..... | .....                                                                  | Zais Zephyr A-4, LLC .....                      | ..DE.....             | ..OTH.....                        | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .      | .....     |
| .....        | .....            | .....             | .....             | .....        | ..... | .....                                                                  | .....                                           | .....                 | .....                             | Nationwide Life Insurance Company .....        | limited member / no control .....                                                  | ..60.000 .....                               | other non-Nationwide .....                 | ..2 ..... |

| 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 .....                                                          | 12,051,962                     | 7,950,367                      | 66.0                           | 38.3                                                 |
| 2.                   | Allied Lines .....                                                  | 78,594,581                     | 15,905,366                     | 20.2                           | 18.5                                                 |
| 3.                   | Farmowners multiple peril .....                                     | 148,031,674                    | 98,901,984                     | 66.8                           | 49.2                                                 |
| 4.                   | Homeowners multiple peril .....                                     | 162,771,645                    | 79,541,060                     | 48.9                           | 41.7                                                 |
| 5.                   | Commercial multiple peril .....                                     | 254,700,677                    | 127,825,617                    | 50.2                           | 39.8                                                 |
| 6.                   | Mortgage guaranty .....                                             |                                |                                |                                |                                                      |
| 8.                   | Ocean marine .....                                                  |                                |                                |                                |                                                      |
| 9.                   | Inland marine .....                                                 | 53,256,419                     | 17,185,795                     | 32.3                           | 40.5                                                 |
| 10.                  | Financial guaranty .....                                            |                                |                                |                                |                                                      |
| 11.1                 | Medical professional liability - occurrence .....                   | 54,104                         | (44,224)                       | (81.7)                         | 5.1                                                  |
| 11.2                 | Medical professional liability - claims-made .....                  |                                |                                |                                |                                                      |
| 12.                  | Earthquake .....                                                    | 2,792,759                      | 137,372                        | 4.9                            | 0.5                                                  |
| 13.                  | Group accident and health .....                                     | 4,294,270                      | 1,860,214                      | 43.3                           | 68.9                                                 |
| 14.                  | Credit accident and health .....                                    |                                |                                |                                |                                                      |
| 15.                  | Other accident and health .....                                     | 36,738                         | 74,336                         | 202.3                          | 14.0                                                 |
| 16.                  | Workers' compensation .....                                         | 64,177,954                     | 28,583,540                     | 44.5                           | 55.3                                                 |
| 17.1                 | Other liability - occurrence .....                                  | 133,430,582                    | 42,152,738                     | 31.6                           | 22.3                                                 |
| 17.2                 | Other liability - claims-made .....                                 | 1,648,360                      | (545,867)                      | (33.1)                         | (20.7)                                               |
| 17.3                 | Excess workers' compensation .....                                  |                                |                                |                                |                                                      |
| 18.1                 | Products liability - occurrence .....                               | 7,137,176                      | 629,798                        | 8.8                            | 177.1                                                |
| 18.2                 | Products liability - claims-made .....                              |                                | (2,511)                        |                                |                                                      |
| 19.1,19.2            | Private passenger auto liability .....                              | 855,727,798                    | 449,658,511                    | 52.5                           | 47.8                                                 |
| 19.3,19.4            | Commercial auto liability .....                                     | 160,792,136                    | 103,225,593                    | 64.2                           | 54.7                                                 |
| 21.                  | Auto physical damage .....                                          | 626,238,791                    | 338,193,709                    | 54.0                           | 50.2                                                 |
| 22.                  | Aircraft (all perils) .....                                         |                                |                                |                                |                                                      |
| 23.                  | Fidelity .....                                                      | 883,494                        | 96,197                         | 10.9                           | 0.2                                                  |
| 24.                  | Surety .....                                                        | 8,389,570                      | 601,064                        | 7.2                            | 8.7                                                  |
| 26.                  | Burglary and theft .....                                            | 2,426,810                      | 100,821                        | 4.2                            | 14.1                                                 |
| 27.                  | Boiler and machinery .....                                          | 6,136,248                      | 1,520,704                      | 24.8                           | 27.9                                                 |
| 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 .....                                                        | 2,583,573,748                  | 1,313,552,184                  | 50.8                           | 45.8                                                 |
| 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               | 2                       | 3                          |
|----------------------|---------------------------------------------------------------------|-----------------|-------------------------|----------------------------|
|                      |                                                                     | Current Quarter | Current<br>Year to Date | Prior Year<br>Year to Date |
| 1.                   | Fire .....                                                          | 3,857,133       | 12,227,391              | 11,808,845                 |
| 2.                   | Allied Lines .....                                                  | 30,995,919      | 82,839,007              | 79,568,713                 |
| 3.                   | Farmowners multiple peril .....                                     | 44,896,781      | 152,079,191             | 153,272,360                |
| 4.                   | Homeowners multiple peril .....                                     | 54,338,302      | 155,403,484             | 186,593,659                |
| 5.                   | Commercial multiple peril .....                                     | 83,234,305      | 262,634,359             | 250,818,432                |
| 6.                   | Mortgage guaranty .....                                             |                 |                         |                            |
| 8.                   | Ocean marine .....                                                  |                 |                         |                            |
| 9.                   | Inland marine .....                                                 | 17,371,741      | 55,778,367              | 52,001,556                 |
| 10.                  | Financial guaranty .....                                            |                 |                         |                            |
| 11.1                 | Medical professional liability - occurrence .....                   |                 |                         | 101,748                    |
| 11.2                 | Medical professional liability - claims-made .....                  |                 |                         |                            |
| 12.                  | Earthquake .....                                                    | 868,448         | 2,773,577               | 2,760,128                  |
| 13.                  | Group accident and health .....                                     | 1,538,325       | 4,295,129               | 6,279,960                  |
| 14.                  | Credit accident and health .....                                    |                 |                         |                            |
| 15.                  | Other accident and health .....                                     | 8,954           | 34,536                  | 164,524                    |
| 16.                  | Workers' compensation .....                                         | 18,654,802      | 63,042,437              | 67,812,830                 |
| 17.1                 | Other liability - occurrence .....                                  | 48,377,899      | 138,992,991             | 134,856,838                |
| 17.2                 | Other liability - claims-made .....                                 | 473,618         | 1,963,026               | 1,775,729                  |
| 17.3                 | Excess workers' compensation .....                                  |                 |                         |                            |
| 18.1                 | Products liability - occurrence .....                               | 2,349,704       | 7,434,467               | 6,600,059                  |
| 18.2                 | Products liability - claims-made .....                              |                 |                         |                            |
| 19.1,19.2            | Private passenger auto liability .....                              | 271,663,272     | 829,693,217             | 929,834,713                |
| 19.3,19.4            | Commercial auto liability .....                                     | 52,257,168      | 162,394,526             | 169,315,402                |
| 21.                  | Auto physical damage .....                                          | 201,205,122     | 612,431,837             | 676,202,288                |
| 22.                  | Aircraft (all perils) .....                                         |                 |                         |                            |
| 23.                  | Fidelity .....                                                      | 308,926         | 930,977                 | 954,228                    |
| 24.                  | Surety .....                                                        | 2,862,751       | 8,905,846               | 8,429,669                  |
| 26.                  | Burglary and theft .....                                            | 888,960         | 2,589,979               | 2,244,905                  |
| 27.                  | Boiler and machinery .....                                          | 2,158,148       | 6,537,216               | 5,694,992                  |
| 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 .....                                                        | 838,310,278     | 2,562,981,560           | 2,747,091,578              |
| 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, 2014 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) | 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2014 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. 2011 + Prior .....                              | 2,276,907                                       | 1,504,350                                 | 3,781,257                                              | 887,048                                                            | 5,596                                                                | 892,644                                      | 1,835,300                                                                                   | 1,472                                                                                                  | 1,037,678                            | 2,874,450                                     | 445,441                                                                                                 | (459,604)                                                                                            | (14,163)                                                                                |                                       |
| 2. 2012 .....                                      | 1,148,122                                       | 844,907                                   | 1,993,029                                              | 602,591                                                            | 8,625                                                                | 611,216                                      | 867,346                                                                                     | 16,618                                                                                                 | 532,482                              | 1,416,446                                     | 321,815                                                                                                 | (287,182)                                                                                            | 34,633                                                                                  |                                       |
| 3. Subtotals 2012 + Prior .....                    | 3,425,029                                       | 2,349,257                                 | 5,774,286                                              | 1,489,639                                                          | 14,221                                                               | 1,503,860                                    | 2,702,646                                                                                   | 18,090                                                                                                 | 1,570,160                            | 4,290,896                                     | 767,256                                                                                                 | (746,786)                                                                                            | 20,470                                                                                  |                                       |
| 4. 2013 .....                                      | 1,941,773                                       | 1,962,191                                 | 3,903,964                                              | 1,584,213                                                          | 10,638                                                               | 1,594,851                                    | 1,307,513                                                                                   | 69,295                                                                                                 | 1,000,094                            | 2,376,902                                     | 949,953                                                                                                 | (882,164)                                                                                            | 67,789                                                                                  |                                       |
| 5. Subtotals 2013 + Prior .....                    | 5,366,802                                       | 4,311,448                                 | 9,678,250                                              | 3,073,852                                                          | 24,859                                                               | 3,098,711                                    | 4,010,159                                                                                   | 87,385                                                                                                 | 2,570,254                            | 6,667,798                                     | 1,717,209                                                                                               | (1,628,950)                                                                                          | 88,259                                                                                  |                                       |
| 6. 2014 .....                                      | XXX                                             | XXX                                       | XXX                                                    | XXX                                                                | 4,292,169                                                            | 4,292,169                                    | XXX                                                                                         | 1,650,869                                                                                              | 1,819,521                            | 3,470,390                                     | XXX                                                                                                     | XXX                                                                                                  | XXX                                                                                     |                                       |
| 7. Totals .....                                    | 5,366,802                                       | 4,311,448                                 | 9,678,250                                              | 3,073,852                                                          | 4,317,028                                                            | 7,390,880                                    | 4,010,159                                                                                   | 1,738,254                                                                                              | 4,389,775                            | 10,138,188                                    | 1,717,209                                                                                               | (1,628,950)                                                                                          | 88,259                                                                                  |                                       |
| 8. Prior Year-End Surplus As Regards Policyholders | 11,792,529                                      |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         | 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. 32.0                                       | 2. (37.8)                                                                                               | 3. 0.9                                                                                               |                                                                                         |                                       |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      | Col. 13, Line 7 As a % of Col. 1 Line 8       |                                                                                                         |                                                                                                      |                                                                                         |                                       |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      | 4. 0.7                                        |                                                                                                         |                                                                                                      |                                                                                         |                                       |

STATEMENT AS OF SEPTEMBER 30, 2014 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 Insurance Coverage 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, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

|       |                                                               | Current Statement Date |                    |                                      | 4                                 |
|-------|---------------------------------------------------------------|------------------------|--------------------|--------------------------------------|-----------------------------------|
|       |                                                               | 1                      | 2                  | 3                                    | December 31                       |
|       |                                                               | Assets                 | Nonadmitted Assets | Net Admitted Assets<br>(Cols. 1 - 2) | Prior Year Net<br>Admitted Assets |
| 2504. | Miscellaneous assets .....                                    | 96,670,926             | 3,478,293          | 93,192,633                           | 51,168,126                        |
| 2505. | Other assets nonadmitted .....                                | 144,680,906            | 144,680,906        |                                      |                                   |
| 2506. | Recoupment receivables .....                                  | 21,521,113             |                    | 21,521,113                           | 23,959,416                        |
| 2507. | Third party administrator receivable .....                    | 4,900,523              |                    | 4,900,523                            | 78,689                            |
| 2508. | Deductible Receivables .....                                  | 2,789,911              | 182,946            | 2,606,965                            |                                   |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 270,563,379            | 148,342,145        | 122,221,234                          | 75,206,231                        |

Additional Write-ins for Liabilities Line 25

|       |                                                               | 1                         | 2                          |
|-------|---------------------------------------------------------------|---------------------------|----------------------------|
|       |                                                               | Current<br>Statement Date | December 31,<br>Prior Year |
| 2504. | Escrow liabilities .....                                      | 3,566,606                 | 5,298,006                  |
| 2505. | Loss based assessment payables .....                          |                           | 9,656,300                  |
| 2506. | Miscellaneous liabilities .....                               | 107,829,893               | 131,225,822                |
| 2507. | Pooling expense payables .....                                | 174,512,458               | 192,668,922                |
| 2508. | Reserve for state escheat payments .....                      | 51,172,878                | 49,691,323                 |
| 2509. | State surcharge/recoupment payable .....                      | 12,398,186                | 12,525,322                 |
| 2510. | Accrued interest payable on surplus notes .....               | 21,712,500                |                            |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 371,192,521               | 401,065,695                |

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 .....                           | 685,631,718  | 677,971,035                     |
| 2. Cost of acquired:                                                                       |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                               |              |                                 |
| 2.2 Additional investment made after acquisition .....                                     | 19,479,747   | 25,326,927                      |
| 3. Current year change in encumbrances .....                                               |              | 15,951,338                      |
| 4. Total gain (loss) on disposals .....                                                    |              |                                 |
| 5. Deduct amounts received on disposals .....                                              |              |                                 |
| 6. Total foreign exchange change in book/adjusted carrying value .....                     |              |                                 |
| 7. Deduct current year's other than temporary impairment recognized .....                  |              |                                 |
| 8. Deduct current year's depreciation .....                                                | 28,603,861   | 37,587,727                      |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) ..... | 676,507,604  | 681,661,573                     |
| 10. Deduct total nonadmitted amounts .....                                                 |              |                                 |
| 11. Statement value at end of current period (Line 9 minus Line 10)                        | 676,507,604  | 681,661,573                     |

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 .....                             | 418,611,180  | 490,332,921                     |
| 2. Cost of acquired:                                                                                                      |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                              | 226,911,398  | 131,205,273                     |
| 2.2 Additional investment made after acquisition .....                                                                    | 11,320,981   | 28,842,709                      |
| 3. Capitalized deferred interest and other .....                                                                          | 1,243,869    | 12,418,638                      |
| 4. Accrual of discount .....                                                                                              | 2,460,014    | 5,135,202                       |
| 5. Unrealized valuation increase (decrease) .....                                                                         | (749,354)    | 8,437,077                       |
| 6. Total gain (loss) on disposals .....                                                                                   | 12,098,453   | 6,346,476                       |
| 7. Deduct amounts received on disposals .....                                                                             | 78,462,831   | 263,445,436                     |
| 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 .....                                                |              | 661,679                         |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 593,433,710  | 418,611,180                     |
| 12. Total valuation allowance .....                                                                                       | (5,666,256)  | (6,284,103)                     |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 | 587,767,454  | 412,327,077                     |
| 14. Deduct total nonadmitted amounts .....                                                                                |              |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14)                                                      | 587,767,454  | 412,327,077                     |

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 .....                             | 3,567,640,227 | 3,635,940,793                   |
| 2. Cost of acquired:                                                                         |               |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 | 180,173,253   | 519,476,433                     |
| 2.2 Additional investment made after acquisition .....                                       | 324,580,686   | 589,754,296                     |
| 3. Capitalized deferred interest and other .....                                             | 30            | 17,951                          |
| 4. Accrual of discount .....                                                                 |               |                                 |
| 5. Unrealized valuation increase (decrease) .....                                            | 74,511,422    | 73,079,201                      |
| 6. Total gain (loss) on disposals .....                                                      | 1,839,394     | (11,564,441)                    |
| 7. Deduct amounts received on disposals .....                                                | 452,302,182   | 1,173,514,615                   |
| 8. Deduct amortization of premium and depreciation .....                                     | 29,888,292    | 64,919,101                      |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       | (20,697,117)  | 7,388,610                       |
| 10. Deduct current year's other than temporary impairment recognized .....                   |               | 8,018,900                       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 3,645,857,421 | 3,567,640,227                   |
| 12. Deduct total nonadmitted amounts .....                                                   | 59,528,120    | 87,574,606                      |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 3,586,329,301 | 3,480,065,621                   |

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 .....      | 19,040,954,346 | 16,189,055,627                  |
| 2. Cost of bonds and stocks acquired .....                                                | 3,553,417,979  | 5,912,230,575                   |
| 3. Accrual of discount .....                                                              | 19,465,486     | 26,509,609                      |
| 4. Unrealized valuation increase (decrease) .....                                         | (115,019,996)  | 90,860,382                      |
| 5. Total gain (loss) on disposals .....                                                   | 21,710,759     | 40,402,389                      |
| 6. Deduct consideration for bonds and stocks disposed of .....                            | 2,778,291,418  | 3,166,888,114                   |
| 7. Deduct amortization of premium .....                                                   | 31,926,843     | 43,593,697                      |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | (451,695)      | (3,358,201)                     |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 3,589,031      | 4,264,224                       |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 19,706,269,587 | 19,040,954,346                  |
| 11. Deduct total nonadmitted amounts .....                                                |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 19,706,269,587 | 19,040,954,346                  |

STATEMENT AS OF SEPTEMBER 30, 2014 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 NAIC Designation

| NAIC Designation                    | 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. NAIC 1 (a) .....                 | 7,902,017,149                                                           | 762,898,797                                    | 381,955,750                                    | 69,947,131                                             | 7,962,505,004                                                   | 7,902,017,149                                                    | 8,352,907,327                                                   | 8,307,142,041                                                     |
| 2. NAIC 2 (a) .....                 | 2,312,444,805                                                           | 177,656,001                                    | 114,577,828                                    | (81,408,265)                                           | 2,345,574,584                                                   | 2,312,444,805                                                    | 2,294,114,713                                                   | 2,229,206,341                                                     |
| 3. NAIC 3 (a) .....                 | 467,138,517                                                             | 109,488,081                                    | 11,406,053                                     | 3,764,840                                              | 459,726,652                                                     | 467,138,517                                                      | 568,985,385                                                     | 345,383,181                                                       |
| 4. NAIC 4 (a) .....                 | 395,558,894                                                             | 128,331,078                                    | 44,573,022                                     | 20,611,783                                             | 309,094,047                                                     | 395,558,894                                                      | 499,928,733                                                     | 292,948,889                                                       |
| 5. NAIC 5 (a) .....                 | 54,319,645                                                              | 315,331                                        | 5,755,477                                      | (15,288,390)                                           | 23,297,540                                                      | 54,319,645                                                       | 33,591,109                                                      | 38,246,543                                                        |
| 6. NAIC 6 (a) .....                 | 16,427,631                                                              | 40,767                                         | 2,013,842                                      | (63,131)                                               | 17,790,861                                                      | 16,427,631                                                       | 14,391,425                                                      | 19,519,292                                                        |
| 7. Total Bonds                      | 11,147,906,641                                                          | 1,178,730,055                                  | 560,281,972                                    | (2,436,032)                                            | 11,117,988,688                                                  | 11,147,906,641                                                   | 11,763,918,692                                                  | 11,232,446,287                                                    |
| PREFERRED STOCK                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 9. NAIC 2 .....                     | 2,978,000                                                               |                                                | 400,000                                        | (2,400,000)                                            | 2,963,000                                                       | 2,978,000                                                        | 178,000                                                         | 2,948,000                                                         |
| 10. NAIC 3 .....                    | 88,764                                                                  |                                                |                                                |                                                        | 88,764                                                          | 88,764                                                           | 88,764                                                          | 88,764                                                            |
| 11. NAIC 4 .....                    |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 12. NAIC 5 .....                    |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 13. NAIC 6 .....                    |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 14. Total Preferred Stock .....     | 3,066,764                                                               |                                                | 400,000                                        | (2,400,000)                                            | 3,051,764                                                       | 3,066,764                                                        | 266,764                                                         | 3,036,764                                                         |
| 15. Total Bonds and Preferred Stock | 11,150,973,405                                                          | 1,178,730,055                                  | 560,681,972                                    | (4,836,032)                                            | 11,121,040,452                                                  | 11,150,973,405                                                   | 11,764,185,456                                                  | 11,235,483,051                                                    |

(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 \$ .....109,531,627 ; 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 | 511,839,654                     | xxx       | 511,839,654 | 2,838                              |                                              |

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 .....                          | 610,644,826    | 501,797,953                     |
| 2. Cost of short-term investments acquired .....                                          | 18,186,226,460 | 23,247,068,113                  |
| 3. Accrual of discount .....                                                              |                |                                 |
| 4. Unrealized valuation increase (decrease) .....                                         |                |                                 |
| 5. Total gain (loss) on disposals .....                                                   |                |                                 |
| 6. Deduct consideration received on disposals .....                                       | 18,285,031,632 | 23,138,221,240                  |
| 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) ..... | 511,839,654    | 610,644,826                     |
| 11. Deduct total nonadmitted amounts .....                                                |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 511,839,654    | 610,644,826                     |

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)    | (39,306,329) |
| 2.  | Cost Paid/(Consideration Received) on additions                               |              |
| 3.  | Unrealized Valuation increase/(decrease)                                      | (26,310,534) |
| 4.  | Total gain (loss) on termination recognized                                   | 5,877,052    |
| 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                 |              |
| 9.  | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) | (59,739,811) |
| 10. | Deduct nonadmitted assets                                                     |              |
| 11. | Statement value at end of current period (Line 9 minus Line 10)               | (59,739,811) |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |                                                                                                            |                                      |
|------|------------------------------------------------------------------------------------------------------------|--------------------------------------|
| 1.   | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)                               | 27,737,423                           |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | (4,763,782)                          |
| 3.1  | Add:                                                                                                       |                                      |
|      | Change in variation margin on open contracts - Highly Effective Hedges                                     |                                      |
| 3.11 | Section 1, Column 15, current year to date minus                                                           |                                      |
| 3.12 | Section 1, Column 15, prior year                                                                           |                                      |
|      | Change in variation margin on open contracts - All Other                                                   |                                      |
| 3.13 | Section 1, Column 18, current year to date minus                                                           | 11,438,935                           |
| 3.14 | Section 1, Column 18, prior year                                                                           | 31,572,918 (20,133,983) (20,133,983) |
| 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 19, current year to date minus                                                           | 11,438,935                           |
| 3.24 | Section 1, Column 19, prior year                                                                           | 31,572,918 (20,133,983) (20,133,983) |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)                                                                         |                                      |
| 4.1  | Cumulative variation margin on terminated contracts during the year                                        | (35,636,448)                         |
| 4.2  | Less:                                                                                                      |                                      |
|      | 4.21 Amount used to adjust basis of hedged item                                                            |                                      |
|      | 4.22 Amount recognized                                                                                     | (35,636,448) (35,636,448)            |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2)                                                                         |                                      |
| 5.   | Dispositions gains (losses) on contracts terminated in prior year:                                         |                                      |
|      | 5.1 Total gain (loss) recognized for terminations in prior year                                            |                                      |
|      | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year                      |                                      |
| 6.   | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)                          | 22,973,641                           |
| 7.   | Deduct total nonadmitted amounts                                                                           |                                      |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)                                             | 22,973,641                           |

## 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 .....                                                            | 9                              | 192,751,636                                                                    | 6                              | 135,484,361                                                                    | 6                              | 136,862,468                                                                    |                                |                                                                                | 9                              | 192,751,636                                                                     |
| 2. Add: Opened or Acquired Transactions.....                                            | 3                              | 69,997,620                                                                     | 3                              | 67,121,608                                                                     | 2                              | 150,617,942                                                                    |                                |                                                                                | 8                              | 287,737,170                                                                     |
| 3. Add: Increases in Replication (Synthetic Asset)<br>Transactions Statement Value..... | XXX                            |                                                                                | XXX                            | 611,637                                                                        | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            | 611,637                                                                         |
| 4. Less: Closed or Disposed of Transactions.....                                        | 6                              | 126,689,372                                                                    | 3                              | 65,486,741                                                                     | 6                              | 136,862,468                                                                    |                                |                                                                                | 15                             | 329,038,581                                                                     |
| 5. Less: Positions Disposed of for Failing Effectiveness<br>Criteria.....               |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                 |
| 6. Less: Decreases in Replication (Synthetic Asset)<br>Transactions Statement Value     | XXX                            | 575,523                                                                        | XXX                            | 868,397                                                                        | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            | 1,443,920                                                                       |
| 7. Ending Inventory                                                                     | 6                              | 135,484,361                                                                    | 6                              | 136,862,468                                                                    | 2                              | 150,617,942                                                                    |                                |                                                                                | 2                              | 150,617,942                                                                     |

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.....                                                             | (59,739,811)                       |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 22,973,641                         |
| 3.  | Total (Line 1 plus Line 2) .....                                                              | (36,766,170)                       |
| 4.  | Part D, Section 1, Column 5 .....                                                             | 41,107,104                         |
| 5.  | Part D, Section 1, Column 6 .....                                                             | (77,873,274)                       |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....                                                |                                    |
|     |                                                                                               | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....                                                            | (44,192,826)                       |
| 8.  | Part B, Section 1, Column 13 .....                                                            | 4,512,310                          |
| 9.  | Total (Line 7 plus Line 8) .....                                                              | (39,680,516)                       |
| 10. | Part D, Section 1, Column 8 .....                                                             | 58,135,570                         |
| 11. | Part D, Section 1, Column 9 .....                                                             | (79,354,755)                       |
| 12. | Total (Line 9 minus Line 10 minus Line 11) .....                                              | (18,461,331)                       |
|     |                                                                                               | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21 .....                                                            | 15,273,043                         |
| 14. | Part B, Section 1, Column 20 .....                                                            | 22,973,641                         |
| 15. | Part D, Section 1, Column 11 .....                                                            | 38,246,684                         |
| 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                                                                   | Location     |              | 4                | 5              | 6                                     | 7                         | 8                                                    | 9                                                     |
|---------------------------------------------------------------------|--------------|--------------|------------------|----------------|---------------------------------------|---------------------------|------------------------------------------------------|-------------------------------------------------------|
| Description of Property                                             | 2            | 3            | Date<br>Acquired | Name of Vendor | Actual Cost at<br>Time of Acquisition | Amount of<br>Encumbrances | Book/Adjusted<br>Carrying Value<br>Less Encumbrances | Additional<br>Investment<br>Made After<br>Acquisition |
|                                                                     | City         | State        |                  |                |                                       |                           |                                                      |                                                       |
| 1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts. | Columbus     | Ohio         | .01/01/1976      |                | 124,181,404                           |                           | 124,247,856                                          | 4,461,182                                             |
| 355 Maple Ave                                                       | Harleysville | Pennsylvania | 12/03/2012       |                | 25,217,230                            |                           | 28,943,588                                           | 1,627,957                                             |
| Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ             | Scottsdale   | Arizona      | .07/31/2007      |                | 27,485,668                            |                           | 28,960,585                                           | 1,228,356                                             |
| 1100 Locust                                                         | Des Moines   | Iowa         | .04/30/2001      |                | 152,079,135                           |                           | 150,283,443                                          | 354,992                                               |
| 1200 Locust                                                         | Des Moines   | Iowa         | 12/30/2001       |                | 1,983,400                             |                           | 1,185,813                                            | 258,637                                               |
| 3300 SW Williston                                                   | Gainesville  | Florida      | .01/01/1979      |                | 9,614,259                             |                           | 10,858,647                                           | 195,692                                               |
| Data Center North                                                   | Lewis Center | Ohio         | .06/30/1986      |                | 63,337,721                            |                           | 63,043,852                                           | 169,410                                               |
| 204 12th Street                                                     | Des Moines   | Iowa         | .02/08/2008      |                | 14,471,037                            |                           | 2,858,200                                            | 142,516                                               |
| 1000 Nationwide                                                     | Harrisburg   | Pennsylvania | .01/01/1980      |                | 17,998,915                            |                           | 17,675,796                                           | 253,130                                               |
| Southport Plaza                                                     | Indianapolis | Indiana      | .07/16/2009      |                | 7,938,496                             |                           | 5,574,235                                            | 133,541                                               |
| 151, Hyatt Resort Dr, Rogers Road                                   | San Antonio  | Texas        | 12/03/2012       |                | 11,635,185                            |                           | 10,533,596                                           | 74,487                                                |
| Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft             | Lewis Center | Ohio         | .01/01/1960      |                | 23,076,460                            |                           | 23,058,853                                           | 23,624                                                |
| 1000 Market NE                                                      | Canton       | Ohio         | .01/01/1981      |                | 22,393,959                            |                           | 22,182,812                                           | 18,601                                                |
| 0199999. Acquired by Purchase                                       |              |              |                  |                | 501,412,869                           |                           | 489,407,276                                          | 8,942,125                                             |
| 204 12th Street                                                     | Des Moines   | Iowa         | .02/08/2008      |                | 2,615,396                             |                           | 2,858,200                                            | (1,029)                                               |
| 280 Plaza N High St                                                 | Columbus     | Ohio         | .01/01/1996      |                | 26,900,342                            |                           | 25,986,124                                           | (91,002)                                              |
| 215 N. Front St                                                     | Columbus     | Ohio         | .01/01/1998      |                | 19,235,485                            |                           | 19,316,332                                           | (1,354,564)                                           |
| Airport Hangar Building                                             | Columbus     | Ohio         | .01/01/2002      |                | 14,148,487                            |                           | 14,045,143                                           | (31,275)                                              |
| Plaza 3 and Atrium                                                  | Columbus     | Ohio         | .01/01/1989      |                | 116,600,880                           |                           | 114,449,326                                          | (2,814,121)                                           |
| Other Aggregates                                                    |              |              |                  |                |                                       |                           |                                                      | (1,370,916)                                           |
| 0299999. Acquired by Internal Transfer                              |              |              |                  |                | 179,500,590                           |                           | 176,655,125                                          | (5,662,907)                                           |
| 0399999 - Totals                                                    |              |              |                  |                | 680,913,459                           |                           | 666,062,401                                          | 3,279,218                                             |

## SCHEDULE A - PART 3

[illegible]

## SCHEDULE B - PART 2

| 1<br><br>Loan Number                                                        | Location              |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Rate of Interest | 7<br><br>Actual Cost at Time of Acquisition | 8<br><br>Additional Investment Made After Acquisition | 9<br><br>Value of Land and Buildings |
|-----------------------------------------------------------------------------|-----------------------|----------------|--------------------|------------------------|---------------------------|---------------------------------------------|-------------------------------------------------------|--------------------------------------|
|                                                                             | 2<br><br>City         | 3<br><br>State |                    |                        |                           |                                             |                                                       |                                      |
| 00-1102151 .....                                                            | DENVER .....          | .CO .....      |                    | .09/18/2014 .....      | 3.970 .....               | 14,500,000 .....                            |                                                       | 24,612,174 .....                     |
| 00-1102178 .....                                                            | EAST RUTHERFORD ..... | .NJ .....      |                    | .07/10/2014 .....      | 3.330 .....               | 15,900,000 .....                            |                                                       | 22,496,070 .....                     |
| 00-1102194 .....                                                            | HOBOKEN .....         | .NJ .....      |                    | .08/01/2014 .....      | 2.890 .....               | 70,000,000 .....                            |                                                       | 97,310,000 .....                     |
| 00-1102201 .....                                                            | SUWANEE .....         | .GA .....      |                    | .08/25/2014 .....      | 3.410 .....               | 22,630,000 .....                            |                                                       | 34,930,000 .....                     |
| <b>0599999. Mortgages in good standing - Commercial mortgages-all other</b> |                       |                |                    |                        |                           | 123,030,000                                 |                                                       | 179,348,244                          |
| 99-0000021 .....                                                            | SAN ANTONIO .....     | .TX .....      |                    | .01/24/2014 .....      | 10.000 .....              |                                             | 4,107,003                                             |                                      |
| 99-0000026 .....                                                            | AUSTIN .....          | .TX .....      |                    | .04/03/2014 .....      | 11.000 .....              |                                             | 2,094,109                                             |                                      |
| 99-0000027 .....                                                            | SAN DIEGO .....       | .CA .....      |                    | .07/10/2014 .....      | 11.750 .....              | 15,123,310                                  |                                                       | 71,500,000                           |
| <b>0699999. Mortgages in good standing - Mezzanine Loans</b>                |                       |                |                    |                        |                           | 15,123,310                                  | 6,201,112                                             | 71,500,000                           |
| <b>0899999. Total Mortgages in good standing</b>                            |                       |                |                    |                        |                           | 138,153,310                                 | 6,201,112                                             | 250,848,244                          |
| <b>1699999. Total - Restructured Mortgages</b>                              |                       |                |                    |                        |                           |                                             |                                                       |                                      |
| <b>2499999. Total - Mortgages with overdue interest over 90 days</b>        |                       |                |                    |                        |                           |                                             |                                                       |                                      |
| <b>3299999. Total - Mortgages in the process of foreclosure</b>             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
|                                                                             |                       |                |                    |                        |                           |                                             |                                                       |                                      |
| <b>3399999 - Totals</b>                                                     |                       |                |                    |                        |                           | 138,153,310                                 | 6,201,112                                             | 250,848,244                          |

## SCHEDULE B - PART 3

| 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 |
| 00-1000267                             | RICHMOND        | VA    |           | ..11/14/2000  | ..07/01/2014  | ..251, 832                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | ..191, 726                                                            | ..191, 726     |                                          |                                  |                               |
| 00-1000508                             | PLANO           | TX    |           | ..03/06/2001  | ..07/30/2014  | ..992, 569                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | ..687, 131                                                            | ..731, 441     |                                          |                                  |                               |
| 00-1100034                             | WARWICK         | RI    |           | ..05/30/2003  | ..09/12/2014  | ..5, 327, 505                                                        |                                          | ..18, 857                                |                                                           |                                         | ..18, 857                              |                                             | ..5, 017, 465                                                         | ..9, 081, 239  |                                          | ..4, 063, 774                    | ..4, 063, 774                 |
| 00-1100705                             | NORTH READING   | MA    |           | ..12/01/2004  | ..09/02/2014  | ..3, 000, 000                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..3, 000, 000                                                         | ..3, 000, 000  |                                          |                                  |                               |
| 00-1100993                             | TALLAHASSEE     | FL    |           | ..10/11/2005  | ..08/01/2014  | ..6, 594, 823                                                        |                                          | ..20, 337                                |                                                           |                                         | ..20, 337                              |                                             | ..6, 632, 730                                                         | ..8, 282, 666  |                                          | ..1, 649, 937                    | ..1, 649, 937                 |
| 0199999. Mortgages closed by repayment |                 |       |           |               |               | ..16, 166, 728                                                       |                                          | ..39, 194                                |                                                           |                                         | ..39, 194                              |                                             | ..15, 529, 052                                                        | ..21, 287, 073 |                                          | ..5, 713, 711                    | ..5, 713, 711                 |
| 00-1000038                             | VISTA           | CA    |           | ..08/31/2000  |               | ..697, 637                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | ..20, 108                                                             | ..20, 108      |                                          |                                  |                               |
| 00-1000391                             | BROOKLYN        | OH    |           | ..01/11/2001  |               | ..2, 769, 312                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..74, 442                                                             | ..74, 442      |                                          |                                  |                               |
| 00-1000449                             | EAST MEADOW     | NY    |           | ..12/29/2000  |               | ..3, 414, 716                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..43, 284                                                             | ..43, 284      |                                          |                                  |                               |
| 00-1000450                             | MIDLAND PARK    | NJ    |           | ..12/29/2000  |               | ..3, 263, 608                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..55, 350                                                             | ..55, 350      |                                          |                                  |                               |
| 00-1000570                             | WEST PALM BEACH | FL    |           | ..06/20/2001  |               | ..516, 484                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | ..47, 539                                                             | ..47, 539      |                                          |                                  |                               |
| 00-1000714                             | CLOSTER         | NJ    |           | ..11/08/2001  |               | ..1, 464, 367                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..34, 718                                                             | ..34, 718      |                                          |                                  |                               |
| 00-1000791                             | MILWAUKEE       | WI    |           | ..12/17/2001  |               | ..524, 693                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | ..24, 306                                                             | ..24, 306      |                                          |                                  |                               |
| 00-1000804                             | DAVENPORT       | IA    |           | ..02/14/2002  |               | ..1, 745, 449                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..40, 862                                                             | ..40, 862      |                                          |                                  |                               |
| 00-1000869                             | CINCINNATI      | OH    |           | ..03/13/2002  |               | ..219, 640                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | ..12, 929                                                             | ..12, 929      |                                          |                                  |                               |
| 00-1000926                             | MARIETTA        | GA    |           | ..12/23/2002  |               | ..1, 270, 692                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..14, 323                                                             | ..14, 323      |                                          |                                  |                               |
| 00-1001038                             | ITHACA          | NY    |           | ..10/01/2002  |               | ..8, 608, 039                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..53, 773                                                             | ..53, 773      |                                          |                                  |                               |
| 00-1001063                             | OCEOLA TOWNSHIP | MI    |           | ..03/14/2003  |               | ..1, 337, 166                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..15, 033                                                             | ..15, 033      |                                          |                                  |                               |
| 00-1001090                             | MASON           | OH    |           | ..12/20/2002  |               | ..7, 746, 878                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..56, 642                                                             | ..56, 642      |                                          |                                  |                               |
| 00-1001164                             | CHESTERFIELD    | VA    |           | ..11/20/2002  |               | ..4, 841, 259                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..36, 686                                                             | ..36, 686      |                                          |                                  |                               |
| 00-1001203                             | NILES           | IL    |           | ..12/30/2002  |               | ..2, 441, 278                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..17, 983                                                             | ..17, 983      |                                          |                                  |                               |
| 00-1001310                             | SOLOM           | OH    |           | ..04/28/2003  |               | ..763, 719                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | ..39, 608                                                             | ..39, 608      |                                          |                                  |                               |
| 00-1002016                             | OBETZ           | OH    |           | ..03/31/2003  |               | ..2, 980, 158                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | ..26, 342                                                             | ..26, 342      |                                          |                                  |                               |

STATEMENT AS OF SEPTEMBER 30, 2014 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 |
| 00-1100106                                 | WINTERPARK       | FL    |           | 01/29/2004    |               | 2,633,325                                                            |                                          | 50,651                                   |                                                           |                                         | 50,651                                 |                                             | 74,415                                                                | 74,415         |                                          |                                  |                               |
| 00-1100107                                 | WINTERPARK       | FL    |           | 11/24/2004    |               | 2,288,115                                                            |                                          | 41,538                                   |                                                           |                                         | 41,538                                 |                                             | 61,194                                                                | 61,194         |                                          |                                  |                               |
| 00-1100109                                 | MILFORD          | OH    |           | 09/23/2003    |               | 447,127                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 21,377                                                                | 21,377         |                                          |                                  |                               |
| 00-1100291                                 | TROY             | MI    |           | 02/06/2004    |               | 2,046,890                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 42,125                                                                | 42,125         |                                          |                                  |                               |
| 00-1100565                                 | MEMPHIS          | TN    |           | 11/24/2004    |               | 1,288,906                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,785                                                                 | 9,785          |                                          |                                  |                               |
| 00-1100597                                 | MENTOR           | OH    |           | 11/16/2004    |               | 749,364                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 12,803                                                                | 12,803         |                                          |                                  |                               |
| 00-1100678                                 | MOKENA           | IL    |           | 11/22/2004    |               | 1,564,593                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,838                                                                | 15,838         |                                          |                                  |                               |
| 00-1100682                                 | MENLO PARK       | CA    |           | 07/10/2006    |               | 3,011,696                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 42,360                                                                | 42,360         |                                          |                                  |                               |
| 00-1100696                                 | KANSAS CITY      | MO    |           | 11/22/2004    |               | 1,549,088                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,152                                                                | 18,152         |                                          |                                  |                               |
| 00-1100733                                 | WEST VAIL        | CO    |           | 03/24/2005    |               | 2,129,163                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,822                                                                | 13,822         |                                          |                                  |                               |
| 00-1100740                                 | TAMPA            | FL    |           | 02/25/2005    |               | 1,391,730                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,869                                                                | 22,869         |                                          |                                  |                               |
| 00-1100770                                 | KANSAS CITY      | MO    |           | 03/28/2005    |               | 859,133                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 14,222                                                                | 14,222         |                                          |                                  |                               |
| 00-1100828                                 | VARIOUS CITIES   | TN    |           | 07/08/2005    |               | 3,667,782                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 58,767                                                                | 58,767         |                                          |                                  |                               |
| 00-1100844                                 | ORLAND PARK      | IL    |           | 07/22/2005    |               | 701,960                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 11,346                                                                | 11,346         |                                          |                                  |                               |
| 00-1100865                                 | ANN ARBOR        | MI    |           | 07/20/2005    |               | 3,192,276                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,928                                                                | 30,928         |                                          |                                  |                               |
| 00-1100879                                 | SALT LAKE CITY   | UT    |           | 10/28/2005    |               | 1,613,516                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,203                                                                | 15,203         |                                          |                                  |                               |
| 00-1100904                                 | DENVER           | CO    |           | 08/29/2005    |               | 2,393,963                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,268                                                                | 23,268         |                                          |                                  |                               |
| 00-1100905                                 | AUSTIN           | TX    |           | 07/07/2005    |               | 1,422,122                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 6,545                                                                 | 6,545          |                                          |                                  |                               |
| 00-1100925                                 | PLANO            | TX    |           | 09/15/2005    |               | 6,882,440                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,805                                                                | 26,805         |                                          |                                  |                               |
| 00-1100927                                 | ANN ARBOR        | MI    |           | 08/09/2005    |               | 1,705,435                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,224                                                                | 11,224         |                                          |                                  |                               |
| 00-1100934                                 | CARMEL           | TN    |           | 10/13/2005    |               | 1,044,063                                                            |                                          | 40,565                                   |                                                           |                                         | 40,565                                 |                                             | 57,120                                                                | 57,120         |                                          |                                  |                               |
| 00-1100947                                 | ELDERSBURG       | MD    |           | 08/31/2005    |               | 1,762,164                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,915                                                                | 16,915         |                                          |                                  |                               |
| 00-1100952                                 | KANSAS CITY      | KS    |           | 08/18/2005    |               | 3,066,443                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,990                                                                | 29,990         |                                          |                                  |                               |
| 00-1100958                                 | JANESVILLE       | WI    |           | 11/01/2005    |               | 719,154                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 11,101                                                                | 11,101         |                                          |                                  |                               |
| 00-1100962                                 | SAN FRANCISCO    | CA    |           | 09/15/2005    |               | 1,122,171                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,778                                                                | 10,778         |                                          |                                  |                               |
| 00-1100989                                 | BRIDGETON        | MO    |           | 10/13/2005    |               | 938,136                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 14,378                                                                | 14,378         |                                          |                                  |                               |
| 00-1100998                                 | OXNARD           | CA    |           | 10/11/2005    |               | 889,039                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 8,324                                                                 | 8,324          |                                          |                                  |                               |
| 00-1101004                                 | REDLANDS         | CA    |           | 10/18/2005    |               | 1,617,681                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,105                                                                | 15,105         |                                          |                                  |                               |
| 00-1101027                                 | KING OF PRUSSIA  | PA    |           | 11/18/2005    |               | 4,600,478                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,385                                                                | 23,385         |                                          |                                  |                               |
| 00-1101391                                 | JACKSONVILLE     | FL    |           | 05/01/2007    |               | 7,797,251                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,981                                                                | 32,981         |                                          |                                  |                               |
| 00-1101437                                 | STAMFORD         | CT    |           | 03/01/2007    |               | 13,370,039                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 270,634                                                               | 270,634        |                                          |                                  |                               |
| 00-1101520                                 | FT. MYERS        | FL    |           | 08/09/2007    |               | 7,236,419                                                            |                                          | 185,226                                  |                                                           |                                         | 185,226                                |                                             | 558,486                                                               | 558,486        |                                          |                                  |                               |
| 00-1101555                                 | SCOTTSDALE       | AZ    |           | 12/31/2007    |               | 9,440,585                                                            |                                          | 281,994                                  |                                                           |                                         | 281,994                                |                                             | 135,025                                                               | 135,025        |                                          |                                  |                               |
| 00-1101556                                 | SCOTTSDALE       | AZ    |           | 12/31/2007    |               | 3,735,733                                                            |                                          | 117,919                                  |                                                           |                                         | 117,919                                |                                             | 60,461                                                                | 60,461         |                                          |                                  |                               |
| 00-1101655                                 | LOS ANGELES      | CA    |           | 10/30/2008    |               | 311,542                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 39,251                                                                | 39,251         |                                          |                                  |                               |
| 00-1101824                                 | BURLINGTON       | KY    |           | 08/06/2012    |               | 5,829,234                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 143,802                                                               | 143,802        |                                          |                                  |                               |
| 00-1101892                                 | LINCOLN          | NE    |           | 07/13/2012    |               | 1,149,166                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,006                                                                | 10,006         |                                          |                                  |                               |
| 00-1101969                                 | JACKSONVILLE     | FL    |           | 09/12/2013    |               | 7,220,455                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 122,698                                                               | 122,698        |                                          |                                  |                               |
| 00-1102024                                 | LAS VEGAS        | NV    |           | 10/11/2013    |               | 1,667,957                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,372                                                                | 20,372         |                                          |                                  |                               |
| 00-1102154                                 | BUENA PARK       | CA    |           | 05/28/2014    |               |                                                                      |                                          |                                          |                                                           |                                         |                                        |                                             | 42,839                                                                | 42,839         |                                          |                                  |                               |
| 03-4002230                                 | CLEARWATER       | FL    |           | 09/22/1999    |               | 4,253,870                                                            |                                          | 2,103                                    |                                                           |                                         | 2,103                                  |                                             | 48,332                                                                | 48,332         |                                          |                                  |                               |
| 0299999. Mortgages with partial repayments |                  |       |           |               |               | 163,915,297                                                          |                                          | 719,995                                  |                                                           |                                         | 719,995                                |                                             | 2,818,957                                                             | 2,818,957      |                                          |                                  |                               |
| 00-1001152                                 | DALLAS           | TX    |           | 12/20/2002    | 08/07/2014    | 3,214,091                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 3,135,608                                                             | 3,363,968      |                                          | 208,428                          | 208,428                       |
| 00-1100930                                 | DACULA           | GA    |           | 08/12/2005    | 08/07/2014    | 3,782,500                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 3,782,500                                                             | 3,837,969      |                                          | 55,469                           | 55,469                        |
| 00-1100940                                 | ROYAL PALM BEACH | FL    |           | 08/31/2005    | 08/07/2014    | 5,660,355                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 5,660,355                                                             | 7,857,481      |                                          | 2,197,126                        | 2,197,126                     |
| 0399999. Mortgages disposed                |                  |       |           |               |               | 12,656,945                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 12,578,463                                                            | 15,059,418     |                                          | 2,461,023                        | 2,461,023                     |
| 0599999 - Totals                           |                  |       |           |               |               | 192,738,971                                                          |                                          | 759,189                                  |                                                           |                                         | 759,189                                |                                             | 30,926,473                                                            | 39,165,449     |                                          | 8,174,735                        | 8,174,735                     |

STATEMENT AS OF SEPTEMBER 30, 2014 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                                                              | 2                                                             | Location        |            | 5                                      | 6                | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|----------------------------------------------------------------|---------------------------------------------------------------|-----------------|------------|----------------------------------------|------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                |                                                               | 3               | 4          |                                        |                  |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                           | Name or Description                                           | City            | State      | Name of Vendor or General Partner      | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
|                                                                | Cyprum Investors III, LP(fka KPP Investors III)               | Cleveland       | .OH        | Cyprum Investors                       |                  | 12/29/2006               | 2                 |                                    | 127,031                                      |                        | 3,226,912                            | 10.000                  |
|                                                                | Cyprum Investors IV                                           | Cleveland       | .OH        | Cyprum Investors                       |                  | 07/18/2012               |                   |                                    | 2,956,451                                    |                        | 22,612,140                           | 6.000                   |
|                                                                | GSO Capital Opportunities Fund II LP                          | New York        | .NY        | GSO Capital Opportunities Fund II LP   |                  | 06/30/2011               |                   |                                    | 5,191,561                                    |                        | 42,116,329                           | 1.880                   |
|                                                                | GSO Capital Solutions Fund II LP                              | New York        | .NY        | GSO Capital Solutions Fund II, LP      |                  | 06/06/2013               |                   |                                    | 1,194,010                                    |                        | 23,276,543                           | 0.500                   |
|                                                                | Kayne Anderson Mezzanine Partners (QP) L.P.                   | Los Angeles     | .CA        | Kayne Anderson Capital Advisors, L.P.  |                  | 08/31/2010               |                   |                                    | 1,848,985                                    |                        | 4,349,240                            | 5.000                   |
|                                                                | Kayne Senior Credit II Fund, L.P.                             | Chicago         | .IL        | Kayne Senior Credit II GP, LLC         |                  | 06/23/2014               |                   | 779,500                            | 2,728,247                                    |                        | 36,492,253                           | 17.390                  |
|                                                                | MCP Private Capital Fund II                                   | London          | .England   | Metric Capital Partners II GP S.a.r.l. |                  | 05/07/2014               |                   | 681,037                            |                                              |                        | 11,481,865                           | 2.670                   |
|                                                                | New York Life Investment Management Mezzanine Partners II, LP | New York        | .NY        | GoldPoint Partners                     |                  | 10/31/2007               | 2                 |                                    | 11,268                                       |                        | 3,030,284                            | 2.500                   |
|                                                                | Newstone Capital Partners II, LP                              | Los Angeles     | .CA        | Newstone Capital Partners              |                  | 12/29/2010               |                   |                                    | 712,500                                      |                        | 12,663,641                           | 3.750                   |
|                                                                | Newstone Capital Partners, LP                                 | Los Angeles     | .CA        | Newstone Capital Partners              |                  | 05/31/2007               |                   |                                    | 9,113                                        |                        | 887,313                              | 1.730                   |
|                                                                | Prudential Capital Partners II, LP                            | Chicago         | .IL        | Prudential Capital Group               |                  | 04/28/2005               | 2                 |                                    | 10,132                                       |                        | 763,963                              | 1.290                   |
|                                                                | Prudential Capital Partners III, LP                           | Chicago         | .IL        | Prudential Capital Group               |                  | 10/15/2008               |                   |                                    | 39,457                                       |                        | 1,323,536                            | 1.030                   |
|                                                                | Yukon Capital Partners II, LP                                 | Wilmington      | .DE        | Yukon Partners                         |                  | 11/05/2013               |                   |                                    | 241,723                                      |                        | 24,979,801                           | 10.000                  |
|                                                                | Yukon Capital Partners, LP                                    | Wilmington      | .DE        | Yukon Partners                         |                  | 06/15/2011               |                   |                                    | 1,071,664                                    |                        | 9,207,023                            | 0.000                   |
| 1399999. Joint Venture Interests - Fixed Income - Unaffiliated |                                                               |                 |            |                                        |                  |                          |                   | 1,460,537                          | 16,142,142                                   |                        | 196,410,843                          | XXX                     |
|                                                                | 1492 Capital LLC                                              | Columbus        | .OH        | Nationwide Mutual Ins Co               |                  | 07/23/2008               |                   |                                    | 29,082,384                                   |                        |                                      | 100.000                 |
| 1499999. Joint Venture Interests - Fixed Income - Affiliated   |                                                               |                 |            |                                        |                  |                          |                   |                                    | 29,082,384                                   |                        |                                      | XXX                     |
|                                                                | 3i India Infrastructure Fund LP                               | London          | .England   | 3i Plc.                                |                  | 02/27/2008               |                   |                                    | (26,544)                                     |                        | 519,050                              | 0.290                   |
|                                                                | Activa Capital II                                             | Paris           | .France    | Activa Capital                         |                  | 04/23/2007               |                   |                                    | 197,992                                      |                        | 132,734                              | 1.560                   |
|                                                                | Advent Central & Eastern Europe IV, LP                        | Boston          | .MA        | Advent International Corp.             |                  | 02/19/2008               |                   |                                    | 484                                          |                        | 640,000                              | 0.500                   |
|                                                                | Affinity Asia Pacific Fund III                                | Central         | .Hong Kong | Affinity Equity Partners               |                  | 12/15/2006               |                   |                                    | 55,723                                       |                        | 1,342,101                            | 0.610                   |
|                                                                | AIF Capital Asia III LP                                       | Port-Louis      | .Mauritius | AIF Capital Asia III, GP Ltd.          |                  | 12/15/2006               |                   |                                    | 70,862                                       |                        | 53,179                               | 1.370                   |
|                                                                | Apax Europe VII                                               | New York        | .NY        | Apax Ventures Worldwide, LLP           |                  | 03/10/2007               |                   |                                    | 333,367                                      |                        | 793,333                              | 0.490                   |
|                                                                | Carlyle Europe Partners II, L.P.                              | New York        | .NY        | Carlyle Group, L.P.                    |                  | 12/13/2004               |                   |                                    | 10,762                                       |                        | 742,261                              | 0.550                   |
|                                                                | Carlyle Europe Partners III, L.P.                             | New York        | .NY        | Carlyle Group, L.P.                    |                  | 02/05/2007               |                   |                                    | 1,294                                        |                        | 1,643,932                            | 0.250                   |
|                                                                | Catterton Partners VII, L.P.                                  | Greenwich       | .CT        | Catterton Partners                     |                  | 09/03/2013               |                   |                                    | 1,306,201                                    |                        | 12,398,009                           | 1.120                   |
|                                                                | CBPE Capital Fund VIII A LP                                   | London          | .England   | CBPE Capital                           |                  | 03/03/2009               |                   |                                    | 124                                          |                        | 1,494,687                            | 1.230                   |
|                                                                | Charterhouse Capital Partners VIII LP                         | London          | .England   | Charterhouse Capital Partners, LLP     |                  | 03/10/2006               |                   |                                    | 18,175                                       |                        | 590,261                              | 0.190                   |
|                                                                | Comvest Investment Partners IV, LP                            | West Palm Beach | .FL        | Comvest Investment Partners            |                  | 07/29/2011               |                   |                                    | 2,322,187                                    |                        | 14,151,871                           | 5.150                   |
|                                                                | CVC European Equity Partners IV L.P.                          | London          | .England   | CVC Capital Partners                   |                  | 07/29/2005               |                   |                                    | 7,035                                        |                        | 815,916                              | 0.120                   |
|                                                                | Doughty Hanson & Co IV LP 4                                   | London          | .England   | Doughty Hanson & Co. Managers, Ltd.    |                  | 01/31/2005               |                   |                                    | 7,966                                        |                        | 200,056                              | 0.670                   |
|                                                                | EnCap Energy Capital Fund IX LP                               | Dallas          | .TX        | EnCap Investments, L.P.                |                  | 12/07/2012               |                   |                                    | 1,191,645                                    |                        | 15,816,799                           | 0.510                   |
|                                                                | EnCap Energy Capital Fund VII, L.P.                           | Dallas          | .TX        | EnCap Investments, L.P.                |                  | 09/28/2007               |                   |                                    | 426,496                                      |                        | 3,340,133                            | 1.250                   |
|                                                                | EnCap Energy Capital Fund VIII Co-Investors LP                | Houston         | .TX        | EnCap Investments, L.P.                |                  | 12/08/2011               |                   |                                    | 73,248                                       |                        | 1,401,358                            | 1.370                   |
|                                                                | EnCap Energy Capital Fund VIII LP                             | Houston         | .TX        | EnCap Investments, L.P.                |                  | 12/15/2010               |                   |                                    | 382,623                                      |                        | 5,375,914                            | 0.500                   |
|                                                                | EnCap Flatrock Midstream Fund III, L.P.                       | San Antonio     | .TX        | EnCap Investments, L.P.                |                  | 07/09/2014               |                   | 135,240                            | 70,168                                       |                        | 11,794,592                           | 0.400                   |
|                                                                | Energy Spectrum Partners V, LP                                | Dallas          | .TX        | Energy Spectrum Partners               |                  | 12/01/2007               |                   |                                    | 17,673                                       |                        | 1,633,889                            | 2.450                   |
|                                                                | Energy Spectrum VI, L.P.                                      | Dallas          | .TX        | Energy Spectrum Partners               |                  | 02/28/2011               |                   |                                    | 1,312,141                                    |                        | 14,969,973                           | 3.000                   |
|                                                                | Energy Trust Partners Fund IV, L.P.                           | Dallas          | .TX        | Energy Trust Capital                   |                  | 08/30/2013               |                   |                                    | 1,037,698                                    |                        | 14,499,612                           | 14.100                  |
|                                                                | EQT V LP                                                      | Stockholm       | .Sweden    | EQT Partners AB                        |                  | 10/13/2006               |                   |                                    | 207,680                                      |                        | 376,514                              | 0.140                   |
|                                                                | Fourth Cinven                                                 | London          | .England   | Cinven                                 |                  | 02/24/2006               |                   |                                    | 165,330                                      |                        | 3,951,184                            | 0.500                   |
|                                                                | Fox Paine Capital Fund II, LP                                 | Foster City     | .CA        | Fox Paine & Company, LLC               |                  | 12/31/2000               | 3                 |                                    | 29,686                                       |                        | 2,435,674                            | 1.030                   |
|                                                                | Global Infrastructure Partners                                | New York        | .NY        | Global Infrastructure Management LLC   |                  | 12/14/2007               |                   |                                    | 294,863                                      |                        | 3,728,604                            | 0.430                   |
|                                                                | HgCapital 5, L.P.                                             | London          | .England   | HG Capital                             |                  | 01/17/2006               |                   |                                    | 3,716                                        |                        | 443,371                              | 0.720                   |
|                                                                | Lovell Minnick Equity Partners III LP                         | El Segundo      | .CA        | Lovell Minnick Equity Partners, LP     |                  | 09/26/2008               |                   |                                    | 105,383                                      |                        | 7,933,363                            | 6.350                   |
|                                                                | MBK Partners Fund III, L.P.                                   | Central         | .Hong Kong | MBK Partners                           |                  | 05/17/2013               |                   |                                    | 298,401                                      |                        | 22,550,006                           | 1.120                   |
|                                                                | Navis Asia Fund VII, L.P.                                     | Kuala Lumpur    | .Malaysia  | Navis Asia Fund, Ltd.                  |                  | 01/29/2014               |                   | 2,475,000                          |                                              |                        | 12,525,000                           | 1.000                   |
|                                                                | NCT Ventures Fund I LP                                        | Columbus        | .OH        | NCT Ventures                           |                  | 06/20/2008               |                   |                                    | 25,185                                       |                        | 68,808                               | 22.450                  |
|                                                                | One Rock Capital Partners, L.P.                               | New York        | .NY        | One Rock Capital Partners              |                  | 01/30/2014               |                   |                                    | 96,169                                       |                        | 16,549,972                           | 4.710                   |
|                                                                | Peppertree Capital Fund IV, LP                                | Chagrin Falls   | .OH        | Peppertree Capital                     |                  | 09/30/2013               |                   |                                    | 2,800,000                                    |                        | 10,780,000                           | 11.200                  |
|                                                                | Reservoir Venture Partners II, LP                             | Worthington     | .OH        | Reservoir Venture Partners             |                  | 10/27/2006               | 1                 |                                    | 120,000                                      |                        | 380,000                              | 14.090                  |
|                                                                | Silver Lake Partners II, LP                                   | Menlo Park      | .CA        | Silver Lake Partners, LLC              |                  | 07/28/2004               | 3                 |                                    | 38,727                                       |                        | 1,765,792                            | 0.420                   |
|                                                                | Silver Lake Partners IV, L.P.                                 | Menlo Park      | .CA        | Silver Lake Partners, LLC              |                  | 04/02/2013               |                   |                                    | 469,054                                      |                        | 26,545,418                           | 0.310                   |
|                                                                | Sprint Co-Invest, L.P.                                        | New York        | .NY        | Kohlberg, Kravis, Roberts & Co.        |                  | 08/03/2007               |                   |                                    | 1,973                                        |                        |                                      | 0.700                   |
|                                                                | SVB Capital Partners III, L.P.                                | Menlo Park      | .CA        | SVB Capital Partners III LLC           |                  | 01/31/2014               |                   |                                    | 134,000                                      |                        | 5,795,500                            | 4.470                   |
|                                                                | TPG Asia VI, L.P.                                             | Fort Worth      | .TX        | TPG Asia                               |                  | 04/07/2014               |                   |                                    | 1,172,719                                    |                        | 19,945,560                           | 0.710                   |
|                                                                | Trident IV, LP                                                | Greenwich       | .CT        | Stone Point Capital LLC                |                  | 05/21/2007               |                   |                                    | 460,283                                      |                        | 3,653,667                            | 1.590                   |
|                                                                | Trident V, LP                                                 | Greenwich       | .CT        | Stone Point Capital LLC                |                  | 12/20/2010               |                   |                                    | 1,397,741                                    |                        | 2,071,987                            | 0.420                   |
|                                                                | UC Stand-By Facility 2, L.P.                                  | Tokyo           | .Japan     | Unison Capital, Inc.                   |                  | 01/19/2007               |                   |                                    | 17,144                                       |                        | 296,434,706                          | 8.040                   |
|                                                                | Unison Capital Partners II (F), L.P.                          | Tokyo           | .Japan     | Unison Capital, Inc.                   |                  | 11/01/2004               |                   |                                    | 26,606                                       |                        | 214,171,511                          | 2.830                   |
|                                                                | Vista Equity Partners Fund V, L.P.                            | San Francisco   | .CA        | Vista Equity Partners V GP, LLC        |                  | 09/08/2014               |                   |                                    | 851,082                                      |                        | 21,648,918                           | 0.390                   |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated |                                                               |                 |            |                                        |                  |                          |                   | 3,461,322                          | 16,681,980                                   |                        | 778,103,215                          | XXX                     |

STATEMENT AS OF SEPTEMBER 30, 2014 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 |                                           |                          |                                     |                              |                                               |                                                          |                                 |                                                     |                                  |
|                                                                              | Nationwide Private Equity Fund, LLC                                  | Columbus         | OH         | Nationwide Private Equity Fund LLC        |                          | 10/14/2004                          | 3                            |                                               | 7,084,783                                                |                                 | 128,710,590                                         | 100.000                          |
| 1699999. Joint                                                               | Venture Interests - Common Stock - Affiliated                        |                  |            |                                           |                          |                                     |                              |                                               | 7,084,783                                                |                                 |                                                     | XXX                              |
|                                                                              | Exeter Industrial Value Fund III, L.P.                               | Plymouth Meeting | PA         | Exeter Property Group III, L.P.           |                          | 03/27/2014                          |                              | 2,000,000                                     |                                                          |                                 | 18,000,000                                          | 2.500                            |
|                                                                              | FMC Pier 2 Sublessor LLC                                             | San Francisco    | CA         | Fort Mason Center                         |                          | 08/15/2014                          |                              | 2,012,160                                     | 2,203,550                                                |                                 |                                                     | 99.000                           |
|                                                                              | Harbert U.S. Real Estate Fund V, L.P.                                | Birmingham       | AL         | Harbert Management Corporation            |                          | 11/26/2013                          |                              | 4,203,725                                     |                                                          |                                 | 15,726,273                                          | 4.910                            |
|                                                                              | Metropolitan Real Estate Partners V, L.P.                            | NY               | NY         | Metropolitan Real Estate Management       |                          | 04/16/2007                          |                              |                                               | 577,500                                                  |                                 | 1,897,500                                           | 9.190                            |
|                                                                              | Stonehenge Investor III LLC                                          | Winston-Salem    | NC         | Pennrose                                  |                          | 08/11/2014                          |                              | 2,256,580                                     |                                                          |                                 | 2,317,439                                           | 42.390                           |
| 1799999. Joint                                                               | Venture Interests - Real Estate - Unaffiliated                       |                  |            |                                           |                          |                                     |                              | 10,472,465                                    | 2,851,052                                                |                                 | 37,941,212                                          | XXX                              |
|                                                                              | BCCS Investment Fund LLC                                             | Boston           | MA         | BCCS, LLC                                 |                          | 02/21/2008                          |                              |                                               | 127,569                                                  |                                 | 1,875,248                                           | 100.000                          |
|                                                                              | ELH Investment Fund LLC                                              | Washington       | D.C.       | ELH Investment Fund, LLC                  |                          | 02/29/2008                          |                              |                                               | 163,438                                                  |                                 |                                                     | 100.000                          |
|                                                                              | Nationwide Realty Investors, LLC                                     | Columbus         | OH         | Nationwide Realty Investors, LLC          |                          | 12/31/2000                          |                              |                                               | 17,300,000                                               |                                 |                                                     | 95.000                           |
|                                                                              | NTCIF-2011 LLC                                                       | Columbus         | OH         | Ohio Equity Fund, Inc.                    |                          | 04/03/2012                          |                              |                                               | 811,654                                                  |                                 | 45,945,057                                          | 50.000                           |
|                                                                              | NW REI, LLC                                                          | Columbus         | OH         | NW REI, LLC                               |                          | 02/08/2008                          |                              |                                               | 20,220,884                                               |                                 |                                                     | 100.000                          |
|                                                                              | The Leaguers Investment Fund LLC                                     | Newark           | NJ         | The Leaguers Investment Fund, LLC         |                          | 01/17/2008                          |                              |                                               | 233,100                                                  |                                 |                                                     | 100.000                          |
| 1899999. Joint                                                               | Venture Interests - Real Estate - Affiliated                         |                  |            |                                           |                          |                                     |                              |                                               | 38,856,645                                               |                                 | 47,820,305                                          | XXX                              |
|                                                                              | OYS Fund LLC                                                         | New York         | NY         | Aksia                                     |                          | 04/01/2011                          |                              |                                               | 11,000,000                                               |                                 |                                                     | 100.000                          |
| 2299999. Joint                                                               | Venture Interests - Other - Affiliated                               |                  |            |                                           |                          |                                     |                              |                                               | 11,000,000                                               |                                 |                                                     | XXX                              |
|                                                                              | Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC | Columbus         | OH         | Apollo Housing Capital                    |                          | 03/14/2008                          |                              |                                               | 98,980                                                   |                                 |                                                     | 50.490                           |
|                                                                              | Nationwide Ohio ARRA Fund LLC                                        | Columbus         | OH         | Ohio Equity Fund, Inc.                    |                          | 12/18/2009                          |                              |                                               | 222,890                                                  |                                 | 32,906,120                                          | 100.000                          |
|                                                                              | WNC Institutional Tax Credit Fund NW 2013 LLC                        | Irvine           | CA         | WNC Advisors LLC                          |                          | 05/31/2013                          |                              |                                               | 568,028                                                  |                                 | 13,535,779                                          | 99.990                           |
| 3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated |                                                                      |                  |            |                                           |                          |                                     |                              |                                               | 889,898                                                  |                                 | 46,441,899                                          | XXX                              |
|                                                                              | Mayberry Solar LLC                                                   | Mount Airy       | NC         | Mayberry Solar, LLC                       |                          | 08/15/2011                          |                              |                                               | (40,838)                                                 |                                 | 382,047                                             | 99.000                           |
|                                                                              | Mayfair Mill LLC                                                     | Rock Hill        | SC         | Mayfair State Investors, LLC              |                          | 10/24/2007                          |                              |                                               | 152                                                      |                                 | 177,267                                             | 33.330                           |
|                                                                              | NC American Tobacco Redevelopment LLC                                | Durham           | NC         | Sovereign Pacific Equity, INC             |                          | 12/05/2006                          |                              | 182                                           |                                                          |                                 |                                                     | 53.500                           |
|                                                                              | Patrick Henry Lofts (611 Jefferson SIF, LLC)                         | Roanoke          | VA         | Edward B. Walker                          |                          | 06/10/2011                          |                              |                                               | 126                                                      |                                 |                                                     | 99.990                           |
| 3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated   |                                                                      |                  |            |                                           |                          |                                     |                              | 182                                           | (40,560)                                                 |                                 | 559,314                                             | XXX                              |
| 4499999. Total - Unaffiliated                                                |                                                                      |                  |            |                                           |                          |                                     |                              | 15,394,506                                    | 36,524,512                                               |                                 | 1,059,456,482                                       | XXX                              |
| 4599999. Total - Affiliated                                                  |                                                                      |                  |            |                                           |                          |                                     |                              |                                               | 86,023,812                                               |                                 | 176,530,895                                         | XXX                              |
| 4699999 - Totals                                                             |                                                                      |                  |            |                                           |                          |                                     |                              | 15,394,506                                    | 122,548,324                                              |                                 | 1,235,987,377                                       | XXX                              |

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 | Name or Description                             | City        | State   | Name of Purchaser or<br>Nature of Disposal | Date<br>Originally<br>Acquired | Disposal<br>Date | Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | Unrealized<br>Valuation<br>Increase<br>(De-<br>crease) | Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impair-<br>ment<br>Recog-<br>nized | Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal | Invest-<br>ment<br>Income |
|       | Cyprum Investors III, LP(fka KPP Investors III) | Cleveland   | OH      | Distribution                               | 12/29/2006                     | 09/29/2014       | 6,735,709                                                                             |                                                        |                                                                                  |                                                                                       |                                                          |                                                                                  |                                                                                     | 4,871,998                                                                             | 2,909,497          |                                                         |                                           |                                        | 214,526                   |
|       | Cyprum Investors IV                             | Cleveland   | OH      | Distribution                               | 07/18/2012                     | 07/16/2014       | 4,365,649                                                                             |                                                        |                                                                                  |                                                                                       |                                                          |                                                                                  |                                                                                     | 4,365,649                                                                             | 57,379             |                                                         |                                           |                                        |                           |
|       | GSO Capital Opportunities Fund II LP            | New York    | NY      | Distribution                               | 06/30/2011                     | 08/08/2014       | 17,943,294                                                                            | 25,236                                                 |                                                                                  |                                                                                       |                                                          | 25,236                                                                           |                                                                                     | 19,693,354                                                                            | 2,324,272          |                                                         |                                           |                                        | 1,377,527                 |
|       | MCP Private Capital Fund II                     | London      | England | Distribution                               | 05/07/2014                     | 09/04/2014       |                                                                                       |                                                        |                                                                                  |                                                                                       |                                                          |                                                                                  | (24,638)                                                                            | 24,120                                                                                |                    |                                                         |                                           |                                        |                           |
|       | New York Life Investment Management             |             |         |                                            |                                |                  |                                                                                       |                                                        |                                                                                  |                                                                                       |                                                          |                                                                                  |                                                                                     |                                                                                       |                    |                                                         |                                           |                                        |                           |
|       | Mezzanine Partners II, LP                       | New York    | NY      | Distribution                               | 10/31/2007                     | 08/18/2014       | 3,062,721                                                                             |                                                        |                                                                                  |                                                                                       |                                                          |                                                                                  |                                                                                     | 3,585,245                                                                             | (644,004)          |                                                         |                                           |                                        | 741,489                   |
|       | Newstone Capital Partners II, LP                | Los Angeles | CA      | Distribution                               | 12/29/2010                     | 09/08/2014       | 14,380,025                                                                            |                                                        |                                                                                  |                                                                                       |                                                          |                                                                                  |                                                                                     | 15,012,917                                                                            | 1,303,270          |                                                         |                                           |                                        | 368,382                   |
|       | Newstone Capital Partners, LP                   | Los Angeles | CA      | Distribution                               | 05/31/2007                     | 09/29/2014       | 2,922,025                                                                             | (1,821)                                                |                                                                                  |                                                                                       |                                                          | (1,821)                                                                          |                                                                                     | 2,939,333                                                                             | 104,046            |                                                         |                                           |                                        | 131,659                   |

STATEMENT AS OF SEPTEMBER 30, 2014 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
|                      | Northstar Mezzanine Partners III                                        | Minneapolis     | MN         | Distribution                            | 10/01/2002               | 07/08/2014    | 1,622,765                                                   | (64,832)                                 |                                                            |                                                           |                                         | (64,832)                                                   |                                                                | 1,622,765                                                   |                | 458,974                                  |                                  |                               |                    |
|                      | Northstar Mezzanine Partners V, L.P.                                    | Minneapolis     | MN         | Distribution                            | 02/12/2008               | 08/27/2014    | 11,858,274                                                  | (7,827)                                  |                                                            |                                                           |                                         | (7,827)                                                    |                                                                | 11,170,959                                                  |                | 1,208,476                                |                                  |                               | 298,556            |
|                      | Northstar Seidler Mezzanine Partners II, LP                             | Minneapolis     | MN         | Distribution                            | 12/31/2000               | 07/18/2014    | 207,696                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 5,881                                                       |                | 23,178                                   |                                  |                               |                    |
|                      | Prudential Capital Partners II, LP                                      | Chicago         | IL         | Distribution                            | 04/28/2005               | 08/06/2014    | 2,887,340                                                   | (2,158)                                  |                                                            |                                                           |                                         | (2,158)                                                    |                                                                | 2,887,340                                                   |                | 412,346                                  |                                  |                               |                    |
|                      | Prudential Capital Partners III, LP                                     | Chicago         | IL         | Distribution                            | 10/15/2008               | 08/29/2014    | 7,461,710                                                   | 6,850                                    |                                                            |                                                           |                                         | 6,850                                                      |                                                                | 7,857,671                                                   |                | 494,348                                  |                                  |                               | 186,631            |
|                      | Yukon Capital Partners II, LP                                           | Wilmington      | DE         | Distribution                            | 11/05/2013               | 07/30/2014    | 4,628,594                                                   |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 4,628,594                                                   |                | 46,664                                   |                                  |                               |                    |
|                      | Yukon Capital Partners, LP                                              | Wilmington      | DE         | Distribution                            | 06/15/2011               | 07/07/2014    | 26,531,717                                                  | 4,836                                    |                                                            |                                                           |                                         | 4,836                                                      |                                                                | 26,531,717                                                  |                | 52,548                                   |                                  |                               | 522,319            |
| 1399999.             | Joint Venture Interests - Fixed Income - Unaffiliated                   |                 |            |                                         |                          |               | 104,607,519                                                 |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 105,173,423                                                 | 8,775,114      |                                          |                                  |                               | 3,841,089          |
|                      | 1492 Capital LLC                                                        | Columbus        | OH         | Distribution                            | 07/23/2008               | 09/23/2014    | 185,696,324                                                 | (39,716)                                 |                                                            |                                                           |                                         | (39,716)                                                   | (24,638)                                                       | 201,676,635                                                 |                |                                          |                                  |                               | 13,619,825         |
| 1499999.             | Joint Venture Interests - Fixed Income - Affiliated                     |                 |            |                                         |                          |               | 185,696,324                                                 |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 201,676,635                                                 |                |                                          |                                  |                               | 13,619,825         |
|                      | Activa Capital II                                                       | Paris           | France     | Distribution                            | 04/23/2007               | 07/11/2014    | 5,797,852                                                   | 629                                      |                                                            |                                                           |                                         | 629                                                        | (399,621)                                                      | 6,335,991                                                   |                | 25,329                                   |                                  |                               |                    |
|                      | Advent Central & Eastern Europe IV, LP                                  | Boston          | MA         | Distribution                            | 02/19/2008               | 08/11/2014    | 2,950,623                                                   | (19,898)                                 |                                                            |                                                           |                                         | (19,898)                                                   | (245,921)                                                      | 3,335,085                                                   |                | 238,359                                  |                                  |                               | 9,012              |
|                      | Affinity Asia Pacific Fund III                                          | Central         | Hong Kong  | Distribution                            | 12/15/2006               | 08/21/2014    | 8,670,690                                                   | (2,497)                                  |                                                            |                                                           |                                         | (2,497)                                                    |                                                                | 8,060,661                                                   |                | 114,154                                  |                                  |                               |                    |
|                      | AIF Capital Asia III LP                                                 | Central         | Hong Kong  | Distribution                            | 12/15/2006               | 07/08/2014    | 6,980,885                                                   | 731                                      |                                                            |                                                           |                                         | 731                                                        |                                                                | 6,980,885                                                   |                | 11,259                                   |                                  |                               | 85,918             |
|                      | AIF Capital Telecom Infrastructure Ltd                                  | Central         | Hong Kong  | Distribution                            | 03/25/2008               | 08/27/2014    | 3,119,342                                                   | 63,617                                   |                                                            |                                                           |                                         | 63,617                                                     |                                                                | 3,119,342                                                   |                | 125,000                                  |                                  |                               |                    |
|                      | Apax Europe VII                                                         | New York        | NY         | Distribution                            | 03/10/2007               | 08/06/2014    | 43,888,671                                                  | 38,575                                   |                                                            |                                                           |                                         | 38,575                                                     | (3,745,981)                                                    | 48,865,869                                                  |                | 890,666                                  |                                  |                               | 4,110,600          |
|                      | ArLight Energy Partners V, LP                                           | Wilmington      | DE         | Distribution                            | 09/30/2011               | 08/06/2014    | 21,445,300                                                  | 109,022                                  |                                                            |                                                           |                                         | 109,022                                                    |                                                                | 21,445,300                                                  | 1,067,567      |                                          |                                  |                               | 299,846            |
|                      | BCV Investments S.C.A.                                                  | Luxembourg      | Luxembourg | Distribution                            | 01/23/2007               | 07/14/2014    | 3,143,448                                                   | (37,973)                                 |                                                            |                                                           |                                         | (37,973)                                                   | (191,222)                                                      | 3,843,127                                                   |                | 79,014                                   |                                  |                               |                    |
|                      | Bridgepoint Europe III L.P.                                             | Frankfurt       | Germany    | Distribution                            | 04/27/2005               | 09/29/2014    | 15,910,853                                                  | 37,646                                   |                                                            |                                                           |                                         | 37,646                                                     | (1,460,343)                                                    | 20,356,842                                                  |                | 337,033                                  |                                  |                               | 567,936            |
|                      | Bridgepoint Europe IV LP                                                | Frankfurt       | Germany    | Distribution                            | 11/22/2007               | 07/30/2014    | 25,981,789                                                  | 50,875                                   |                                                            |                                                           |                                         | 50,875                                                     | (2,264,789)                                                    | 27,993,624                                                  | 1,224,539      |                                          |                                  |                               | 2,169,167          |
|                      | Carlyle Europe Partners III, L.P.                                       | New York        | NY         | Distribution                            | 02/05/2007               | 08/19/2014    | 11,518,326                                                  | 25,002                                   |                                                            |                                                           |                                         | 25,002                                                     | (1,149,423)                                                    | 13,227,567                                                  |                | (47,063)                                 |                                  |                               | 333,238            |
|                      | Carlyle Japan International Partners II, L.P.                           | New York        | NY         | Distribution                            | 07/06/2006               | 09/29/2014    | 1,870,769                                                   | (300)                                    |                                                            |                                                           |                                         | (300)                                                      | (78,320)                                                       | 2,882,478                                                   |                | 79,619                                   |                                  |                               | 19,318             |
|                      | CBPE Capital Fund VIII A LP                                             | London          | England    | Distribution                            | 03/03/2009               | 09/11/2014    | 4,601,751                                                   | 67,583                                   |                                                            |                                                           |                                         | 67,583                                                     | (138,811)                                                      | 5,509,525                                                   |                | 400,417                                  |                                  |                               | 530,331            |
|                      | CHAMP II Worldwide, L.P.                                                | New York        | NY         | Distribution                            | 06/24/2005               | 08/12/2014    | 2,199,947                                                   | 59,602                                   |                                                            |                                                           |                                         | 59,602                                                     | 13,869                                                         | 2,475,509                                                   |                | 796,044                                  |                                  |                               | 303,936            |
|                      | Charterhouse Capital Partners VIII LP                                   | London          | England    | Distribution                            | 03/10/2006               | 09/03/2014    | 3,988,266                                                   | 141,485                                  |                                                            |                                                           |                                         | 141,485                                                    | (308,337)                                                      | 4,484,088                                                   | 1,134,128      |                                          |                                  |                               |                    |
|                      | ChrysCapital V, LLC                                                     | Ebene           | Mauritius  | Distribution                            | 07/20/2007               | 09/15/2014    | 3,494,917                                                   | 219,631                                  |                                                            |                                                           |                                         | 219,631                                                    |                                                                | 3,456,148                                                   |                | 508,873                                  |                                  |                               | 217,162            |
|                      | Comvest Investment Partners IV, LP                                      | West Palm Beach | FL         | Distribution                            | 07/29/2011               | 07/30/2014    | 19,693,407                                                  | 38,789                                   |                                                            |                                                           |                                         | 38,789                                                     |                                                                | 19,693,407                                                  |                | 128,810                                  |                                  |                               | 3,221              |
|                      | CVC European Equity Partners IV L.P.                                    | London          | England    | Distribution                            | 07/29/2005               | 09/29/2014    | 2,855,393                                                   | (122,025)                                |                                                            |                                                           |                                         | (122,025)                                                  | (226,450)                                                      | 3,344,237                                                   |                | 462,108                                  |                                  |                               | 439,540            |
|                      | CVC IV Tandem Fund                                                      | London          | England    | Distribution                            | 01/02/2007               | 09/29/2014    | 11,439,464                                                  | 5,791                                    |                                                            |                                                           |                                         | 5,791                                                      | (844,041)                                                      | 11,643,083                                                  | 2,179,921      |                                          |                                  |                               | 303,650            |
|                      | Doughty Hanson & Co IV LP 4                                             | London          | England    | Distribution                            | 01/31/2005               | 09/15/2014    | 5,359,154                                                   | (10,819)                                 |                                                            |                                                           |                                         | (10,819)                                                   | (415,427)                                                      | 6,466,499                                                   |                | 258,212                                  |                                  |                               | 681,221            |
|                      | EnCap Energy Capital Fund VII, L.P.                                     | Dallas          | TX         | Distribution                            | 09/28/2007               | 09/10/2014    | 7,307,371                                                   |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 6,371,692                                                   | 1,387,915      |                                          |                                  |                               | 2,602,371          |
|                      | EnCap Energy Capital Fund VIII Co-Investors LP                          | Houston         | TX         | Distribution                            | 12/08/2011               | 07/03/2014    | 6,854,642                                                   | 154,371                                  |                                                            |                                                           |                                         | 154,371                                                    |                                                                | 6,854,642                                                   | 185,861        |                                          |                                  |                               | 669,475            |
|                      | EnCap Energy Capital Fund VIII LP                                       | Houston         | TX         | Distribution                            | 12/15/2010               | 08/06/2014    | 12,976,098                                                  | 160,911                                  |                                                            |                                                           |                                         | 160,911                                                    |                                                                | 13,102,406                                                  | 684,324        |                                          |                                  |                               | 1,464,964          |
|                      | Energy Spectrum Partners V, LP                                          | Dallas          | TX         | Distribution                            | 12/01/2007               | 07/31/2014    | 1,334,305                                                   | 6,950                                    |                                                            |                                                           |                                         | 6,950                                                      |                                                                | 1,351,978                                                   | 38,999         |                                          |                                  |                               | 7,466              |
|                      | EQT V LP                                                                | Stockholm       | Sweden     | Distribution                            | 10/13/2006               | 08/14/2014    | 3,180,271                                                   |                                          |                                                            |                                                           |                                         |                                                            | (374,723)                                                      | 5,675,717                                                   |                |                                          |                                  |                               | 29,664             |
|                      | Fourth Civen                                                            | London          | England    | Distribution                            | 02/24/2006               | 09/24/2014    | 32,070,071                                                  | (157,055)                                |                                                            |                                                           |                                         | (157,055)                                                  | (2,369,912)                                                    | 32,443,137                                                  | 6,768,925      |                                          |                                  |                               |                    |
|                      | Global Infrastructure Partners                                          | New York        | NY         | Distribution                            | 12/14/2007               | 08/21/2014    | 14,096,061                                                  | 329,497                                  |                                                            |                                                           |                                         | 329,497                                                    |                                                                | 14,096,061                                                  |                | 1,204,903                                |                                  |                               | 287,180            |
|                      | HarborVest Partners VI - Buyout Partnership Fund, LP                    | New York        | NY         | Distribution                            | 12/31/2000               | 09/26/2014    | 313,004                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 293,846                                                     | 32,985         |                                          |                                  |                               | 5,731              |
|                      | HarborVest Partners VI - Partnership Fund, LP                           | New York        | NY         | Distribution                            | 12/31/2000               | 09/29/2014    | 855,307                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 830,453                                                     | 56,320         |                                          |                                  |                               | 8,860              |
|                      | HgCapital 5, L.P.                                                       | London          | England    | Distribution                            | 01/17/2006               | 09/11/2014    | 4,466,704                                                   | 109,473                                  |                                                            |                                                           |                                         | 109,473                                                    | (30,127)                                                       | 1,144,136                                                   | 3,581,184      |                                          |                                  |                               | 104,278            |
|                      | Highland Capital Partners VI, LP                                        | Lexington       | MA         | Distribution                            | 10/22/2001               | 09/04/2014    | 2,386,532                                                   | (878)                                    |                                                            |                                                           |                                         | (878)                                                      |                                                                | 2,447,083                                                   | 54,213         |                                          |                                  |                               |                    |
|                      | Innova/4 LP                                                             | Warsaw          | Poland     | Distribution                            | 06/30/2006               | 07/22/2014    | 7,130,528                                                   |                                          |                                                            |                                                           |                                         |                                                            | (592,166)                                                      | 8,415,914                                                   |                | 265,498                                  |                                  |                               |                    |
|                      | Ironbridge Fund II, LP                                                  | Sydney          | Australia  | Distribution                            | 09/01/2006               | 07/18/2014    | 5,705,947                                                   | (58,331)                                 |                                                            |                                                           |                                         | (58,331)                                                   | (84,675)                                                       | 6,961,915                                                   | 994,622        |                                          |                                  |                               | 963,336            |
|                      | LoveII Minnick Equity Partners III LP                                   | El Segundo      | CA         | Distribution                            | 09/26/2008               | 08/19/2014    | 18,068,337                                                  |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 18,173,720                                                  |                | 88,546                                   |                                  |                               |                    |
|                      | Meritech Capital Partners II, LP                                        | Palo Alto       | CA         | Distribution                            | 12/31/2000               | 09/18/2014    | 1,054,898                                                   | (7,224)                                  |                                                            |                                                           |                                         | (7,224)                                                    |                                                                | 992,866                                                     | 24,841         |                                          |                                  |                               | 114,715            |
|                      | Navis Asia Fund V, L.P.                                                 | Kuala Lumpur    | Malaysia   | Distribution                            | 02/01/2007               | 08/25/2014    | 12,944,964                                                  | 178,579                                  |                                                            |                                                           |                                         | 178,579                                                    |                                                                | 13,721,417                                                  |                | 132,357                                  |                                  |                               |                    |
|                      | Oxford Bioscience Partners III, LP                                      | Boston          | MA         | Distribution                            | 12/31/2000               | 07/23/2014    | 517,619                                                     | 270,536                                  |                                                            |                                                           |                                         | 270,536                                                    |                                                                |                                                             | 455,525        |                                          |                                  |                               |                    |
|                      | Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III) | Foster City     | CA         | Distribution                            | 08/15/2006               | 08/28/2014    | 14,345,280                                                  | 57,163                                   |                                                            |                                                           |                                         | 57,163                                                     |                                                                | 14,878,012                                                  | 439,812        |                                          |                                  |                               |                    |
|                      | Permira IV                                                              | New York        | NY         | Distribution                            | 07/18/2006               | 07/17/2014    | 9,579,040                                                   | (3,012)                                  |                                                            |                                                           |                                         | (3,012)                                                    | (803,767)                                                      | 11,002,690                                                  | 397,139        |                                          |                                  |                               | 418,780            |
|                      | Ripley Cable Holdings I, L.P.                                           | Washington      | DC         | Distribution                            | 08/22/2006               | 09/22/2014    | 6,179,000                                                   |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 6,292,872                                                   |                |                                          |                                  |                               | 535,428            |

STATEMENT AS OF SEPTEMBER 30, 2014 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 |
|                                                                | Silver Lake Partners II, LP                              | Menlo Park         | CA    | Distribution                            | 07/28/2004               | 09/29/2014    | 6,060,650                                                   | 4,762                                    |                                                            |                                                           |                                         | 4,762                                                      |                                                                | 7,971,530                                                   | (26,957)      |                                          |                                  |                               | 65,684            |
|                                                                | Silver Lake Partners III, LP                             | Menlo Park         | CA    | Distribution                            | 12/19/2006               | 09/26/2014    | 24,726,370                                                  | 11,905                                   |                                                            |                                                           |                                         | 11,905                                                     |                                                                | 27,921,742                                                  | (324,660)     |                                          |                                  |                               | 1,109,544         |
|                                                                | SPE I Partners LP                                        | Greenwich          | CT    | Distribution                            | 07/26/2007               | 07/31/2014    | 7,249,851                                                   | 120,069                                  |                                                            |                                                           |                                         | 120,069                                                    |                                                                | 7,249,851                                                   | 1,644,335     |                                          |                                  |                               |                   |
|                                                                | SPE II Partners LP                                       | Greenwich          | CT    | Distribution                            | 07/26/2007               | 07/31/2014    | 4,303,672                                                   | 1,133,363                                |                                                            |                                                           |                                         | 1,133,363                                                  |                                                                | 4,303,672                                                   | 4,422,388     |                                          |                                  |                               |                   |
|                                                                | Stonehenge Opportunity Fund II, LP                       | Columbus           | OH    | Distribution                            | 10/28/2004               | 09/29/2014    | 135,534                                                     |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 1,036,968                                                   |               |                                          |                                  |                               | 86,000            |
|                                                                | TA IX, LP                                                | Boston             | MA    | Distribution                            | 12/31/2000               | 09/11/2014    | 454,925                                                     | (23,515)                                 |                                                            |                                                           |                                         | (23,515)                                                   |                                                                | 490,148                                                     | 312,978       |                                          |                                  |                               | 147,022           |
|                                                                | TA X, LP                                                 | Boston             | MA    | Distribution                            | 05/27/2004               | 08/13/2014    | 5,396,884                                                   | (3,504)                                  |                                                            |                                                           |                                         | (3,504)                                                    |                                                                | 5,271,884                                                   | 188,500       |                                          |                                  |                               | 186,500           |
|                                                                | TDR Capital II 'C' L.P.                                  | Greenwich          | CT    | Distribution                            | 06/26/2006               | 09/11/2014    | 15,259,910                                                  | 10,957                                   |                                                            |                                                           |                                         | 10,957                                                     | (1,305,101)                                                    | 17,063,983                                                  | 710,581       |                                          |                                  |                               |                   |
|                                                                | TPG Asia VI, L.P.                                        | Fort Worth         | TX    | Distribution                            | 04/07/2014               | 08/14/2014    | 4,146,534                                                   | (20,177)                                 |                                                            |                                                           |                                         | (20,177)                                                   |                                                                | 3,579,755                                                   | 264,813       |                                          |                                  |                               |                   |
|                                                                | Trident IV, LP                                           | Greenwich          | CT    | Distribution                            | 05/21/2007               | 07/25/2014    | 21,240,284                                                  |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 21,240,284                                                  |               |                                          |                                  |                               | 2,291,811         |
|                                                                | Trident V, LP                                            | Greenwich          | CT    | Distribution                            | 12/20/2010               | 09/29/2014    | 13,206,009                                                  | 31,020                                   |                                                            |                                                           |                                         | 31,020                                                     |                                                                | 14,181,977                                                  | 491,028       |                                          |                                  |                               | 110,596           |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated |                                                          |                    |       |                                         |                          |               | 468,437,449                                                 | 2,971,326                                |                                                            |                                                           |                                         | 2,971,326                                                  | (17,015,288)                                                   | 498,881,618                                                 | 34,402,418    |                                          |                                  |                               | 21,372,047        |
|                                                                | Nationwide Private Equity Fund, LLC                      | Columbus           | OH    | Distribution                            | 10/14/2004               | 09/30/2014    | 80,780,270                                                  | (298,840)                                |                                                            |                                                           |                                         | (298,840)                                                  |                                                                | 82,555,728                                                  | 2,138,027     |                                          |                                  |                               | 2,388,742         |
| 1699999. Joint Venture Interests - Common Stock - Affiliated   |                                                          |                    |       |                                         |                          |               | 80,780,270                                                  | (298,840)                                |                                                            |                                                           |                                         | (298,840)                                                  |                                                                | 82,555,728                                                  | 2,138,027     |                                          |                                  |                               | 2,388,742         |
|                                                                | Blue Vista Sponsor Equity Fund II, LLC                   | Chicago            | IL    | Distribution                            | 08/01/2007               | 09/29/2014    | 15,513,615                                                  | 102,801                                  |                                                            |                                                           |                                         | 102,801                                                    |                                                                | 14,940,991                                                  | 1,602,173     |                                          |                                  |                               | 340,321           |
|                                                                | Bridgepoint Hospitality Holdings LLC                     | Columbus           | OH    | Distribution                            | 12/09/2005               | 09/04/2014    | 1,488,770                                                   |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 2,285,456                                                   | (85,515)      |                                          |                                  |                               | 796,686           |
|                                                                | Centerline High Yield CMBS Fund II, LLC                  | Irving             | TX    | Distribution                            | 06/28/2004               | 07/31/2014    |                                                             |                                          |                                                            |                                                           |                                         |                                                            |                                                                |                                                             | 62            |                                          |                                  |                               |                   |
|                                                                | Columbus Downtown Housing Investment Fund LLC            | Columbus           | OH    | Distribution                            | 09/22/2003               | 07/30/2014    | 53,812                                                      | 25,252                                   |                                                            |                                                           |                                         | 25,252                                                     |                                                                | 53,812                                                      | 79,064        |                                          |                                  |                               |                   |
|                                                                | Community Reinvestment Partners, LP                      | Palm Beach Gardens | FL    | Distribution                            | 11/09/2004               | 08/25/2014    | 5,482,016                                                   | (12,087)                                 |                                                            |                                                           |                                         | (12,087)                                                   |                                                                | 5,482,016                                                   | 1,213,592     |                                          |                                  |                               |                   |
|                                                                | Crow Holdings Realty Partners V, L.P.                    | Dallas             | SD    | Distribution                            | 01/14/2008               | 09/08/2014    | 18,884,321                                                  | 22,615                                   |                                                            |                                                           |                                         | 22,615                                                     |                                                                | 19,653,851                                                  | 1,610,240     |                                          |                                  |                               | 1,464,221         |
|                                                                | CIWN-1, LLC (Phoenix Corporate Towers)                   | Phoenix            | AZ    | Sale                                    | 07/20/2007               | 08/14/2014    |                                                             |                                          |                                                            |                                                           |                                         |                                                            |                                                                |                                                             | 90,046        |                                          | 90,046                           | 90,046                        |                   |
|                                                                | Harbert U.S. Real Estate Fund V, L.P.                    | Atlanta            | GA    | Distribution                            | 11/26/2013               | 07/16/2014    |                                                             |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 4,203,725                                                   | 577,419       |                                          |                                  |                               |                   |
|                                                                | Hunt Commercial Realty Partners III LP (fka Capmark III) | horsham            | PA    | Distribution                            | 07/23/2007               | 09/17/2014    | 13,206,347                                                  | 97,905                                   |                                                            |                                                           |                                         | 97,905                                                     |                                                                | 12,572,893                                                  | 2,775,312     |                                          |                                  |                               |                   |
|                                                                | Invesco Real Estate Fund II, L.P.                        | Dallas             | TX    | Distribution                            | 10/05/2007               | 07/09/2014    | 11,605,651                                                  | 152,260                                  |                                                            |                                                           |                                         | 152,260                                                    |                                                                | 11,605,651                                                  | 1,840,000     |                                          |                                  |                               |                   |
|                                                                | Legg Mason Real Estate Fund II                           | Los Angeles        | CA    | Distribution                            | 07/12/2005               | 08/28/2014    | 19,789,831                                                  | 89,377                                   |                                                            |                                                           |                                         | 89,377                                                     |                                                                | 17,470,614                                                  | 3,845,154     |                                          |                                  |                               | 456,252           |
|                                                                | Metropolitan Real Estate Partners V, L.P.                | NY                 | NY    | Distribution                            | 04/16/2007               | 09/16/2014    | 19,345,840                                                  | 98,284                                   |                                                            |                                                           |                                         | 98,284                                                     |                                                                | 18,749,851                                                  | 1,164,011     |                                          |                                  |                               | 990,229           |
|                                                                | Ram Realty Partners II, LP                               | Palm Beach Gardens | FL    | Distribution                            | 06/22/2007               | 07/21/2014    | 17,056,447                                                  | 84,460                                   |                                                            |                                                           |                                         | 84,460                                                     |                                                                | 17,056,447                                                  | 1,530,337     |                                          |                                  |                               |                   |
|                                                                | Rockbridge Hospitality Fund IV, L.P.                     | Columbus           | OH    | Distribution                            | 11/09/2007               | 09/26/2014    | 8,168,258                                                   | (10,135)                                 |                                                            |                                                           |                                         | (10,135)                                                   |                                                                | 7,449,447                                                   | 1,432,736     |                                          |                                  |                               |                   |
|                                                                | Rockbridge Real Estate Fund I, LLC                       | Columbus           | OH    | Distribution                            | 03/30/2000               | 09/29/2014    |                                                             |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 1,001,082                                                   |               |                                          |                                  |                               |                   |
|                                                                | Rockbridge Real Estate Fund II                           | Columbus           | OH    | Distribution                            | 07/07/2003               | 09/29/2014    | 1,991,567                                                   | 1,425,305                                |                                                            |                                                           |                                         | 1,425,305                                                  |                                                                | 1,479,646                                                   | 1,395,999     |                                          |                                  |                               | 196,876           |
|                                                                | Rockbridge Real Estate Fund III LLC                      | Columbus           | OH    | Distribution                            | 06/12/2006               | 09/19/2014    | 3,153,502                                                   | 2,822,306                                |                                                            |                                                           |                                         | 2,822,306                                                  |                                                                | 3,742,442                                                   | 5,600,000     |                                          |                                  |                               |                   |
|                                                                | US Industrial REIT II                                    | Dallas             | TX    | Distribution                            | 03/31/2007               | 08/15/2014    | 17,828,204                                                  |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 17,828,204                                                  |               |                                          |                                  |                               | 211,684           |
|                                                                | Westport Capital Partners Fund II                        | Westport           | CT    | Distribution                            | 07/17/2008               | 09/16/2014    | 21,372,366                                                  | 179,326                                  |                                                            |                                                           |                                         | 179,326                                                    |                                                                | 21,628,633                                                  | 3,225,000     |                                          |                                  |                               |                   |
|                                                                | Wrightwood Capital High Yield Partners II                | Chicago            | IL    | Distribution                            | 10/10/2008               | 08/25/2014    | 6,403,243                                                   | 53,253                                   |                                                            |                                                           |                                         | 53,253                                                     |                                                                | 6,400,239                                                   | 414,445       |                                          |                                  |                               |                   |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated  |                                                          |                    |       |                                         |                          |               | 181,343,790                                                 | 5,130,922                                |                                                            |                                                           |                                         | 5,130,922                                                  |                                                                | 182,603,918                                                 | 29,311,157    |                                          | 90,046                           | 90,046                        | 4,456,269         |
|                                                                | NW REI, LLC                                              | Columbus           | OH    | Distribution                            | 02/08/2008               | 08/31/2014    | 275,593,775                                                 | 37,337                                   |                                                            |                                                           |                                         | 37,337                                                     |                                                                | 272,601,673                                                 | (193,379)     |                                          |                                  |                               | 6,539,518         |
|                                                                | NTCIF-2011 LLC                                           | Columbus           | OH    | Sale                                    | 04/03/2012               | 08/14/2014    | 24,855,920                                                  |                                          | (2,660,271)                                                |                                                           |                                         | (2,660,271)                                                |                                                                | 25,512,690                                                  | 25,802,500    |                                          | 1,932,286                        | 1,932,286                     | (1,331,880)       |
|                                                                | Town Lake of Coppell Apartments                          | Houston            | TX    | Distribution                            | 09/18/2007               | 07/25/2014    | 2,411,461                                                   |                                          |                                                            |                                                           |                                         |                                                            |                                                                | 2,411,461                                                   | 125,000       |                                          |                                  |                               |                   |
| 1899999. Joint Venture Interests - Real Estate - Affiliated    |                                                          |                    |       |                                         |                          |               | 302,861,156                                                 | 37,337                                   | (2,660,271)                                                |                                                           |                                         | (2,622,934)                                                |                                                                | 300,525,824                                                 | 25,734,121    |                                          | 1,932,286                        | 1,932,286                     | 5,207,638         |
|                                                                | City of Dayton Loan                                      | Dayton             | OH    | Distribution                            | 02/04/2002               | 07/15/2014    | 648,710                                                     | (1,096)                                  |                                                            |                                                           |                                         | (1,096)                                                    |                                                                | (25,855)                                                    | 4,148         |                                          |                                  |                               |                   |
| 4299999. Any Other Class of Assets - Unaffiliated              |                                                          |                    |       |                                         |                          |               | 648,710                                                     | (1,096)                                  |                                                            |                                                           |                                         | (1,096)                                                    |                                                                | (25,855)                                                    | 4,148         |                                          |                                  |                               |                   |
| 4499999. Total - Unaffiliated                                  |                                                          |                    |       |                                         |                          |               | 755,037,468                                                 | 8,061,436                                |                                                            |                                                           |                                         | 8,061,436                                                  | (17,039,926)                                                   | 786,633,104                                                 | 72,492,837    |                                          | 90,046                           | 90,046                        | 29,669,405        |
| 4599999. Total - Affiliated                                    |                                                          |                    |       |                                         |                          |               | 569,337,750                                                 | (261,503)                                | (2,660,271)                                                |                                                           |                                         | (2,921,774)                                                |                                                                | 584,758,187                                                 | 27,872,148    |                                          | 1,932,286                        | 1,932,286                     | 21,216,205        |
| 4699999 - Totals                                               |                                                          |                    |       |                                         |                          |               | 1,324,375,218                                               | 7,799,933                                | (2,660,271)                                                |                                                           |                                         | 5,139,662                                                  | (17,039,926)                                                   | 1,371,391,291                                               | 100,364,985   |                                          | 2,022,332                        | 2,022,332                     | 50,885,610        |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 912828-DC-1          | U S Treasury Nt 4.250% 11/15/14                             |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,048,908   | 4,000,000   | 35,109                                  | 1                                        |
| 912828-FL-9          | U S Treasury Inflation Index IX Nt 2.5                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 31,725,371  | 25,000,000  | 30,004                                  | 1                                        |
| 912828-LA-6          | U S Treasury Inflation Index IX Nt 1.8                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 43,562,896  | 35,000,000  | 29,797                                  | 1                                        |
| 912828-LK-4          | U S Treasury Nt 2.375% 08/31/14                             |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 7,013,671   | 7,000,000   | 68,668                                  | 1                                        |
| 912828-LQ-1          | U S Treasury Nt 2.375% 09/30/14                             |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 8,593,435   | 8,560,000   | 67,211                                  | 1                                        |
| 912828-LS-7          | U S Treasury Nt 2.375% 10/31/14                             |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,609,250   | 1,600,000   | 9,397                                   | 1                                        |
| 912828-LU-2          | U S Treasury Nt 3.125% 10/31/16                             |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,055,234   | 1,000,000   | 7,728                                   | 1                                        |
| 912828-MR-8          | U S Treasury Nt 2.375% 02/28/15                             |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 420,560     | 415,000     | 4,071                                   | 1                                        |
| 912828-RG-7          | U S Treasury Nt 0.250% 09/15/14                             |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,700,398   | 1,700,000   | 1,582                                   | 1                                        |
| 0599999              | Subtotal - Bonds - U.S. Governments                         |         |               |                                     |                           | 99,729,723  | 84,275,000  | 253,567                                 | XXX                                      |
| 101410-GE-3          | Alabama St GO Cap Impt Ser D 4.000% 06                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,098,940   | 1,000,000   | 6,556                                   | 1FE                                      |
| 341150-XP-0          | Florida St GO Dept of Trans 5.250% 07/                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,137,170   | 1,000,000   | 4,229                                   | 1FE                                      |
| 341535-W3-2          | Florida St Bd Ed GO Pub Ref Cap Outlay S                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,081,260   | 2,000,000   | 16,389                                  | 1FE                                      |
| 34153P-JB-5          | Florida St Bd Ed GO Pub Cap Outlay Ser B                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,627,604   | 1,420,000   | 11,636                                  | 1FE                                      |
| 34153P-WF-2          | Florida St Bd Ed GO Pub Ref Cap Outlay S                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,271,120   | 4,500,000   | 36,875                                  | 1FE                                      |
| 373383-4X-3          | Georgia St GO Ser B 5.000% 04/01/15                         |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,388,465   | 4,250,000   | 70,243                                  | 1FE                                      |
| 373384-GV-2          | Georgia St GO Ser B 5.000% 07/01/19                         |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,156,590   | 1,000,000   | 4,028                                   | 1FE                                      |
| 373384-JQ-0          | Georgia St GO Ser B 5.000% 01/01/26                         |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 288,413     | 250,000     | 1,007                                   | 1FE                                      |
| 419787-FA-9          | Hawaii St GO Ser DQ 5.000% 06/01/20                         |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,465,893   | 4,610,000   | 37,776                                  | 1FE                                      |
| 452151-XV-0          | Illinois St GO 5.000% 01/01/21                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,381,187   | 3,225,000   | 12,990                                  | 1FE                                      |
| 574192-4X-5          | Maryland St GO Ref St & Loc Facs Ln Ser                     |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,969,300   | 2,500,000   | 30,903                                  | 1FE                                      |
| 594610-3J-4          | Michigan St Enviro Protn GO Ref Environm                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,182,350   | 1,000,000   | 14,833                                  | 1FE                                      |
| 594610-3R-6          | Michigan St Enviro Protn GO Taxable Ref                     |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 607,370     | 500,000     | 8,467                                   | 1FE                                      |
| 604129-HK-5          | Minnesota St GO Pub & Recr Fac Imp Ser A                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,167,890   | 4,500,000   | 36,875                                  | 1FE                                      |
| 604129-NM-2          | Minnesota St GO Trunk Hwy Ser E 4.000%                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,770,700   | 2,500,000   | 49,722                                  | 1FE                                      |
| 604129-UB-0          | Minnesota St GO St Trunk Hwy Ser B 5.0                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,906,050   | 5,000,000   | 124,306                                 | 1FE                                      |
| 604129-Z3-3          | Minnesota St GO Pub & Recr Fac Imp Prere                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,650,698   | 3,310,000   | 40,915                                  | 1FE                                      |
| 641457-4V-5          | Nevada St GO Wtr Ser D 5.000% 07/01/23                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,255,360   | 3,000,000   | 12,083                                  | 1FE                                      |
| 677520-YA-0          | Ohio St GO Infrastructure Impt Ser A 5                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,230,032   | 2,045,000   | 42,320                                  | 1FE                                      |
| 68608K-ST-6          | Oregon St GO St Brd Higher Ed Ser A 5                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,161,160   | 1,000,000   | 24,861                                  | 1FE                                      |
| 70914P-LC-4          | Pennsylvania St GO Second Ser 5.000% 0                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,376,180   | 2,000,000   | 8,056                                   | 1FE                                      |
| 70914P-LW-0          | Pennsylvania St GO First Ser A 5.000%                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 6,294,035   | 5,500,000   | 126,042                                 | 1FE                                      |
| 83710D-3X-4          | South Carolina St GO Ref-St Hwy-Ser A                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,313,180   | 2,000,000   | 16,389                                  | 1FE                                      |
| 83710D-W2-0          | South Carolina St GO Infrastr-Ser A 5                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,426,320   | 1,230,000   | 20,329                                  | 1FE                                      |
| 83710D-X6-0          | South Carolina St GO Economic Dev-Ser A                     |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,605,800   | 4,000,000   | 66,111                                  | 1FE                                      |
| 880541-MQ-7          | Tennessee St GO Ser C 5.000% 05/01/23                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,474,180   | 3,000,000   | 37,083                                  | 1FE                                      |
| 880541-MR-5          | Tennessee St GO Ser C 5.000% 05/01/24                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,484,039   | 2,145,000   | 26,515                                  | 1FE                                      |
| 882720-MD-4          | Texas St GO Wtr Finl Assistance 5.500%                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 813,451     | 810,000     | 22,151                                  | 1FE                                      |
| 882722-TT-8          | Texas St GO Ser B 5.000% 10/01/17                           |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,117,085   | 4,500,000   | 74,375                                  | 1FE                                      |
| 882722-K7-1          | Texas St GO Wtr Finl Assistance-D Unref                     |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,433,790   | 1,210,000   | 30,082                                  | 1FE                                      |
| 917542-QN-5          | Utah St GO Ser C 5.000% 07/01/17                            |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,257,780   | 2,000,000   | 8,056                                   | 1FE                                      |
| 928109-NN-3          | Virginia St GO Ser B 5.000% 06/01/18                        |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,257,580   | 3,000,000   | 24,583                                  | 1FE                                      |
| 928109-VL-8          | Virginia St GO Ser B 5.000% 06/01/23                        |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,173,280   | 1,000,000   | 8,194                                   | 1FE                                      |
| 93974A-7W-8          | Washington St GO Ser D 5.000% 01/01/26                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,040,820   | 2,000,000   | 8,056                                   | 1FE                                      |
| 93974B-2M-3          | Washington St GO Ser C - Var Purp 5.00                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,711,800   | 5,000,000   | 20,139                                  | 1FE                                      |
| 93974B-ZS-4          | Washington St GO Ref Ser C 5.000% 07/0                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 9,402,210   | 9,000,000   | 36,250                                  | 1FE                                      |
| 93974C-BQ-2          | Washington St GO Ser A Var Purpose 5.0                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,135,910   | 1,000,000   | 4,028                                   | 1FE                                      |
| 93974C-JN-1          | Washington St GO Var Purp Ser R 2010A                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,197,680   | 4,500,000   | 18,125                                  | 1FE                                      |
| 93974C-KE-9          | Washington St GO Var Purp Ser 2010A 5                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,280,626   | 3,660,000   | 90,992                                  | 1FE                                      |
| 93974C-PX-2          | Washington St GO Var Purp Ser 2010E 5                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,143,180   | 1,000,000   | 24,861                                  | 1FE                                      |
| 956553-UR-0          | West Virginia St GO Ref Infrastructure                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,700,925   | 2,500,000   | 30,903                                  | 1FE                                      |
| 97705L-SJ-7          | Wisconsin St GO Ser A 5.000% 05/01/20                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,144,460   | 1,000,000   | 12,361                                  | 1FE                                      |
| 97705L-XF-9          | Wisconsin St GO Ser C 4.000% 05/01/22                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,281,610   | 3,000,000   | 29,667                                  | 1FE                                      |
| 1799999              | Subtotal - Bonds - U.S. States, Territories and Possessions |         |               |                                     |                           | 127,863,473 | 113,665,000 | 1,330,362                               | XXX                                      |
| 052396-RT-7          | Austin TX GO Pub Ppty Fin Contractual                       |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,254,000   | 2,000,000   | 41,389                                  | 1FE                                      |
| 074347-TT-2          | Beaufort Cnty SC GO Ref Ser B 5.000% 0                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,259,033   | 1,135,000   | 28,217                                  | 1FE                                      |
| 088365-CV-1          | Bexar Cnty TX GO Hosp Dist Ctlfs Oblig                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 7,882,560   | 7,000,000   | 160,417                                 | 1FE                                      |
| 101547-TS-6          | Boulder Valley CO GO Sch Dist #RE-2 Boul                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,267,160   | 2,000,000   | 16,389                                  | 1FE                                      |
| 101547-TT-4          | Boulder Valley CO GO Sch Dist #RE-2 Boul                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,723,810   | 3,285,000   | 26,919                                  | 1FE                                      |
| 101547-TY-3          | Boulder Valley CO GO Sch Dist #RE-2 Boul                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,524,480   | 4,000,000   | 32,778                                  | 1FE                                      |
| 158843-TY-8          | Chandler AZ GO Unltd 5.000% 07/01/20                        |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,230,600   | 2,000,000   | 8,056                                   | 1FE                                      |
| 164231-KP-6          | Cherokee Cnty GA Sch Sys GO Ser A 5.00                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,320,280   | 2,000,000   | 49,722                                  | 1FE                                      |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 165573-UF-1          | Chester Cnty PA GO Unltd 5.000% 07/15/                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,529,120   | 4,000,000   | 8,333                                   | 1FE                                      |
| 165573-UG-9          | Chester Cnty PA GO Unltd 5.000% 07/15/                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,072,670   | 4,500,000   | 9,375                                   | 1FE                                      |
| 165573-UU-3          | Chester Cnty PA GO 5.000% 07/15/29                                                    |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,931,445   | 3,500,000   | 7,292                                   | 1FE                                      |
| 181059-MM-5          | Clark Cnty NV Sch Dist GO Ltd Tax Bldg S                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 7,839,440   | 7,000,000   | 43,750                                  | 1FE                                      |
| 199507-E6-7          | Columbus OH City Sch Dist GO Sch Facs Co                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,193,280   | 2,000,000   | 16,389                                  | 1FE                                      |
| 220147-T2-8          | Corpus Christi TX ISD GO Ind Sch Dist Sc                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,647,440   | 4,000,000   | 91,667                                  | 1FE                                      |
| 220147-T3-6          | Corpus Christi TX ISD GO Ind Sch Dist Sc                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,793,550   | 5,000,000   | 114,583                                 | 1FE                                      |
| 259003-CM-1          | Douglas Cnty GA GO Sales Tax 5.000% 08                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,396,902   | 1,280,000   | 31,822                                  | 1FE                                      |
| 283479-HH-9          | El Paso Cnty CO Sch Dist GO #38 Lewis Pa                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,785,366   | 1,615,000   | 13,234                                  | 1FE                                      |
| 303820-2W-3          | Fairfax Cnty VA GO Ref Pub Imp 4.000%                                                 |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 7,043,052   | 6,475,000   | 85,614                                  | 1FE                                      |
| 346766-LB-2          | Fort Bend Cnty TX GO RD 5.000% 03/01/1                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,212,700   | 2,000,000   | 41,389                                  | 1FE                                      |
| 375280-KA-1          | Gilbert AZ GO Projs of 2006 & 2007 5.0                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,140,010   | 1,000,000   | 4,028                                   | 1FE                                      |
| 388640-W7-5          | Grapevine-Colleyville TX GO ISD Unref                                                 |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,547,482   | 1,475,000   | 33,802                                  | 1FE                                      |
| 412486-2T-8          | Harford Cnty MD GO Cons Pub Impt 5.000                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 6,001,800   | 5,250,000   | 43,021                                  | 1FE                                      |
| 442565-XX-0          | Howard Cnty MD GO Cons Pub Impt 5.000%                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,539,675   | 1,500,000   | 34,375                                  | 1FE                                      |
| 524786-WA-4          | Lehigh Cnty PA GO Ser A 5.000% 11/15/1                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,398,730   | 3,000,000   | 31,250                                  | 1FE                                      |
| 524786-WC-0          | Lehigh Cnty PA GO Ser A 5.000% 11/15/1                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 8,702,685   | 7,760,000   | 80,833                                  | 1FE                                      |
| 584002-LF-4          | Mecklenburg Cnty NC GO Pub Impt Ser B                                                 |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,738,350   | 5,000,000   | 124,306                                 | 1FE                                      |
| 584002-PJ-2          | Mecklenburg Cnty NC GO Ref Ser C 5.000                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,325,300   | 2,000,000   | 41,389                                  | 1FE                                      |
| 586145-NY-6          | Memphis TN GO Ref Gen Impt 5.000% 10/0                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,161,984   | 5,120,000   | 84,622                                  | 1FE                                      |
| 643272-BQ-3          | New Castle Cnty DE GO Ser A 5.000% 07/                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,929,772   | 1,700,000   | 3,542                                   | 1FE                                      |
| 643272-BR-1          | New Castle Cnty DE GO Ser A 5.000% 07/                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,133,100   | 1,000,000   | 2,083                                   | 1FE                                      |
| 64966L-HT-1          | New York NY City GO Preref Ser J-Subser                                               |         | 07/11/2014    | Tax Free Exchange                   |                           | 2,496,874   | 2,495,000   | 13,861                                  | 1FE                                      |
| 64966L-VT-5          | New York NY City GO Preref Ser A 5.000                                                |         | 09/23/2014    | Tax Free Exchange                   |                           | 80,803      | 80,000      | 578                                     | 1Z                                       |
| 64966L-WB-3          | New York NY City GO Unref Ser A 5.000%                                                |         | 09/23/2014    | Tax Free Exchange                   |                           | 7,999,461   | 7,920,000   | 57,200                                  | 1FE                                      |
| 652234-PS-8          | Newport News VA GO Gen Impt & Wtr Ser B                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,586,294   | 1,365,000   | 35,632                                  | 1FE                                      |
| 681712-PP-4          | Omaha NE GO Ref Omaha Conv Ctr Arena 5                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,497,220   | 2,000,000   | 34,708                                  | 1FE                                      |
| 681712-PQ-2          | Omaha NE GO Ref Omaha Conv Ctr Arena 5                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,254,850   | 1,000,000   | 17,354                                  | 1FE                                      |
| 681712-PR-0          | Omaha NE GO Ref Omaha Conv Ctr Arena 5                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,512,120   | 2,000,000   | 34,708                                  | 1FE                                      |
| 718814-XQ-4          | Phoenix AZ GO Var Purp Ser A 5.000% 07                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 7,747,360   | 6,895,000   | 27,772                                  | 1FE                                      |
| 741701-VJ-2          | Prince Georges Cnty MD GO Cons Pub Impt                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,959,270   | 3,500,000   | 7,292                                   | 1FE                                      |
| 779240-EK-2          | Round Rock TX Indep Sch Dis GO Sch Bldg                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,052,274   | 3,490,000   | 91,104                                  | 1FE                                      |
| 812628-KA-2          | Seattle WA GO Ref 5.000% 12/01/19                                                     |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,327,320   | 2,000,000   | 16,389                                  | 1FE                                      |
| 821686-AB-5          | Shelby Cnty TN GO Unrefunded-Ref-Ser A                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 7,112,037   | 6,900,000   | 114,042                                 | 1FE                                      |
| 927734-UM-3          | Virginia Beach VA GO Ref & Impt 5.000%                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,556,171   | 3,020,000   | 6,292                                   | 1FE                                      |
| 930863-U7-8          | Wake Cnty NC GO Public Impt GO Sch Pub I                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,935,316   | 5,050,000   | 104,507                                 | 1FE                                      |
| 930863-V5-1          | Wake Cnty NC GO Public Impt GO Pub Impt                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,234,802   | 4,510,000   | 93,332                                  | 1FE                                      |
| 930863-V6-9          | Wake Cnty NC GO Public Impt GO Pub Impt                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,018,397   | 2,620,000   | 54,219                                  | 1FE                                      |
| 2499999              | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |         |               |                                     |                           | 172,896,345 | 154,440,000 | 2,019,576                               | XXX                                      |
| 006116-AW-7          | Adams Cnty PA Indl Dev AuthRev Gettysbur                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,226,745   | 1,170,000   | 26,813                                  | 1FE                                      |
| 006116-AZ-0          | Adams Cnty PA Indl Dev AuthRev Gettysbur                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,353,100   | 1,250,000   | 22,917                                  | 1FE                                      |
| 04780M-PF-0          | Atlanta GA Arpt Rev Ref AMT Ser B 5.00                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 9,097,030   | 8,080,000   | 32,544                                  | 1FE                                      |
| 052476-TL-2          | Austin TX Wtr & Wastetr Rev Wtr & Swr S                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 6,383,960   | 5,500,000   | 57,292                                  | 1FE                                      |
| 190828-WF-6          | Cobb Cnty GA Wtr & Swr Rev Impt 5.000%                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 8,635,800   | 7,500,000   | 30,208                                  | 1FE                                      |
| 246428-XX-9          | Delaware St Trans Auth Rev Sys Rev Sr Se                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,431,490   | 3,000,000   | 12,083                                  | 1FE                                      |
| 343246-DU-5          | Florida St Wtr Poll Control Ser A 5.00                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,257,400   | 2,000,000   | 4,167                                   | 1FE                                      |
| 403760-GY-1          | Gwinnett Cnty GA Wtr & Swr Rev Ser A 4                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,982,476   | 5,445,000   | 108,295                                 | 1FE                                      |
| 455057-XJ-3          | Indiana St Fin Auth Rev St Revolving Fd                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,478,336   | 4,800,000   | 119,333                                 | 1FE                                      |
| 455167-T5-5          | Indiana Univ Rev 5.000% 06/01/19                                                      |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,834,224   | 1,600,000   | 13,111                                  | 1FE                                      |
| 485424-LU-7          | Kansas St DOT Highway Rev Ser B-1 5.00                                                |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 4,635,080   | 4,000,000   | 82,778                                  | 1FE                                      |
| 495289-UZ-1          | King Cnty WA Swr Rev 5.000% 01/01/25                                                  |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,458,903   | 2,140,000   | 8,619                                   | 1FE                                      |
| 495289-VB-3          | King Cnty WA Swr Rev 5.000% 01/01/27                                                  |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,288,820   | 2,000,000   | 8,056                                   | 1FE                                      |
| 54659R-BF-7          | LouisvilleJeffersn Cnty KY Rev Ref Ser A                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,124,580   | 2,000,000   | 20,833                                  | 1FE                                      |
| 548100-3N-4          | Lower Colo Riv Auth TX Rev Jr Lien Seven                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,197,520   | 1,000,000   | 3,826                                   | 1FE                                      |
| 57604P-X3-3          | Massachusetts St Wtr Poll Rev St Revolvi                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 8,131,060   | 7,000,000   | 174,028                                 | 1FE                                      |
| 582041-QA-8          | Nashville & Davidson Rev Ref Vanderbilt                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 5,675,500   | 5,000,000   | 82,639                                  | 1FE                                      |
| 60636P-D3-1          | Missouri St Env Impt Engy Rev St Revolvi                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,142,730   | 1,000,000   | 4,028                                   | 1FE                                      |
| 646065-B8-4          | New Jersey St Ed Facs Auth Rev Princeton                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,270,980   | 2,000,000   | 8,458                                   | 1FE                                      |
| 646065-B9-2          | New Jersey St Ed Facs Auth Rev Princeton                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,998,844   | 2,565,000   | 10,848                                  | 1FE                                      |
| 65825P-CA-6          | North Carolina St Cap Impt Obl Annual Ap                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 1,750,290   | 1,500,000   | 18,542                                  | 1FE                                      |
| 65825P-CC-2          | North Carolina St Cap Impt Obl Annual Ap                                              |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 3,490,080   | 3,000,000   | 37,083                                  | 1FE                                      |
| 66353L-AV-9          | Northampton Cnty PA CLG Rev Lafayette C                                               |         | 07/30/2014    | Dividend from Allied Holdings, Inc. |                           | 2,268,580   | 2,000,000   | 24,722                                  | 1FE                                      |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 696572-HD-1          | Palm Beach Cnty FL Rev Ser A 5.000% 10   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,753,550   | 2,500,000   | 41,319                                  | 1FE                                      |
| 795600-CG-1          | Salt Lake City UT Sales Tx Rev Ser A 5   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,137,310   | 1,000,000   | 16,528                                  | 1FE                                      |
| 88278P-LQ-5          | Texas St Univ Sys Rev Fing Ref 5.000%    |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 5,783,450   | 5,000,000   | 93,750                                  | 1FE                                      |
| 91335V-HF-6          | Univ of Pit PA COMM of Hgr Edu Cap Proj- |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,166,920   | 1,000,000   | 18,750                                  | 1FE                                      |
| 91335V-HQ-2          | Univ of Pit PA COMM of Hgr Edu Var-Ref-U |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,340,420   | 2,000,000   | 39,375                                  | 1FE                                      |
| 91335V-HS-8          | Univ of Pit PA COMM of Hgr Edu Var-Ref-U |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,177,180   | 1,000,000   | 19,688                                  | 1FE                                      |
| 91335V-HZ-2          | Univ of Pit PA COMM of Hgr Edu Univ Cap  |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,159,040   | 1,000,000   | 19,688                                  | 1FE                                      |
| 91335V-JB-3          | Univ of Pit PA COMM of Hgr Edu Ref-Univ  |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 3,531,540   | 3,000,000   | 59,063                                  | 1FE                                      |
| 914402-IUJ-7         | University MD Rev Ser A 5.000% 10/01/1   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,932,246   | 2,665,000   | 44,047                                  | 1FE                                      |
| 914455-JF-8          | Univ of Michigan MI Rev Gen Ser A 5.00   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,617,445   | 2,285,000   | 37,766                                  | 1FE                                      |
| 914713-E9-9          | University NC Chapel Hill Rev Ser A 5.   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,783,350   | 1,500,000   | 12,292                                  | 1FE                                      |
| 915137-3Z-4          | University TX Rev Fin Sys Ser B08152018  |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 10,464,210  | 9,000,000   | 206,250                                 | 1FE                                      |
| 927781-PD-0          | Virginia St Clg Bldg Auth Rev LBASS 21st |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,734,000   | 1,500,000   | 37,292                                  | 1FE                                      |
| 927781-PG-3          | Virginia St Clg Bldg Auth Rev LBASS 31st |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,724,100   | 1,500,000   | 37,292                                  | 1FE                                      |
| 928172-PH-2          | Virginia St Pub Bldg Auth Rev LBASS Pub  |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 9,844,236   | 9,010,000   | 223,999                                 | 1FE                                      |
| 930876-BC-0          | Wake Cnty NC Rev Ltd Oblig Hammond Rd De |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,297,940   | 2,000,000   | 16,389                                  | 1FE                                      |
| 930876-BW-6          | Wake Cnty NC Rev Pub Imp 5.000% 01/01/   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 4,596,461   | 3,955,000   | 15,930                                  | 1FE                                      |
| 3199999              | Subtotal - Bonds - U.S. Special Revenues |         |               |                                     |                           | 143,156,926 | 125,465,000 | 1,850,641                               | XXX                                      |
| 000000-00-0          | AVSC Holding (PSAV Presen) 1st Lien Term |         | .07/24/2014   | Tax Free Exchange                   |                           | 6,792,487   | 6,824,750   |                                         | 4FE                                      |
| 000000-00-0          | Husky Injection Molding 1st Lien Term Ln |         | .07/29/2014   | Goldman Sachs & Company             |                           | 1,990,000   | 2,000,000   |                                         | 4Z                                       |
| 00241Y-AB-0          | AVSC Holding (PSAV Presen) 1st Lien Term |         | .08/26/2014   | Tax Free Exchange                   |                           | 6,767,745   | 6,799,500   |                                         | 4FE                                      |
| 018522-HI-2          | Alliete Inc 1st Mtg Bd 3.020% 09/15/21   |         | .09/16/2014   | KeyCorp                             |                           | 6,000,000   | 6,000,000   |                                         | 1Z                                       |
| 02376T-AC-2          | American Airlines Inc EETC Ser 2013-2B   |         | .07/30/2014   | Tax Free Exchange                   |                           | 4,836,526   | 4,691,434   | 10,947                                  | 3FE                                      |
| 023772-AB-2          | American Airlines Inc LBASS EETC Ser 201 |         | .07/30/2014   | Tax Free Exchange                   |                           | 4,505,977   | 4,743,618   | 7,906                                   | 1FE                                      |
| 02377U-AB-0          | American Airlines Inc LBASS PTC Ser 2013 |         | .07/30/2014   | Tax Free Exchange                   |                           | 14,848,469  | 14,750,448  | 30,423                                  | 2FE                                      |
| 02932J-AG-2          | American Rock Salt Co 1st Lien Term Ln N |         | .07/01/2014   | Royal Bank of Scotland              |                           | 19,900,000  | 20,000,000  |                                         | 4FE                                      |
| 03040W-AL-9          | American Water Capital Corp Sr Nt 3.40   |         | .08/11/2014   | Bank of America BIRD Dealer         |                           | 9,986,700   | 10,000,000  |                                         | 2FE                                      |
| 03523T-BE-7          | Anheuser-Busch InBev WldwInc Co Gtd Nt   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 12,325,670  | 10,000,000  | 32,292                                  | 1FE                                      |
| 05070G-AE-8          | Audatex NA Inc HY Sr Nt 6.000% 06/15/2   |         | .09/10/2014   | Goldman Sachs & Company             |                           | 8,587,200   | 8,220,000   | 112,300                                 | 3FE                                      |
| 06050T-KN-1          | Bank of America NA Sub Nt 5.300% 03/15   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 3,282,060   | 3,000,000   | 59,625                                  | 2FE                                      |
| 06051G-EX-3          | Bank of America Corp Nt 2.600% 01/15/1   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,017,522   | 2,000,000   | 2,167                                   | 1FE                                      |
| 07331C-AA-6          | Bayview Opport Mast Fund Trust Ser 2014- |         | .07/30/2014   | Wells Fargo                         |                           | 14,000,000  | 14,000,000  |                                         | 1Z                                       |
| 09858V-AB-1          | Boomerang Tube LLC Term Ln Nt 9 11.750%  |         | .09/18/2014   | Tax Free Exchange                   |                           | 315,331     | 321,875     | 492                                     | 5                                        |
| 10138M-AG-0          | Bottling Group LLC Co Gtd Nt 5.500% 04   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 539,866     | 500,000     | 9,090                                   | 1FE                                      |
| 12189L-AR-2          | Burlington Northern Santa Fe Nt 3.750%   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 4,135,217   | 4,000,000   | 59,583                                  | 1FE                                      |
| 12189L-AR-2          | Burlington Northern Santa Fe Nt 3.750%   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 9,839       |             |                                         | 2FE                                      |
| 12505V-AB-2          | Charter Communications Inc Term Ln G Nt  |         | .09/19/2014   | Goldman Sachs & Company             |                           | 17,412,500  | 17,500,000  |                                         | 3FE                                      |
| 12543K-AE-4          | Community Health Systems Inc Term Ln E N |         | .08/29/2014   | Tax Free Exchange                   |                           | 1,529       | 1,529       | 1                                       | 3FE                                      |
| 12543K-AK-0          | Community Health Systems Inc Term Ln D N |         | .08/29/2014   | Tax Free Exchange                   |                           | 29,075      | 29,075      |                                         | 3FE                                      |
| 12591U-AG-8          | Comm Mortgage Trust CMBS Ser 2014-UBS2 C |         | .08/22/2014   | Amherst Securities                  |                           | 7,551,533   |             | 92,437                                  | 1FE                                      |
| 12632B-AB-2          | CPI International Inc Term Ln Nt 1 4.2   |         | .07/16/2014   | UBS Warburg London                  |                           | 2,988,759   | 2,992,500   |                                         | 4FE                                      |
| 12670N-AB-9          | CIWGS Term Ln Nt 3 5.750% 02/20/20       |         | .09/30/2014   | Tax Free Exchange                   |                           | 572,177     | 577,381     | 3                                       | 4FE                                      |
| 131347-BY-1          | Calpine Corp 1st Lien HY Nt 7.875% 01/   |         | .09/11/2014   | Various                             |                           | 13,202,500  | 12,000,000  | 144,813                                 | 3FE                                      |
| 14042E-AA-5          | Capital One NA Sr Nt 2.400% 09/05/19     |         | .09/02/2014   | Barclays Capital                    |                           | 5,977,860   | 6,000,000   |                                         | 1FE                                      |
| 162765-AS-0          | Chec Loan Trust RMBS Ser 2004-2 C1 A3    |         | .09/25/2014   | Morgan Stanley & Co Inc             |                           | 11,927,624  | 12,392,336  | 1,092                                   | 1FM                                      |
| 172967-FF-3          | Citigroup Inc Sr Nt 5.375% 08/09/20      |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 5,707,030   | 5,000,000   | 127,656                                 | 1FE                                      |
| 184496-AJ-6          | Clean Harbors Inc Sr Nt 5.250% 08/01/2   |         | .07/29/2014   | Credit Suisse First Boston          |                           | 1,530,000   | 1,500,000   |                                         | 3FE                                      |
| 184496-AL-1          | Clean Harbors Inc Sr Nt 5.125% 06/01/2   |         | .08/01/2014   | Morgan Stanley & Co Inc             |                           | 6,860,000   | 7,000,000   | 64,774                                  | 3FE                                      |
| 190750-AB-8          | Cobank ACB Sub Nt 7.875% 04/16/18        |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,186,975   | 1,000,000   | 22,969                                  | 1FE                                      |
| 19416Q-DH-0          | Colgate-Palmolive Co MT Sr Nt 5.200% 1   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 548,802     | 500,000     | 5,994                                   | 1FE                                      |
| 22003B-AJ-5          | Corporate Office Prop LP Sr Nt 3.700%    |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,998,038   | 3,000,000   | 21,275                                  | 2FE                                      |
| 22025Y-AM-2          | Corrections Corp of America Sr Nt 4.12   |         | .08/08/2014   | Credit Suisse First Boston          |                           | 4,912,500   | 5,000,000   | 75,625                                  | 3FE                                      |
| 23311V-AD-9          | DOP Midstream Operating Sr Nt 3.875% 0   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 5,089,140   | 5,000,000   | 72,656                                  | 2FE                                      |
| 233331-AS-6          | DTE Energy Co Sr Nt 3.500% 06/01/24      |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,021,192   | 2,000,000   | 14,972                                  | 2FE                                      |
| 233851-BJ-2          | Daimler Fin NA LLC Sr Nt 3.250% 08/01/   |         | .07/24/2014   | HSBC Securities                     |                           | 7,427,925   | 7,500,000   |                                         | 1FE                                      |
| 25179M-AK-9          | Devon Energy Corp Sr Nt 4.000% 07/15/2   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,593,626   | 1,500,000   | 2,500                                   | 2FE                                      |
| 26441C-AD-7          | Duke Energy Corp Sr Nt 5.050% 09/15/19   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,409,388   | 1,250,000   | 23,672                                  | 2FE                                      |
| 30261V-AA-0          | FREMF Mortgage Trust CMBS Ser 2010-K8 C1 |         | .08/22/2014   | Wells Fargo                         |                           | 8,579,484   | 7,700,000   | 30,058                                  | 1FM                                      |
| 32007U-BG-3          | First Data Corp New Term Ln Nt 1 3.655   |         | .08/07/2014   | Credit Suisse First Boston          |                           | 1,992,500   | 2,000,000   |                                         | 4FE                                      |
| 32007U-BJ-7          | First Data Corp Term Ln C1 Nt 1 3.654%   |         | .07/18/2014   | Tax Free Exchange                   |                           | 14,254,034  | 14,794,956  |                                         | 4FE                                      |
| 345397-WF-6          | Ford Motor Cr Co Sr Nt 4.250% 09/20/22   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 1,066,395   | 1,000,000   | 15,347                                  | 2FE                                      |
| 35671D-AZ-8          | Freeport-McMoran Copper & Gold Sr Nt 3   |         | .09/22/2014   | Citigroup                           |                           | 5,339,250   | 5,400,000   | 5,813                                   | 2FE                                      |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 391164-AF-7          | Great Plains Energy Sr Nt 5.292% 06/15   |         | .08/26/2014   | Various                             |                           | 18,020,831  | 15,715,000 | 170,948                                 | 2FE                                      |
| 39322G-AB-9          | Green Plains Processing LLC Term Ln B Nt |         | .07/17/2014   | Bank of Montreal                    |                           | 7,062,500   | 7,000,000  |                                         | 4FE                                      |
| 39322G-AB-9          | Green Plains Processing LLC Term Ln B Nt |         | .09/18/2014   | Tax Free Exchange                   |                           | 59,415      | 60,000     |                                         | 4FE                                      |
| 42833U-AB-4          | Hi-Crush Partners Term Ln Nt 1 4.750%    |         | .08/05/2014   | Morgan Stanley & Co Inc             |                           | 2,000,000   | 2,000,000  |                                         | 4FE                                      |
| 446150-AH-7          | Huntington Bancshares Sr Nt 2.600% 08/   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,030,928   | 2,000,000  | 25,711                                  | 2FE                                      |
| 45256F-AB-8          | Impact CIL Parent LLC ABS Revolving Nt S |         | .09/26/2014   | Direct                              |                           | 2,592,646   | 2,592,646  |                                         | 2AM                                      |
| 459200-GU-9          | International Bus Machs Corp Sr Nt 2.0   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 510,583     | 500,000    | 694                                     | 1FE                                      |
| 465685-AJ-4          | ITC Holdings Corp Sr Nt 3.650% 06/15/2   |         | .07/31/2014   | Morgan Stanley & Co Inc             |                           | 2,986,830   | 3,000,000  | 18,554                                  | 2FE                                      |
| 46625H-JV-7          | JPMorgan Chase & Co Sub Nt 3.875% 09/1   |         | .09/03/2014   | Morgan/JP/Securities - Bonds        |                           | 4,973,750   | 5,000,000  |                                         | 1FE                                      |
| 46625Y-Q2-2          | JP Morgan Chase Comm Mtg Secs CMBS Ser 2 |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 5,432,069   | 5,468,918  | 24,517                                  | 1FM                                      |
| 46625Y-Q2-2          | JP Morgan Chase Comm Mtg Secs CMBS Ser 2 |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 320,604     |            |                                         | 1FM                                      |
| 46641W-AW-7          | JPMBB Comm Mtg Secs Tr Ser 2014-C19 Cl A |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 5,226,900   | 5,000,000  | 14,436                                  | 1FE                                      |
| 48121C-YK-6          | JPMorgan Chase Sub Bk Nt 6.000% 10/01/   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 5,932,133   | 5,250,000  | 104,125                                 | 1FE                                      |
| 52660F-AB-4          | Leonardo Acquisition Corp 1st Lien TL Nt |         | .09/02/2014   | Goldman Sachs & Company             |                           | 3,490,009   | 3,496,250  |                                         | 4FE                                      |
| 52736R-BB-7          | Levi Strauss & Co Sr Nt 7.625% 05/15/2   |         | .08/25/2014   | Morgan Stanley & Co Inc             |                           | 4,806,250   | 4,500,000  | 80,380                                  | 3FE                                      |
| 52736R-BD-3          | Levi Strauss & Co Sr Nt 6.875% 05/01/2   |         | .09/12/2014   | Morgan Stanley & Co Inc             |                           | 21,412,500  | 20,000,000 | 515,625                                 | 3FE                                      |
| 53961*-BL-9          | Local Initiatives Support Corp Prom Nt   |         | .07/01/2014   | Direct                              |                           | 500,000     | 500,000    |                                         | 4Z                                       |
| 54233*-AA-4          | Lone Star Trans LLC Sr Nt Ser A 2.450%   |         | .07/17/2014   | Mitsubishi UFJ Sec                  |                           | 12,000,000  | 12,000,000 |                                         | 1Z                                       |
| 581557-BE-4          | McKesson Corp Sr Nt 3.796% 03/15/24      |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 3,082,059   | 3,000,000  | 44,287                                  | 2FE                                      |
| 58504F-AC-9          | Medpace Holdings Inc Term Ln Nt 2 6.25   |         | .07/02/2014   | Tax Free Exchange                   |                           | 553,894     | 556,604    | 77                                      | 4FE                                      |
| 58933Y-AB-1          | Merck & Co Inc Sr Nt 2.250% 01/15/16     |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 512,230     | 500,000    | 469                                     | 1FE                                      |
| 60662W-AJ-1          | Mitchell International Inc 1st Lien TL N |         | .08/28/2014   | Bank of America BIRD Dealer         |                           | 2,000,000   | 2,000,000  |                                         | 4FE                                      |
| 629276-AA-6          | NHL US Funding LP Term Nt Ser 1 4.180%   |         | .09/29/2014   | Citigroup                           |                           | 6,000,000   | 6,000,000  |                                         | 2Z                                       |
| 64712F-AA-9          | New Mexico Gas Priv Pl 2.710% 07/30/19   |         | .09/02/2014   | Morgan Stanley & Co Inc             |                           | 11,000,000  | 11,000,000 |                                         | 2Z                                       |
| 65364U-AK-2          | Niagara Mohawk Pwr Corp Sr Nt 3.508% 1   |         | .09/22/2014   | Wachovia Capital Markets Inc        |                           | 3,999,960   | 4,000,000  |                                         | 1FE                                      |
| 674599-BZ-7          | Occidental Petroleum Corp Sr Nt 2.500%   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 513,670     | 500,000    | 6,215                                   | 1FE                                      |
| 70454B-AN-9          | Peabody Energy Corp Term Ln Nt 1 4.250   |         | .08/15/2014   | Citigroup                           |                           | 4,000,000   | 4,000,000  |                                         | 3FE                                      |
| 71270Q-EB-8          | Peoples United Bank Sr Nt 4.000% 07/15   |         | .08/26/2014   | Jeffries & Co Inc                   |                           | 1,013,230   | 1,000,000  | 7,000                                   | 2FE                                      |
| 74044T-AB-5          | Pregis Holding I Corp 1st Lien TL Nt 1   |         | .08/22/2014   | Goldman Sachs & Company             |                           | 2,005,000   | 2,000,000  |                                         | 4FE                                      |
| 74153Q-AH-5          | Pride International Inc Co Gtd Nt 6.87   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 11,167,192  | 9,250,000  | 291,471                                 | 2FE                                      |
| 742718-DS-5          | Procter & Gamble Co Sr Nt 1.800% 11/15   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 508,338     | 500,000    | 1,875                                   | 1FE                                      |
| 758202-AG-0          | Reed Elsevier Cap Inc Co Gtd Nt 8.625%   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 12,578,540  | 10,000,000 | 35,938                                  | 2FE                                      |
| 78573A-AA-8          | SABMiller Holdings Inc Nt 3.750% 01/15   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,081,610   | 2,000,000  | 3,125                                   | 2FE                                      |
| 81774U-AC-1          | Sesac Inc Term Ln Nt 1 5.000% 02/08/19   |         | .08/12/2014   | Jeffries & Co Inc                   |                           | 1,993,515   | 1,993,597  |                                         | 4FE                                      |
| 81774U-AC-1          | Sesac Inc Term Ln Nt 7 6.250% 02/08/19   |         | .09/26/2014   | Tax Free Exchange                   |                           | 14,851      | 14,965     | 4                                       | 4FE                                      |
| 84756N-AD-1          | Spectra Energy Partners Nt 4.750% 03/1   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 6,504,084   | 6,000,000  | 106,875                                 | 2FE                                      |
| 86358E-CL-8          | Structured Asset Inv Ln Tr RMBS Ser 2003 |         | .07/23/2014   | Morgan Stanley & Co Inc             |                           | 1,386,344   | 1,443,638  | 154                                     | 1FM                                      |
| 86686B-AC-9          | Sun Products Corp Term Ln B Nt 1 5.500   |         | .09/11/2014   | Various                             |                           | 10,665,000  | 11,000,000 |                                         | 4FE                                      |
| 86723C-AC-2          | Suncoke Energy Part LP/FI Sr Nt 7.375%   |         | .08/01/2014   | Citigroup                           |                           | 9,732,250   | 9,220,000  | 8,289                                   | 4FE                                      |
| 89789T-AA-4          | Truman Capital Mtg Ln Tr RMBS Ser 2014-N |         | .08/19/2014   | Credit Suisse First Boston          |                           | 19,974,420  | 20,000,000 |                                         | 1Z                                       |
| 902494-AT-0          | Tyson Foods Inc Sr Nt 4.500% 06/15/22    |         | .08/20/2014   | Merrill Lynch                       |                           | 10,693,100  | 10,000,000 | 87,500                                  | 2FE                                      |
| 90270R-AC-8          | UBS-Barclays Comm Mort Tr CMBS Ser 2012- |         | .08/27/2014   | Barclays Capital                    |                           | 5,242,689   |            | 2,735                                   | 1FE                                      |
| 90346Y-AB-5          | US Shipping Corp Term Ln Nt 1 9.000% 0   |         | .09/24/2014   | UBS Warburg London                  |                           | 3,951,941   | 3,951,941  |                                         | 4FE                                      |
| 903636-AA-8          | USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A |         | .09/08/2014   | Morgan/JP/Securities - Bonds        |                           | 10,000,000  | 10,000,000 |                                         | 1Z                                       |
| 909310-AA-5          | United Airl Lines EETC 2013-1 Cl B 5.3   |         | .07/22/2014   | Citigroup                           |                           | 4,180,000   | 4,000,000  | 95,556                                  | 3FE                                      |
| 91830J-AA-1          | Vericrest Opportunity Ln Trans Ser 2014- |         | .07/29/2014   | Credit Suisse First Boston          |                           | 6,294,287   | 6,266,869  | 3,395                                   | 1Z                                       |
| 92890H-AB-8          | WEA Fin LLC/Westfield Sr Nt 2.700% 09/   |         | .09/10/2014   | Citigroup                           |                           | 4,990,000   | 5,000,000  |                                         | 2FE                                      |
| 966244-AA-3          | Whitewave Foods Co Sr Nt 5.375% 10/01/   |         | .09/12/2014   | Morgan/JP/Securities - Bonds        |                           | 3,000,000   | 3,000,000  |                                         | 4FE                                      |
| 98212B-AD-5          | WPX Energy Inc Sr Nt 6.000% 01/15/22     |         | .08/08/2014   | Various                             |                           | 3,692,500   | 3,500,000  | 13,333                                  | 3FE                                      |
| 98212B-AE-3          | WPX Energy Inc Sr Nt 5.250% 09/15/24     |         | .09/03/2014   | Wachovia Capital Markets Inc        |                           | 4,000,000   | 4,000,000  |                                         | 3FE                                      |
| 982526-AV-7          | Wrigley Wm Jr Co Sr Nt 2.900% 10/21/19   |         | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 3,066,123   | 3,000,000  | 23,925                                  | 2FE                                      |
| 000000-00-0          | Regent Purchaser Inv (RGL) Term Ln Nt 1  | A.      | .09/09/2014   | Goldman Sachs & Company             |                           | 24,295,000  | 25,000,000 |                                         | 4FE                                      |
| 073170-AF-2          | Baytex Energy Corp Nt 5.125% 06/01/21    | A.      | .07/29/2014   | Barclays Capital                    |                           | 6,030,000   | 6,000,000  | 45,911                                  | 3FE                                      |
| 097751-BF-7          | Bombardier Inc Sr Nt 6.125% 01/15/23     | A.      | .07/29/2014   | RBC Dominion Securities             |                           | 995,000     | 1,000,000  | 2,722                                   | 3FE                                      |
| 496902-AJ-6          | Kinross Gold Corp Sr Nt 5.125% 09/01/2   | I.      | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 5,193,510   | 5,000,000  | 106,059                                 | 2FE                                      |
| 654677-AA-1          | Niska Gas Storage Can Fin Nt 6.500% 04   | A.      | .08/01/2014   | Credit Suisse First Boston          |                           | 4,750,000   | 5,000,000  | 125,486                                 | 5FE                                      |
| 01448Y-AE-3          | ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl | R.      | .09/23/2014   | Interest Capitalization             |                           | 24,137      |            |                                         | 6FE                                      |
| 018890-16-0          | Preferred Term Secs XIII ABS Sec Nt Ser  | F.      | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 3,621,831   | 3,750,472  | 2,933                                   | 1FE                                      |
| 04015B-AC-4          | Ares CLO Ltd CLO Ser 2014-31A Cl A2 2.   | R.      | .07/30/2014   | Morgan/JP/Securities - Bonds        |                           | 14,770,500  | 15,000,000 |                                         | 1FE                                      |
| 04962F-AJ-3          | Atrium CDO Corp CLO Ser 7AR Cl BR 1.98   | F.      | .08/05/2014   | Credit Suisse First Boston          |                           | 5,000,000   | 5,000,000  |                                         | 1FE                                      |
| 21684A-AA-4          | Rabobank Nederland Sub Nt 4.625% 12/01   | F.      | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 3,160,992   | 3,000,000  | 22,740                                  | 1FE                                      |
| 40052V-AC-8          | Grupo Bimbo SAB De CV Sr Nt 3.875% 06/   | F.      | .09/05/2014   | Various                             |                           | 14,056,355  | 14,000,000 | 100,283                                 | 2FE                                      |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 72349B-AA-2                                                                     | Pinnacle Park QLO Ltd QLO Ser 2014-1A Cl  | F       | .07/31/2014   | Deutsche Bank Securities            |                           | 5,007,813     | 5,000,000     | 24,729                                  | 1FE                                      |
| 74041E-AC-9                                                                     | Preferred Term Sec Ltd XVI ABS Mezz Nt    | R       | .09/23/2014   | Interest Capitalization             |                           | 16,631        | 16,631        |                                         | 6FE                                      |
| 870836-AC-7                                                                     | Swiss Bank Corp Sub Nt 7.500% 07/15/25    | R       | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 2,533,950     | 2,000,000     | 6,250                                   | 2FE                                      |
| 902133-AN-7                                                                     | Tyco Electronics Group Sr Nt 2.375% 12    | F       | .07/30/2014   | Dividend from Allied Holdings, Inc. |                           | 3,017,214     | 3,000,000     | 8,510                                   | 1FE                                      |
| 64939B-AB-5                                                                     | Irish Food Processors Sr Nt Ser C 6.12    | F       | .08/29/2014   | CRT Capital LLC                     |                           | 5,275,700     | 5,000,000     | 56,950                                  | 2                                        |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)         |                                           |         |               |                                     |                           | 620,523,853   | 591,051,070   | 3,236,275                               | XXX                                      |
| 8399997. Total - Bonds - Part 3                                                 |                                           |         |               |                                     |                           | 1,164,170,320 | 1,068,896,070 | 8,690,421                               | XXX                                      |
| 8399998. Total - Bonds - Part 5                                                 |                                           |         |               |                                     |                           | XXX           | XXX           | XXX                                     | XXX                                      |
| 8399999. Total - Bonds                                                          |                                           |         |               |                                     |                           | 1,164,170,320 | 1,068,896,070 | 8,690,421                               | 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                                      |
| 05329W-10-2                                                                     | AutoNation Inc Com                        |         | .07/31/2014   | Direct                              | 62,089,000                | 3,390,680     |               |                                         | L                                        |
| 46428B-25-7                                                                     | Ishares MSCI ACWI Com (ETF)               |         | .07/16/2014   | TJM Capital                         | 675,000,000               | 40,923,304    |               |                                         | L                                        |
| 812362-10-1                                                                     | Sears Hometown & Outlet Stores Com        |         | .07/31/2014   | Direct                              | 23,364,000                | 455,598       |               |                                         | L                                        |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |                                           |         |               |                                     |                           | 44,769,582    | XXX           |                                         | XXX                                      |
| 63861*-11-4                                                                     | Nationwide Agribusiness Ins Co            |         | .09/01/2014   | Conversion                          | 4,000,000                 | 400,000       |               |                                         | K                                        |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates         |                                           |         |               |                                     |                           | 400,000       | XXX           |                                         | XXX                                      |
| 63867N-17-4                                                                     | Nationwide Dest 2055-INST Cl (Seed)       |         | .09/18/2014   | Direct                              | 339,960                   | 4,579         |               |                                         | L                                        |
| 63867N-21-6                                                                     | Nationwide Dest 2055-C (Seed)             |         | .09/18/2014   | Direct                              | 0,680                     | 9             |               |                                         | L                                        |
| 63867N-50-5                                                                     | Nationwide Dest 2010-INS SVC (Seed)       |         | .09/18/2014   | Direct                              | 5,970                     | 54            |               |                                         | L                                        |
| 63867R-50-6                                                                     | Nationwide Bd Fd-R (Seed)                 |         | .09/30/2014   | Direct                              | 0,910                     | 9             |               |                                         | L                                        |
| 63867R-61-3                                                                     | Nationwide Fd-R (Seed)                    |         | .09/16/2014   | Direct                              | 0,050                     | 1             |               |                                         | L                                        |
| 63867R-66-2                                                                     | Nationwide Enhanced Inc Fd-Inst (Seed)    |         | .09/30/2014   | Direct                              | 0,710                     | 6             |               |                                         | L                                        |
| 63867V-12-7                                                                     | Nationwide High Yield Bd Fd Inst (Seed)   |         | .09/30/2014   | Direct                              | 24,030                    | 154           |               |                                         | L                                        |
| 63867V-24-2                                                                     | Nationwide Alt Alloc Fund Cl Ins Sv(Seed) |         | .09/16/2014   | Direct                              | 1,660                     | 17            |               |                                         | L                                        |
| 63868B-19-5                                                                     | Nationwide Inv Dest Con-IS 3814 (Seed)    |         | .09/18/2014   | Direct                              | 4,240                     | 44            |               |                                         | L                                        |
| 63868B-21-1                                                                     | Nationwide Inv Des Mod Con-IS 3815 (Seed) |         | .09/18/2014   | Direct                              | 3,930                     | 42            |               |                                         | L                                        |
| 63868B-22-9                                                                     | Nationwide Inv Dest Mod-IS 3817 (Seed)    |         | .09/18/2014   | Direct                              | 3,390                     | 38            |               |                                         | L                                        |
| 63868B-23-7                                                                     | Nationwide Inv Des Mod Agg-IS 3816 (Seed) |         | .09/18/2014   | Direct                              | 3,050                     | 36            |               |                                         | L                                        |
| 63868B-24-5                                                                     | Nationwide Inv Dest Agg-IS 3813 (Seed)    |         | .09/18/2014   | Direct                              | 2,890                     | 34            |               |                                         | L                                        |
| 63868B-25-2                                                                     | Nationwide Short Dur Bd Fd-IS 3812 (Seed) |         | .09/30/2014   | Direct                              | 3,220                     | 32            |               |                                         | L                                        |
| 63868B-35-1                                                                     | Nationwide Ziegler Area Fd Inst (Seed)    |         | .09/16/2014   | Direct                              | 0,130                     | 7             |               |                                         | L                                        |
| 63868B-40-1                                                                     | Nationwide Bond Fund Inst (Seed)          |         | .09/30/2014   | Direct                              | 12,450                    | 124           |               |                                         | L                                        |
| 63868B-44-3                                                                     | Nationwide Highmark Value Fd Inst (Seed)  |         | .09/16/2014   | Direct                              | 0,440                     | 7             |               |                                         | L                                        |
| 63868B-60-9                                                                     | Nationwide Core Plus Bd Fd Cl IS (Seed)   |         | .09/30/2014   | Direct                              | 7,080                     | 73            |               |                                         | L                                        |
| 63868B-62-5                                                                     | Nationwide Highmark Bal Fd Inst (Seed)    |         | .09/16/2014   | Direct                              | 1,320                     | 21            |               |                                         | L                                        |
| 63868C-30-0                                                                     | Nationwide Highmark Bond Fd Inst (Seed)   |         | .09/30/2014   | Direct                              | 5,670                     | 63            |               |                                         | L                                        |
| 63868C-70-6                                                                     | Nationwide Highmark CA Int Fd Inst (Seed) |         | .09/30/2014   | Direct                              | 6,420                     | 68            |               |                                         | L                                        |
| 63868C-77-1                                                                     | Nationwide Ziegler WI TxEx Fd Inst (Seed) |         | .09/30/2014   | Direct                              | 8,210                     | 83            |               |                                         | L                                        |
| 63868C-86-2                                                                     | Nationwide Highmark Ntl In Fd Inst (Seed) |         | .09/30/2014   | Direct                              | 5,680                     | 65            |               |                                         | L                                        |
| 63868M-31-6                                                                     | Nationwide Var Ins Tr Loring Ward Mod Fd  |         | .09/12/2014   | Direct                              | 9,220                     | 109           |               |                                         | L                                        |
| 63868M-32-4                                                                     | Nationwide Var Ins Tr Loring Ward Mod Fd  |         | .09/12/2014   | Direct                              | 936,930                   | 10,981        |               |                                         | L                                        |
| 63868M-33-2                                                                     | Nationwide Var Ins Tr Loring Ward Cap Ap  |         | .09/12/2014   | Direct                              | 13,260                    | 164           |               |                                         | L                                        |
| 63868M-34-0                                                                     | Nationwide Var Ins Tr Loring Ward Cap Ap  |         | .09/12/2014   | Direct                              | 1,360,270                 | 16,595        |               |                                         | L                                        |
| 63868M-67-0                                                                     | Nationwide Var Ins Tr Inv Dest Balanced   |         | .09/12/2014   | Direct                              | 3,720                     | 58            |               |                                         | L                                        |
| 63868M-69-6                                                                     | Nationwide Var Ins Tr Inv Dest Cap Appr   |         | .09/12/2014   | Direct                              | 0,490                     | 9             |               |                                         | L                                        |
| 9299999. Subtotal - Common Stocks - Mutual Funds                                |                                           |         |               |                                     |                           | 33,482        | XXX           |                                         | XXX                                      |
| 9799997. Total - Common Stocks - Part 3                                         |                                           |         |               |                                     |                           | 45,203,064    | XXX           |                                         | XXX                                      |
| 9799998. Total - Common Stocks - Part 5                                         |                                           |         |               |                                     |                           | XXX           | XXX           | XXX                                     | XXX                                      |
| 9799999. Total - Common Stocks                                                  |                                           |         |               |                                     |                           | 45,203,064    | XXX           |                                         | XXX                                      |
| 9899999. Total - Preferred and Common Stocks                                    |                                           |         |               |                                     |                           | 45,203,064    | XXX           |                                         | XXX                                      |
| 9999999 - Totals                                                                |                                           |         |               |                                     |                           | 1,209,373,384 | XXX           | 8,690,421                               | XXX                                      |

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

STATEMENT AS OF SEPTEMBER 30, 2014 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 Design-ation or Market In-dicator (a) |
| 36202C-4P-5           | GNMA Pool #2630 6.500% 08/20/28          |         | 09/01/2014    | Paydown           |                           | 709            | 709         | 744         | 740                                      |                                           | (32)                                      |                                                            | (32)                                                         |                                                                | 709                                            |                                          |                                  |                               | 31                                                  | 08/20/2028                        | 1                                          |
| 36217D-M5-0           | GNMA Pool #190380 7.500% 06/15/17        |         | 09/01/2014    | Paydown           |                           | 222            | 222         | 223         | 223                                      |                                           |                                           |                                                            |                                                              |                                                                | 222                                            |                                          |                                  |                               | 11                                                  | 06/15/2017                        | 1                                          |
| 36218C-HY-4           | GNMA Pool #218147 8.500% 05/15/17        |         | 09/01/2014    | Paydown           |                           | 802            | 802         | 798         | 798                                      |                                           |                                           |                                                            |                                                              |                                                                | 802                                            |                                          |                                  |                               | 45                                                  | 05/15/2017                        | 1                                          |
| 383740-NF-6           | GNMA REMIC Ser 1996-5 CI Z 7.000% 05/1   |         | 09/01/2014    | Paydown           |                           | 64,726         | 64,726      | 66,551      | 65,894                                   |                                           | (1,169)                                   |                                                            | (1,169)                                                      |                                                                | 64,726                                         |                                          |                                  |                               | 3,049                                               | 05/16/2026                        | 1                                          |
| 911760-EJ-1           | Vendee Mtg Tr RMBS REMIC Ser 1994-2 32B  |         | 09/01/2014    | Paydown           |                           | 185,277        | 185,277     | 181,211     | 182,950                                  |                                           | 2,327                                     |                                                            | 2,327                                                        |                                                                | 185,277                                        |                                          |                                  |                               | 8,094                                               | 06/15/2024                        | 1                                          |
| 911760-GT-7           | Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z   |         | 09/01/2014    | Paydown           |                           | 99,300         | 99,300      | 102,065     | 100,663                                  |                                           | (1,363)                                   |                                                            | (1,363)                                                      |                                                                | 99,300                                         |                                          |                                  |                               | 4,825                                               | 09/15/2025                        | 1                                          |
| 911760-HH-2           | Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z   |         | 09/01/2014    | Paydown           |                           | 130,607        | 130,607     | 129,957     | 130,053                                  |                                           |                                           |                                                            | 554                                                          |                                                                | 130,607                                        |                                          |                                  |                               | 5,765                                               | 06/15/2026                        | 1                                          |
| 911760-LQ-7           | Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1 |         | 09/01/2014    | Paydown           |                           | 76,876         | 76,876      | 80,720      | 78,974                                   |                                           | (2,098)                                   |                                                            | (2,098)                                                      |                                                                | 76,876                                         |                                          |                                  |                               | 3,652                                               | 06/15/2028                        | 1                                          |
| 912828-CP-3           | U S Treasury Inflation Index Nt 2.000%   |         | 07/15/2014    | Maturity          |                           | 62,984,000     | 50,000,000  | 57,803,029  | 62,076,029                               | (5,186,071)                               | (115,959)                                 |                                                            | (5,302,030)                                                  |                                                                | 56,774,000                                     |                                          | 6,210,000                        | 6,210,000                     | 1,248,765                                           | 07/15/2014                        | 1                                          |
| 912828-DC-1           | U S Treasury Nt 4.250% 11/15/14          |         | 07/30/2014    | Basis Adjustment  |                           | 52,070         |             | 52,070      | 205,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 52,070                                         |                                          |                                  |                               |                                                     | 11/15/2014                        | 1                                          |
| 912828-FL-9           | U S Treasury Inflation Index IX Nt 2.5   |         | 07/30/2014    | Basis Adjustment  |                           | 6,422,704      | 25,000,000  | 6,422,704   |                                          |                                           |                                           |                                                            |                                                              |                                                                | 6,422,704                                      |                                          |                                  |                               |                                                     | 07/15/2016                        | 1                                          |
| 912828-LA-6           | U S Treasury Inflation Index IX Nt 1.8   |         | 07/30/2014    | Basis Adjustment  |                           | 7,775,048      | 35,000,000  | 7,775,048   |                                          |                                           |                                           |                                                            |                                                              |                                                                | 7,775,048                                      |                                          |                                  |                               |                                                     | 07/15/2019                        | 1                                          |
| 912828-LK-4           | U S Treasury Nt 2.375% 08/31/14          |         | 08/31/2014    | Maturity          |                           | 13,380,000     | 13,380,000  | 13,375,392  | 6,378,690                                |                                           | 1,502                                     |                                                            | 1,502                                                        |                                                                | 13,380,000                                     |                                          |                                  |                               | 234,650                                             | 08/31/2014                        | 1                                          |
| 912828-LK-4           | U S Treasury Nt 2.375% 08/31/14          |         | 07/30/2014    | Basis Adjustment  |                           | 13,862         | 1,000,000   |             |                                          |                                           |                                           |                                                            |                                                              |                                                                | 13,862                                         |                                          |                                  |                               |                                                     | 08/31/2014                        | 1                                          |
| 912828-LQ-1           | U S Treasury Nt 2.375% 09/30/14          |         | 09/30/2014    | Maturity          |                           | 14,210,000     | 14,210,000  | 14,213,701  | 5,651,269                                |                                           | (1,699)                                   |                                                            | (1,699)                                                      |                                                                | 14,210,000                                     |                                          |                                  |                               | 235,838                                             | 09/30/2014                        | 1                                          |
| 912828-LQ-1           | U S Treasury Nt 2.375% 09/30/14          |         | 07/30/2014    | Basis Adjustment  |                           | 33,006         | 550,000     | 33,006      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 33,006                                         |                                          |                                  |                               |                                                     | 09/30/2014                        | 1                                          |
| 912828-LS-7           | U S Treasury Nt 2.375% 10/31/14          |         | 07/30/2014    | Basis Adjustment  |                           | 8,587          | 30,000      | 8,587       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 8,587                                          |                                          |                                  |                               |                                                     | 10/31/2014                        | 1                                          |
| 912828-LU-2           | U S Treasury Nt 3.125% 10/31/16          |         | 07/30/2014    | Basis Adjustment  |                           | 44,919         | 500,000     | 44,919      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 44,919                                         |                                          |                                  |                               |                                                     | 10/31/2016                        | 1                                          |
| 912828-MR-8           | U S Treasury Nt 2.375% 02/28/15          |         | 07/30/2014    | Basis Adjustment  |                           | 5,620          | 300,000     | 5,620       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 5,620                                          |                                          |                                  |                               |                                                     | 02/28/2015                        | 1                                          |
| 912828-RG-7           | U S Treasury Nt 0.250% 09/15/14          |         | 09/15/2014    | Maturity          |                           | 4,800,000      | 4,800,000   | 4,793,123   | 3,097,056                                |                                           | 3,247                                     |                                                            | 3,247                                                        |                                                                | 4,800,000                                      |                                          |                                  |                               | 9,875                                               | 09/15/2014                        | 1                                          |
| 912828-RG-7           | U S Treasury Nt 0.250% 09/15/14          |         | 07/30/2014    | Basis Adjustment  |                           | 702            | 200,000     | 702         |                                          |                                           |                                           |                                                            |                                                              |                                                                | 702                                            |                                          |                                  |                               |                                                     | 09/15/2014                        | 1                                          |
| 0599999               | Subtotal - Bonds - U.S. Governments      |         |               |                   |                           | 110,289,037    | 145,733,519 | 105,104,032 | 77,763,339                               | (5,186,071)                               | (114,686)                                 |                                                            | (5,300,757)                                                  |                                                                | 104,079,037                                    |                                          | 6,210,000                        | 6,210,000                     | 1,754,600                                           | XXX                               | XXX                                        |
| 010410-EE-3           | Alabama St GO Cap Impt Ser D 4.000% 06   |         | 07/30/2014    | Basis Adjustment  |                           | 59,486         | 535,000     | 59,486      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 59,486                                         |                                          |                                  |                               |                                                     | 06/01/2017                        | 1FE                                        |
| 341150-XP-0           | Florida St GO Dept of Trans 5.250% 07/   |         | 07/30/2014    | Basis Adjustment  |                           | 119,341        | 1,000,000   | 119,341     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 119,341                                        |                                          |                                  |                               |                                                     | 07/01/2020                        | 1FE                                        |
| 341535-W3-2           | Florida St Bd Ed GO Pub Ref Cap Outlay S |         | 07/30/2014    | Basis Adjustment  |                           | 62,645         | 1,000,000   | 62,645      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 62,645                                         |                                          |                                  |                               |                                                     | 06/01/2015                        | 1FE                                        |
| 34153P-JB-5           | Florida St Bd Ed GO Pub Cap Outlay Ser B |         | 07/30/2014    | Basis Adjustment  |                           | 156,516        | 1,420,000   | 156,516     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 156,516                                        |                                          |                                  |                               |                                                     | 06/01/2023                        | 1FE                                        |
| 34153P-MF-2           | Florida St Bd Ed GO Pub Ref Cap Outlay S |         | 07/30/2014    | Basis Adjustment  |                           | 539,123        | 1,500,000   | 539,123     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 539,123                                        |                                          |                                  |                               |                                                     | 06/01/2024                        | 1FE                                        |
| 373383-4X-3           | Georgia St GO Ser B 5.000% 04/01/15      |         | 07/30/2014    | Basis Adjustment  |                           | 103,301        | 3,000,000   | 103,301     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 103,301                                        |                                          |                                  |                               |                                                     | 04/01/2015                        | 1FE                                        |
| 373384-DH-6           | Georgia St GO Ser E 5.000% 08/01/14      |         | 08/01/2014    | Maturity          |                           | 4,505,000      | 4,505,000   | 4,800,032   | 4,533,060                                |                                           | (28,060)                                  |                                                            | (28,060)                                                     |                                                                | 4,505,000                                      |                                          |                                  |                               | 225,250                                             | 08/01/2014                        | 1FE                                        |
| 373384-GV-2           | Georgia St GO Ser B 5.000% 07/01/19      |         | 07/30/2014    | Basis Adjustment  |                           | 122,104        | 1,000,000   | 122,104     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 122,104                                        |                                          |                                  |                               |                                                     | 07/01/2019                        | 1FE                                        |
| 373384-JQ-0           | Georgia St GO Ser B 5.000% 01/01/26      |         | 07/30/2014    | Basis Adjustment  |                           | 31,647         | 250,000     | 31,647      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 31,647                                         |                                          |                                  |                               |                                                     | 01/01/2026                        | 1FE                                        |
| 419787-FA-9           | Hawaii St GO Ser DQ 5.000% 06/01/20      |         | 07/30/2014    | Basis Adjustment  |                           | 628,076        | 1,000,000   | 628,076     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 628,076                                        |                                          |                                  |                               |                                                     | 06/01/2020                        | 1FE                                        |
| 452151-XV-0           | Illinois St GO 5.000% 01/01/21           |         | 07/30/2014    | Basis Adjustment  |                           | 112,529        | 1,000,000   | 112,529     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 112,529                                        |                                          |                                  |                               |                                                     | 01/01/2021                        | 1FE                                        |
| 574192-4X-5           | Maryland St GO Ref St & Loc Facs Ln Ser  |         | 07/30/2014    | Basis Adjustment  |                           | 229,259        | 2,500,000   | 229,259     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 229,259                                        |                                          |                                  |                               |                                                     | 11/01/2019                        | 1FE                                        |
| 574192-YA-2           | Maryland St GO St & Loc Facs Ln 2nd Ser  |         | 08/01/2014    | Maturity          |                           | 2,000,000      | 2,000,000   | 2,136,160   | 2,012,802                                |                                           | (12,802)                                  |                                                            | (12,802)                                                     |                                                                | 2,000,000                                      |                                          |                                  |                               | 100,000                                             | 08/01/2014                        | 1FE                                        |
| 594610-3J-4           | Michigan St Enviro Protn GO Ref Environm |         | 07/30/2014    | Basis Adjustment  |                           | 147,335        | 1,000,000   | 147,335     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 147,335                                        |                                          |                                  |                               |                                                     | 11/01/2022                        | 1FE                                        |
| 594610-3R-6           | Michigan St Enviro Protn GO Taxable Ref  |         | 07/30/2014    | Basis Adjustment  |                           | 108,456        | 500,000     | 108,456     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 108,456                                        |                                          |                                  |                               |                                                     | 11/01/2019                        | 1FE                                        |
| 604129-HK-5           | Minnesota St GO Pub & Recr Fac Imp Ser A |         | 07/30/2014    | Basis Adjustment  |                           | 528,885        | 1,750,000   | 528,885     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 528,885                                        |                                          |                                  |                               |                                                     | 06/01/2020                        | 1FE                                        |
| 604129-NW-2           | Minnesota St GO Trunk Hwy Ser E 4.000%   |         | 07/30/2014    | Basis Adjustment  |                           | 239,070        | 2,500,000   | 239,070     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 239,070                                        |                                          |                                  |                               |                                                     | 08/01/2023                        | 1FE                                        |
| 604129-UB-0           | Minnesota St GO St Trunk Hwy Ser B 5.0   |         | 07/30/2014    | Basis Adjustment  |                           | 303,938        | 3,000,000   | 303,938     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 303,938                                        |                                          |                                  |                               |                                                     | 08/01/2019                        | 1FE                                        |
| 604129-Z3-3           | Minnesota St GO Pub & Recr Fac Imp Prere |         | 07/30/2014    | Basis Adjustment  |                           | 251,933        | 1,680,000   | 251,933     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 251,933                                        |                                          |                                  |                               |                                                     | 11/01/2022                        | 1FE                                        |
| 641457-4V-5           | Nevada St GO Wtr Ser D 5.000% 07/01/23   |         | 07/30/2014    | Basis Adjustment  |                           | 241,751        | 1,000,000   | 241,751     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 241,751                                        |                                          |                                  |                               |                                                     | 07/01/2023                        | 1FE                                        |
| 677520-YA-0           | Ohio St GO Infrastructure Impt Ser A 5   |         | 07/30/2014    | Basis Adjustment  |                           | 139,756        | 1,000,000   | 139,756     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 139,756                                        |                                          |                                  |                               |                                                     | 09/01/2021                        | 1FE                                        |
| 68608K-ST-6           | Oregon St GO St Brd Higher Ed Ser A 5    |         | 07/30/2014    | Basis Adjustment  |                           | 137,550        | 1,000,000   | 137,550     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 137,550                                        |                                          |                                  |                               |                                                     | 08/01/2022                        | 1FE                                        |
| 70914P-LC-4           | Pennsylvania St GO Second Ser 5.000% 0   |         | 07/30/2014    | Basis Adjustment  |                           | 199,267        | 2,000,000   | 199,267     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 199,267                                        |                                          |                                  |                               |                                                     | 07/01/2020                        | 1FE                                        |
| 70914P-LW-0           | Pennsylvania St GO First Ser A 5.000%    |         | 07/30/2014    | Basis Adjustment  |                           | 394,229        | 1,000,000   | 394,229     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 394,229                                        |                                          |                                  |                               |                                                     | 02/15/2018                        | 1FE                                        |
| 745144-GR-1           | Puerto Rico Comwlth GO 6.500% 07/01/14   |         | 07/01/2014    | Maturity          |                           | 690,000        | 690,000     | 850,515     | 699,073                                  |                                           | (9,073)                                   |                                                            | (9,073)                                                      |                                                                | 690,000                                        |                                          |                                  |                               | 44,850                                              | 07/01/2014                        | 1FE                                        |
| 837100-3X-4           | South Carolina St GO Ref-St Hwy-Ser A    |         | 07/30/2014    | Basis Adjustment  |                           | 149,580        | 1,000,000   | 149,580     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 149,580                                        |                                          |                                  |                               |                                                     | 06/01/2018                        | 1FE                                        |
| 837100-W2-0           | South Carolina St GO Infrastr-Ser A 5    |         | 07/30/2014    | Basis Adjustment  |                           | 119,628        | 1,230,000   | 119,628     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 119,628                                        |                                          |                                  |                               |                                                     | 10/01/2020                        | 1FE                                        |
| 837100-X6-0           | South Carolina St GO Economic Dev-Ser A  |         | 07/30/2014    | Basis Adjustment  |                           | 264,419        | 2,000,000   | 264,419     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 264,419                                        |                                          |                                  |                               |                                                     | 04/01/2018                        | 1FE                                        |
| 880541-MQ-7           | Tennessee St GO Ser C 5.000% 05/01/23    |         | 07/30/2014    | Basis Adjustment  |                           | 293,298        | 2,000,000   | 293,298     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 293,298                                        |                                          |                                  |                               |                                                     | 05/01/2023                        | 1FE                                        |
| 880541-MR-5           | Tennessee St GO Ser C 5.000% 05/01/24    |         | 07/30/2014    | Basis Adjustment  |                           | 215,931        | 2,145,000   | 215,931     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 215,931                                        |                                          |                                  |                               |                                                     | 05/01/2024                        | 1FE                                        |
| 882720-MD-4           | Texas St GO Wtr Finl Assistance 5.500%   |         | 07/30/2014    | Basis Adjustment  |                           | 3,451          | 810,000     | 3,451       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 3,451                                          |                                          |                                  |                               |                                                     | 08/01/2015                        | 1FE                                        |
| 882722-TT-8           | Texas St GO Ser B 5.000% 10/01/17        |         | 07/30/2014    | Basis Adjustment  |                           | 297,456        | 2,000,000   | 297,456     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 297,456                                        |                                          |                                  |                               |                                                     | 10/01/2017                        | 1FE                                        |
| 882722-X7-1           | Texas St GO Wtr Finl Assistance-D Unref  |         | 07/30/2014    | Basis Adjustment  |                           | 180,986        | 1,065,000   | 180,986     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 180,986                                        |                                          |                                  |                               |                                                     | 08/01/2024                        | 1FE                                        |
| 917542-QN-5           | Utah St GO Ser C 5.000% 07/01/17         |         | 07/30/2014    | Basis Adjustment  |                           | 116,417        | 2,000,000   | 116,417     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 116,417                                        |                                          |                                  |                               |                                                     | 07/01/2017                        | 1FE                                        |
| 928109-NN-3           | Virginia St GO Ser B 5.000% 06/01/18     |         | 07/30/2014    | Basis Adjustment  |                           | 202,270        | 1,000,000   | 202,270     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 202,270                                        |                                          |                                  |                               |                                                     | 06/01/2018                        | 1FE                                        |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 928109-VL-8           | Virginia St GO Ser B 5.000% 06/01/23                        |         | 07/30/2014    | Basis Adjustment  |                           | 86,188         | 1,000,000  | 86,188      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 86,188                                         |                                          |                                  |                               |                                                     | 06/01/2023                        | 1FE                                        |
| 93974A-7W-8           | Washington St GO Ser D 5.000% 01/01/26                      |         | 07/30/2014    | Basis Adjustment  |                           | 34,883         | 2,000,000  | 34,883      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 34,883                                         |                                          |                                  |                               |                                                     | 01/01/2026                        | 1FE                                        |
| 93974B-2M-3           | Washington St GO Ser C - Var Purp 5.00                      |         | 07/30/2014    | Basis Adjustment  |                           | 504,755        | 2,500,000  | 504,755     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 504,755                                        |                                          |                                  |                               |                                                     | 01/01/2019                        | 1FE                                        |
| 93974B-FC-1           | Washington St GO Var Purp Ser R 2006A                       |         | 07/01/2014    | Maturity          |                           | 10,000,000     | 10,000,000 | 10,634,200  | 10,045,078                               |                                           | (45,078)                                  |                                                            | (45,078)                                                     |                                                                | 10,000,000                                     |                                          |                                  |                               | 500,000                                             | 07/01/2014                        | 1FE                                        |
| 93974B-ZS-4           | Washington St GO Ref Ser C 5.000% 07/0                      |         | 07/30/2014    | Basis Adjustment  |                           | 308,669        | 500,000    | 308,669     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 308,669                                        |                                          |                                  |                               |                                                     | 07/01/2015                        | 1FE                                        |
| 93974C-BQ-2           | Washington St GO Ser A Var Purpose 5.0                      |         | 07/30/2014    | Basis Adjustment  |                           | 127,066        | 1,000,000  | 127,066     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 127,066                                        |                                          |                                  |                               |                                                     | 07/01/2027                        | 1FE                                        |
| 93974C-JN-1           | Washington St GO Var Purp Ser R 2010A                       |         | 07/30/2014    | Basis Adjustment  |                           | 533,613        | 2,000,000  | 533,613     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 533,613                                        |                                          |                                  |                               |                                                     | 01/01/2023                        | 1FE                                        |
| 93974C-KE-9           | Washington St GO Var Purp Ser 2010A 5.                      |         | 07/30/2014    | Basis Adjustment  |                           | 472,936        | 1,160,000  | 472,936     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 472,936                                        |                                          |                                  |                               |                                                     | 08/01/2025                        | 1FE                                        |
| 93974C-PX-2           | Washington St GO Var Purp Ser 2010E 5.                      |         | 07/30/2014    | Basis Adjustment  |                           | 76,073         | 1,000,000  | 76,073      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 76,073                                         |                                          |                                  |                               |                                                     | 02/01/2018                        | 1FE                                        |
| 956553-UR-0           | West Virginia St GO Ref Infrastructure                      |         | 07/30/2014    | Basis Adjustment  |                           | 117,577        | 2,500,000  | 117,577     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 117,577                                        |                                          |                                  |                               |                                                     | 11/01/2020                        | 1FE                                        |
| 97705L-SJ-7           | Wisconsin St GO Ser A 5.000% 05/01/20                       |         | 07/30/2014    | Basis Adjustment  |                           | 109,568        | 500,000    | 109,568     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 109,568                                        |                                          |                                  |                               |                                                     | 05/01/2020                        | 1FE                                        |
| 97705L-XF-9           | Wisconsin St GO Ser C 4.000% 05/01/22                       |         | 07/30/2014    | Basis Adjustment  |                           | 253,952        | 3,000,000  | 253,952     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 253,952                                        |                                          |                                  |                               |                                                     | 05/01/2022                        | 1FE                                        |
| 1799999               | Subtotal - Bonds - U.S. States, Territories and Possessions |         |               |                   |                           | 26,519,913     | 80,240,000 | 27,745,820  | 17,290,013                               |                                           | (95,013)                                  |                                                            | (95,013)                                                     |                                                                | 26,519,913                                     |                                          |                                  |                               | 870,100                                             | XXX                               | XXX                                        |
| 052396-RT-7           | Austin TX GO Pub Ppty Fin Contractual                       |         | 07/30/2014    | Basis Adjustment  |                           | 183,489        | 700,000    | 183,489     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 183,489                                        |                                          |                                  |                               |                                                     | 09/01/2018                        | 1FE                                        |
| 074347-TT-2           | Beaufort Cnty SC GO Ref Ser B 5.000% 0                      |         | 07/30/2014    | Basis Adjustment  |                           | 92,048         | 1,135,000  | 92,048      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 92,048                                         |                                          |                                  |                               |                                                     | 02/01/2017                        | 1FE                                        |
| 088365-CV-1           | Bexar Cnty TX GO Hosp Dist Ctf's Oblig                      |         | 07/30/2014    | Basis Adjustment  |                           | 789,695        | 1,765,000  | 789,695     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 789,695                                        |                                          |                                  |                               |                                                     | 02/15/2022                        | 1FE                                        |
| 101547-TS-6           | Boulder Valley CO GO Sch Dist #RE-2 Boul                    |         | 07/30/2014    | Basis Adjustment  |                           | 196,008        | 2,000,000  | 196,008     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 196,008                                        |                                          |                                  |                               |                                                     | 12/01/2023                        | 1FE                                        |
| 101547-TT-4           | Boulder Valley CO GO Sch Dist #RE-2 Boul                    |         | 07/30/2014    | Basis Adjustment  |                           | 345,115        | 3,285,000  | 345,115     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 345,115                                        |                                          |                                  |                               |                                                     | 12/01/2024                        | 1FE                                        |
| 101547-TY-3           | Boulder Valley CO GO Sch Dist #RE-2 Boul                    |         | 07/30/2014    | Basis Adjustment  |                           | 479,998        | 1,000,000  | 479,998     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 479,998                                        |                                          |                                  |                               |                                                     | 12/01/2029                        | 1FE                                        |
| 158843-TY-8           | Chandler AZ GO Unltd 5.000% 07/01/20                        |         | 07/30/2014    | Basis Adjustment  |                           | 203,521        | 2,000,000  | 203,521     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 203,521                                        |                                          |                                  |                               |                                                     | 07/01/2020                        | 1FE                                        |
| 164231-KP-6           | Cherokee Cnty GA Sch Sys GO Ser A 5.00                      |         | 07/30/2014    | Basis Adjustment  |                           | 237,739        | 2,000,000  | 237,739     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 237,739                                        |                                          |                                  |                               |                                                     | 08/01/2023                        | 1FE                                        |
| 165573-UF-1           | Chester Cnty PA GO Unltd 5.000% 07/15/                      |         | 07/30/2014    | Basis Adjustment  |                           | 485,408        | 2,000,000  | 485,408     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 485,408                                        |                                          |                                  |                               |                                                     | 07/15/2027                        | 1FE                                        |
| 165573-UG-9           | Chester Cnty PA GO Unltd 5.000% 07/15/                      |         | 07/30/2014    | Basis Adjustment  |                           | 537,337        | 1,275,000  | 537,337     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 537,337                                        |                                          |                                  |                               |                                                     | 07/15/2028                        | 1FE                                        |
| 165573-UJ-3           | Chester Cnty PA GO 5.000% 07/15/29                          |         | 07/30/2014    | Basis Adjustment  |                           | 346,629        | 1,000,000  | 346,629     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 346,629                                        |                                          |                                  |                               |                                                     | 07/15/2029                        | 1FE                                        |
| 181059-MM-5           | Clark Cnty NV Sch Dist GO Ltd Tax Bldg S                    |         | 07/30/2014    | Basis Adjustment  |                           | 636,013        | 2,000,000  | 636,013     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 636,013                                        |                                          |                                  |                               |                                                     | 06/15/2019                        | 1FE                                        |
| 199507-E6-7           | Columbus OH City Sch Dist GO Sch Facs Co                    |         | 07/30/2014    | Basis Adjustment  |                           | 167,344        | 1,000,000  | 167,344     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 167,344                                        |                                          |                                  |                               |                                                     | 12/01/2020                        | 1FE                                        |
| 220147-T2-8           | Corpus Christi TX ISD GO Ind Sch Dist Sc                    |         | 07/30/2014    | Basis Adjustment  |                           | 626,213        | 1,000,000  | 626,213     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 626,213                                        |                                          |                                  |                               |                                                     | 08/15/2024                        | 1FE                                        |
| 220147-T3-6           | Corpus Christi TX ISD GO Ind Sch Dist Sc                    |         | 07/30/2014    | Basis Adjustment  |                           | 801,950        | 500,000    | 801,950     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 801,950                                        |                                          |                                  |                               |                                                     | 08/15/2025                        | 1FE                                        |
| 259003-CM-1           | Douglas Cnty GA GO Sales Tax 5.000% 08                      |         | 07/30/2014    | Basis Adjustment  |                           | 49,298         | 780,000    | 49,298      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 49,298                                         |                                          |                                  |                               |                                                     | 08/01/2016                        | 1FE                                        |
| 283479-HH-9           | El Paso Cnty CO Sch Dist GO #38 Lewis Pa                    |         | 07/30/2014    | Basis Adjustment  |                           | 133,445        | 1,615,000  | 133,445     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 133,445                                        |                                          |                                  |                               |                                                     | 12/01/2018                        | 1FE                                        |
| 283734-CH-2           | El Paso TX GO Ref 5.250% 08/15/14                           |         | 08/15/2014    | Maturity          |                           | 3,000,000      | 3,000,000  | 3,311,100   | 3,024,424                                |                                           | (24,424)                                  |                                                            | (24,424)                                                     |                                                                | 3,000,000                                      |                                          |                                  |                               | 157,500                                             | 08/15/2014                        | 1FE                                        |
| 303820-ZW-3           | Fairfax Cnty VA GO Ref Pub Imp 4.000%                       |         | 07/30/2014    | Basis Adjustment  |                           | 532,264        | 1,500,000  | 532,264     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 532,264                                        |                                          |                                  |                               |                                                     | 04/01/2023                        | 1FE                                        |
| 346766-LB-2           | Fort Bend Cnty TX GO RD 5.000% 03/01/1                      |         | 07/30/2014    | Basis Adjustment  |                           | 150,056        | 1,000,000  | 150,056     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 150,056                                        |                                          |                                  |                               |                                                     | 03/01/2019                        | 1FE                                        |
| 375280-KA-1           | Gilbert AZ GO Projs of 2006 & 2007 5.0                      |         | 07/30/2014    | Basis Adjustment  |                           | 104,791        | 1,000,000  | 104,791     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 104,791                                        |                                          |                                  |                               |                                                     | 07/01/2019                        | 1FE                                        |
| 388640-W7-5           | Grapevine-Colleyville TX GO ISD Unref                       |         | 07/30/2014    | Basis Adjustment  |                           | 55,853         | 645,514    | 55,853      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 55,853                                         |                                          |                                  |                               |                                                     | 08/15/2017                        | 1FE                                        |
| 412486-2T-8           | Harford Cnty MD GO Cons Pub Impt 5.000                      |         | 07/30/2014    | Basis Adjustment  |                           | 587,629        | 1,000,000  | 587,629     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 587,629                                        |                                          |                                  |                               |                                                     | 12/01/2018                        | 1FE                                        |
| 442565-XX-0           | Howard Cnty MD GO Cons Pub Impt 5.000%                      |         | 07/30/2014    | Basis Adjustment  |                           | 29,433         | 1,500,000  | 29,433      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 29,433                                         |                                          |                                  |                               |                                                     | 02/15/2015                        | 1FE                                        |
| 524786-WA-4           | Lehigh Cnty PA GO Ser A 5.000% 11/15/1                      |         | 07/30/2014    | Basis Adjustment  |                           | 303,386        | 3,000,000  | 303,386     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 303,386                                        |                                          |                                  |                               |                                                     | 11/15/2017                        | 1FE                                        |
| 524786-WC-0           | Lehigh Cnty PA GO Ser A 5.000% 11/15/1                      |         | 07/30/2014    | Basis Adjustment  |                           | 734,642        | 3,260,000  | 734,642     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 734,642                                        |                                          |                                  |                               |                                                     | 11/15/2019                        | 1FE                                        |
| 584002-LF-4           | Mecklenburg Cnty NC GO Pub Impt Ser B                       |         | 07/30/2014    | Basis Adjustment  |                           | 551,507        | 1,000,000  | 551,507     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 551,507                                        |                                          |                                  |                               |                                                     | 02/01/2019                        | 1FE                                        |
| 584002-PJ-2           | Mecklenburg Cnty NC GO Ref Ser C 5.000                      |         | 07/30/2014    | Basis Adjustment  |                           | 164,811        | 2,000,000  | 164,811     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 164,811                                        |                                          |                                  |                               |                                                     | 03/01/2020                        | 1FE                                        |
| 586145-NY-6           | Memphis TN GO Ref Gen Impt 5.000% 10/0                      |         | 07/30/2014    | Basis Adjustment  |                           | 31,606         | 2,120,000  | 31,606      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 31,606                                         |                                          |                                  |                               |                                                     | 10/01/2014                        | 1FE                                        |
| 643272-BQ-3           | New Castle Cnty DE GO Ser A 5.000% 07/                      |         | 07/30/2014    | Basis Adjustment  |                           | 210,373        | 1,700,000  | 210,373     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 210,373                                        |                                          |                                  |                               |                                                     | 07/15/2026                        | 1FE                                        |
| 643272-BR-1           | New Castle Cnty DE GO Ser A 5.000% 07/                      |         | 07/30/2014    | Basis Adjustment  |                           | 124,204        | 1,000,000  | 124,204     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 124,204                                        |                                          |                                  |                               |                                                     | 07/15/2027                        | 1FE                                        |
| 64966F-W4-2           | New York NY City GO Ser A 5.000% 08/01                      |         | 09/23/2014    | Tax Free Exchange |                           | 8,080,264      | 8,000,000  | 8,363,680   | 8,110,051                                |                                           | (29,787)                                  |                                                            | (29,787)                                                     |                                                                | 8,080,264                                      |                                          |                                  |                               | 457,778                                             | 08/01/2021                        | 1FE                                        |
| 64966L-JA-0           | New York NY City GO Unref Ser J-Subser J                    |         | 07/11/2014    | Tax Free Exchange |                           | 2,496,874      | 2,495,000  | 2,497,153   |                                          |                                           | (279)                                     |                                                            | (279)                                                        |                                                                | 2,496,874                                      |                                          |                                  |                               | 76,236                                              | 06/01/2024                        | 1FE                                        |
| 652234-PS-8           | Newport News VA GO Gen Impt & Wtr Ser B                     |         | 07/30/2014    | Basis Adjustment  |                           | 123,699        | 1,365,000  | 123,699     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 123,699                                        |                                          |                                  |                               |                                                     | 02/01/2019                        | 1FE                                        |
| 681712-PP-4           | Omaha NE GO Ref Omaha Conv Ctr Arena 5                      |         | 07/30/2014    | Basis Adjustment  |                           | 164,504        | 1,000,000  | 164,504     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 164,504                                        |                                          |                                  |                               |                                                     | 04/01/2025                        | 1FE                                        |
| 681712-PQ-2           | Omaha NE GO Ref Omaha Conv Ctr Arena 5                      |         | 07/30/2014    | Basis Adjustment  |                           | 141,163        | 1,000,000  | 141,163     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 141,163                                        |                                          |                                  |                               |                                                     | 04/01/2026                        | 1FE                                        |
| 681712-PR-0           | Omaha NE GO Ref Omaha Conv Ctr Arena 5                      |         | 07/30/2014    | Basis Adjustment  |                           | 317,740        | 2,000,000  | 317,740     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 317,740                                        |                                          |                                  |                               |                                                     | 04/01/2027                        | 1FE                                        |
| 718814-XQ-4           | Phoenix AZ GO Var Purp Ser A 5.000% 07                      |         | 07/30/2014    | Basis Adjustment  |                           | 646,818        | 1,750,000  | 646,818     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 646,818                                        |                                          |                                  |                               |                                                     | 07/01/2018                        | 1FE                                        |
| 741701-VJ-2           | Prince Georges Cnty MD GO Cons Pub Impt                     |         | 07/30/2014    | Basis Adjustment  |                           | 360,545        | 1,000,000  | 360,545     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 360,545                                        |                                          |                                  |                               |                                                     | 07/15/2019                        | 1FE                                        |
| 779240-EK-2           | Round Rock TX Indep Sch Dis GO Sch Bldg                     |         | 07/30/2014    | Basis Adjustment  |                           | 191,622        | 990,000    | 191,622     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 191,622                                        |                                          |                                  |                               |                                                     | 08/01/2019                        | 1FE                                        |
| 812626-XA-2           | Seattle WA GO Ref 5.000% 12/01/19                           |         | 07/30/2014    | Basis Adjustment  |                           | 265,278        | 1,000,000  | 265,278     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 265,278                                        |                                          |                                  |                               |                                                     | 12/01/2019                        | 1FE                                        |
| 821686-A8-5           | Shelby Cnty TN GO Unrefunded-Ref-Ser A                      |         | 07/30/2014    | Basis Adjustment  |                           | 139,362        | 990,000    | 139,362     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 139,362                                        |                                          |                                  |                               |                                                     | 04/01/2017                        | 1FE                                        |
| 927734-UM-3           | Virginia Beach VA GO Ref & Impt 5.000%                      |         | 07/30/2014    | Basis Adjustment  |                           | 261,284        | 2,020,000  | 261,284     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 261,284                                        |                                          |                                  |                               |                                                     | 07/15/2019                        | 1FE                                        |
| 930863-U7-8           | Wake Cnty NC GO Public Impt GO Sch Pub I                    |         | 07/30/2014    | Basis Adjustment  |                           | 726,810        | 1,950,000  | 726,810     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 726,810                                        |                                          |                                  |                               |                                                     | 03/01/2024                        | 1FE                                        |

STATEMENT AS OF SEPTEMBER 30, 2014 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-<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) |
| 930863-V5-1           | Wake Cnty NC GO Public Impt GO Pub Impt                                               |              | 07/30/2014       | Basis Adjustment     |                                 | 440,220            | 2,350,000  | 440,220        |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 440,220                                                       |                                                      |                                           |                                     |                                                                    | 03/01/2023                                     | 1FE                                                               |
| 930863-V6-9           | Wake Cnty NC GO Public Impt GO Pub Impt                                               |              | 07/30/2014       | Basis Adjustment     |                                 | 316,163            | 885,000    | 316,163        |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 316,163                                                       |                                                      |                                           |                                     |                                                                    | 03/01/2024                                     | 1FE                                                               |
| 24999999              | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |              |                  |                      |                                 | 27,564,151         | 77,575,514 | 28,158,946     | 11,134,475                                           |                                                    | (54,490)                                               |                                                          | (54,490)                                                                          |                                                                                     | 27,564,151                                                    |                                                      |                                           |                                     | 691,514                                                            | XXX                                            | XXX                                                               |
| 006116-AW-7           | Adams Cnty PA Indl Dev AuthRev Gettysbur                                              |              | 07/30/2014       | Basis Adjustment     |                                 | 28,515             | 1,170,000  | 28,515         |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 28,515                                                        |                                                      |                                           |                                     |                                                                    | 08/15/2015                                     | 1FE                                                               |
| 006116-AZ-0           | Adams Cnty PA Indl Dev AuthRev Gettysbur                                              |              | 07/30/2014       | Basis Adjustment     |                                 | 77,882             | 1,250,000  | 77,882         |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 77,882                                                        |                                                      |                                           |                                     |                                                                    | 08/15/2018                                     | 1FE                                                               |
| 04057P-DA-3           | Arizona Sch Facs Brd Ctfs Rev LBASS Cert                                              |              | 09/01/2014       | Call 100.0000        |                                 | 3,850,000          | 3,850,000  | 4,153,419      | 3,882,133                                            |                                                    | (32,133)                                               |                                                          | (32,133)                                                                          |                                                                                     | 3,850,000                                                     |                                                      |                                           |                                     | 202,125                                                            | 09/01/2017                                     | 1FE                                                               |
| 040654-LN-3           | Arizona St Trans Brd Hwy Rev Sub Ser A                                                |              | 07/01/2014       | Call 100.0000        |                                 | 5,000,000          | 5,000,000  | 5,249,850      | 5,014,611                                            |                                                    | (14,611)                                               |                                                          | (14,611)                                                                          |                                                                                     | 5,000,000                                                     |                                                      |                                           |                                     | 250,000                                                            | 07/01/2019                                     | 1FE                                                               |
| 04780M-PF-0           | Atlanta GA Arpt Rev Ref AMT Ser B 5.00                                                |              | 07/30/2014       | Basis Adjustment     |                                 | 991,202            | 8,080,000  | 991,202        |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 991,202                                                       |                                                      |                                           |                                     |                                                                    | 01/01/2026                                     | 1FE                                                               |
| 052476-TL-2           | Austin TX Wtr & Wastewtr Rev Wtr & Swr S                                              |              | 07/30/2014       | Basis Adjustment     |                                 | 888,988            | 2,000,000  | 888,988        |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 888,988                                                       |                                                      |                                           |                                     |                                                                    | 11/15/2026                                     | 1FE                                                               |
| 18085P-HR-8           | Clark Cnty NV Airport Rev Amt Sub Lien S                                              |              | 07/01/2014       | Maturity             |                                 | 3,000,000          | 3,000,000  | 3,178,530      | 3,014,269                                            |                                                    | (14,269)                                               |                                                          | (14,269)                                                                          |                                                                                     | 3,000,000                                                     |                                                      |                                           |                                     | 150,000                                                            | 07/01/2014                                     | 1FE                                                               |
| 190828-WF-6           | Cobb Cnty GA Wtr & Swr Rev Impt 5.000%                                                |              | 07/30/2014       | Basis Adjustment     |                                 | 793,939            | 800,000    | 793,939        |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 793,939                                                       |                                                      |                                           |                                     |                                                                    | 07/01/2026                                     | 1FE                                                               |
| 246428-XY-9           | Delaware St Trans Auth Rev Sys Rev Sr Se                                              |              | 07/30/2014       | Basis Adjustment     |                                 | 225,464            | 2,000,000  | 225,464        |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 225,464                                                       |                                                      |                                           |                                     |                                                                    | 07/01/2026                                     | 1FE                                                               |
| 3128F2-EB-7           | FHLMC Gold PC Pool #D62830 7.000% 08/1                                                |              | 09/01/2014       | Paydown              |                                 | 581                | 581        | 566            | 569                                                  |                                                    | 12                                                     |                                                          | 12                                                                                |                                                                                     | 581                                                           |                                                      |                                           |                                     | 26                                                                 | 08/15/2025                                     | 1                                                                 |
| 3128F2-FX-8           | FHLMC Gold PC Pool #D62882 7.000% 08/1                                                |              | 09/01/2014       | Paydown              |                                 | 823                | 823        | 802            | 806                                                  |                                                    | 17                                                     |                                                          | 17                                                                                |                                                                                     | 823                                                           |                                                      |                                           |                                     | 38                                                                 | 08/15/2025                                     | 1                                                                 |
| 3128NE-A5-9           | FHLMC Pool #1A0028 3.001% 10/25/35                                                    |              | 09/01/2014       | Paydown              |                                 | 5,418              | 5,418      | 5,469          | 5,450                                                |                                                    | (32)                                                   |                                                          | (32)                                                                              |                                                                                     | 5,418                                                         |                                                      |                                           |                                     | 124                                                                | 10/25/2035                                     | 1                                                                 |
| 312903-HR-1           | FHLMC REMIC Ser 113-C 8.500% 05/15/21                                                 |              | 09/15/2014       | Paydown              |                                 | 10,071             | 10,071     | 10,203         | 10,121                                               |                                                    | (50)                                                   |                                                          | (50)                                                                              |                                                                                     | 10,071                                                        |                                                      |                                           |                                     | 572                                                                | 05/15/2021                                     | 1                                                                 |
| 312905-E4-0           | FHLMC REMIC Ser 1085 CI G 8.500% 05/15                                                |              | 09/01/2014       | Paydown              |                                 | 1,950              | 1,939      | 1,939          | 1,939                                                |                                                    | 11                                                     |                                                          | 11                                                                                |                                                                                     | 1,950                                                         |                                                      |                                           |                                     | 112                                                                | 05/15/2021                                     | 1                                                                 |
| 312905-VJ-5           | FHLMC REMIC Ser 1077-E 9.000% 05/15/21                                                |              | 09/01/2014       | Paydown              |                                 | 6,749              | 6,749      | 7,121          | 7,016                                                |                                                    | (267)                                                  |                                                          | (267)                                                                             |                                                                                     | 6,749                                                         |                                                      |                                           |                                     | 403                                                                | 05/15/2021                                     | 1                                                                 |
| 312906-E5-5           | FHLMC REMIC Ser 1116-XA 8.400% 08/15/2                                                |              | 09/01/2014       | Paydown              |                                 | 2,171              | 2,171      | 2,089          | 2,139                                                |                                                    | 32                                                     |                                                          | 32                                                                                |                                                                                     | 2,171                                                         |                                                      |                                           |                                     | 122                                                                | 08/15/2021                                     | 1                                                                 |
| 312913-ZE-9           | FHLMC REMIC Ser 1437-HD 7.000% 12/15/2                                                |              | 09/01/2014       | Paydown              |                                 | 8,014              | 8,014      | 8,220          | 8,128                                                |                                                    | (115)                                                  |                                                          | (115)                                                                             |                                                                                     | 8,014                                                         |                                                      |                                           |                                     | 370                                                                | 12/15/2022                                     | 1                                                                 |
| 312915-UF-6           | FHLMC REMIC Ser 1504 Z 7.000% 05/15/23                                                |              | 09/01/2014       | Paydown              |                                 | 46,544             | 46,544     | 47,877         | 47,280                                               |                                                    | (736)                                                  |                                                          | (736)                                                                             |                                                                                     | 46,544                                                        |                                                      |                                           |                                     | 2,208                                                              | 05/15/2023                                     | 1                                                                 |
| 31292G-PB-6           | FHLMC Gold PC Pool #C00418 7.000% 08/1                                                |              | 09/01/2014       | Paydown              |                                 | 812                | 812        | 791            | 794                                                  |                                                    | 18                                                     |                                                          | 18                                                                                |                                                                                     | 812                                                           |                                                      |                                           |                                     | 41                                                                 | 08/15/2025                                     | 1                                                                 |
| 3132GK-ZN-9           | FHLMC Pool #004649 3.500% 11/15/41                                                    |              | 09/01/2014       | Paydown              |                                 | 1,750,765          | 1,750,765  | 1,819,690      | 1,818,692                                            |                                                    | (67,927)                                               |                                                          | (67,927)                                                                          |                                                                                     | 1,750,765                                                     |                                                      |                                           |                                     | 40,709                                                             | 11/15/2041                                     | 1                                                                 |
| 3132GL-XT-6           | FGLMC Pool #005490 3.500% 01/15/42                                                    |              | 09/01/2014       | Paydown              |                                 | 716,459            | 716,459    | 744,560        | 744,169                                              |                                                    | (27,711)                                               |                                                          | (27,711)                                                                          |                                                                                     | 716,459                                                       |                                                      |                                           |                                     | 18,199                                                             | 01/15/2042                                     | 1                                                                 |
| 3132GR-AS-0           | FGLMC Pool #006017 3.500% 02/15/42                                                    |              | 09/01/2014       | Paydown              |                                 | 1,377,140          | 1,377,140  | 1,431,264      | 1,430,512                                            |                                                    | (53,372)                                               |                                                          | (53,372)                                                                          |                                                                                     | 1,377,140                                                     |                                                      |                                           |                                     | 34,939                                                             | 02/15/2042                                     | 1                                                                 |
| 3132GT-GV-3           | FHLMC Pool #008012 3.500% 04/15/42                                                    |              | 09/01/2014       | Paydown              |                                 | 595,689            | 595,689    | 619,010        | 618,667                                              |                                                    | (22,978)                                               |                                                          | (22,978)                                                                          |                                                                                     | 595,689                                                       |                                                      |                                           |                                     | 14,197                                                             | 04/15/2042                                     | 1                                                                 |
| 3133SG-EC-5           | FHLMC Gold PC Pool #C80131 6.000% 03/1                                                |              | 09/01/2014       | Paydown              |                                 | 18,806             | 18,806     | 18,373         | 18,482                                               |                                                    | 324                                                    |                                                          | 324                                                                               |                                                                                     | 18,806                                                        |                                                      |                                           |                                     | 678                                                                | 03/15/2024                                     | 1                                                                 |
| 31339D-KD-9           | FHLMC REMIC Ser 2415 CE 5.500% 02/15/1                                                |              | 09/01/2014       | Paydown              |                                 | 121,486            | 121,486    | 125,434        | 122,132                                              |                                                    | (646)                                                  |                                                          | (646)                                                                             |                                                                                     | 121,486                                                       |                                                      |                                           |                                     | 4,434                                                              | 02/15/2017                                     | 1                                                                 |
| 3133M9-WZ-1           | Federal Home Loan Bk Tap Nt Ser HB14 7                                                |              | 08/15/2014       | Maturity             |                                 | 2,000,000          | 2,000,000  | 2,401,250      | 2,027,151                                            |                                                    | (27,151)                                               |                                                          | (27,151)                                                                          |                                                                                     | 2,000,000                                                     |                                                      |                                           |                                     | 140,000                                                            | 08/15/2014                                     | 1                                                                 |
| 3133T3-KF-4           | FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2                                                |              | 09/01/2014       | Paydown              |                                 | 32,596             | 32,596     | 34,245         | 33,328                                               |                                                    | (732)                                                  |                                                          | (732)                                                                             |                                                                                     | 32,596                                                        |                                                      |                                           |                                     | 1,344                                                              | 12/15/2023                                     | 1                                                                 |
| 3133T3-Q2-7           | FHLMC REMIC Ser 1674-Z 6.750% 02/15/24                                                |              | 09/01/2014       | Paydown              |                                 | 90,616             | 90,616     | 93,752         | 92,237                                               |                                                    | (1,621)                                                |                                                          | (1,621)                                                                           |                                                                                     | 90,616                                                        |                                                      |                                           |                                     | 4,064                                                              | 02/15/2024                                     | 1                                                                 |
| 3133T3-X8-6           | FHLMC REMIC Ser 1683 Z 6.500% 02/15/24                                                |              | 09/01/2014       | Paydown              |                                 | 74,504             | 74,504     | 74,972         | 74,613                                               |                                                    | (109)                                                  |                                                          | (109)                                                                             |                                                                                     | 74,504                                                        |                                                      |                                           |                                     | 3,220                                                              | 02/15/2024                                     | 1                                                                 |
| 3133T6-M4-0           | FHLMC REMIC Ser 1837-Z 6.500% 04/15/26                                                |              | 09/01/2014       | Paydown              |                                 | 25,826             | 25,826     | 26,625         | 26,269                                               |                                                    | (443)                                                  |                                                          | (443)                                                                             |                                                                                     | 25,826                                                        |                                                      |                                           |                                     | 1,122                                                              | 04/15/2026                                     | 1                                                                 |
| 3133TA-CQ-3           | FHLMC REMIC Ser 1967-BA 7.000% 06/17/2                                                |              | 09/01/2014       | Paydown              |                                 | 5,441              | 5,441      | 5,616          | 5,518                                                |                                                    | (77)                                                   |                                                          | (77)                                                                              |                                                                                     | 5,441                                                         |                                                      |                                           |                                     | 258                                                                | 06/17/2027                                     | 1                                                                 |
| 3133TC-6P-8           | FHLMC Structured Ser 2008 M 7.000% 11/                                                |              | 09/01/2014       | Paydown              |                                 | 45,272             | 45,272     | 47,006         | 46,345                                               |                                                    | (1,073)                                                |                                                          | (1,073)                                                                           |                                                                                     | 45,272                                                        |                                                      |                                           |                                     | 2,108                                                              | 11/20/2027                                     | 1                                                                 |
| 3133TD-6W-1           | FHLMC Structured Ser T-10 A5 PT 6.410%                                                |              | 09/01/2014       | Paydown              |                                 | 31                 | 31         | 31             | 31                                                   |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 31                                                            |                                                      |                                           |                                     | 1                                                                  | 05/25/2029                                     | 1                                                                 |
| 3133TH-RV-1           | FHLMC REMIC Ser 2120 CI PC 6.000% 01/1                                                |              | 09/01/2014       | Paydown              |                                 | 318,927            | 318,927    | 317,977        | 317,998                                              |                                                    | 930                                                    |                                                          | 930                                                                               |                                                                                     | 318,927                                                       |                                                      |                                           |                                     | 12,890                                                             | 01/15/2019                                     | 1                                                                 |
| 31340Y-GR-4           | FHLMC REMIC Ser 22-C 9.500% 04/15/20                                                  |              | 09/15/2014       | Paydown              |                                 | 2,856              | 2,856      | 2,959          | 2,867                                                |                                                    | (11)                                                   |                                                          | (11)                                                                              |                                                                                     | 2,856                                                         |                                                      |                                           |                                     | 186                                                                | 04/15/2020                                     | 1                                                                 |
| 31342A-P4-5           | FHLMC Pool #780443 2.160% 03/25/33                                                    |              | 09/01/2014       | Paydown              |                                 | 43,504             | 43,504     | 43,460         | 43,451                                               |                                                    | 54                                                     |                                                          | 54                                                                                |                                                                                     | 43,504                                                        |                                                      |                                           |                                     | 681                                                                | 03/25/2033                                     | 1                                                                 |
| 31356B-CJ-7           | FHLMC Gold PC Pool #D49973 6.000% 03/1                                                |              | 09/01/2014       | Paydown              |                                 | 3,530              | 3,530      | 3,159          | 3,252                                                |                                                    | 278                                                    |                                                          | 278                                                                               |                                                                                     | 3,530                                                         |                                                      |                                           |                                     | 141                                                                | 03/15/2024                                     | 1                                                                 |
| 31358E-MW-9           | FNMA REMIC Ser 1990-64Z 10.000% 06/25/2                                               |              | 09/01/2014       | Paydown              |                                 | 8,129              | 8,129      | 9,124          | 8,623                                                |                                                    | (494)                                                  |                                                          | (494)                                                                             |                                                                                     | 8,129                                                         |                                                      |                                           |                                     | 542                                                                | 06/25/2020                                     | 1                                                                 |
| 31358E-RK-0           | FNMA REMIC Ser 1990-72B 9.000% 07/25/2                                                |              | 09/01/2014       | Paydown              |                                 | 4,494              | 4,494      | 4,388          | 4,443                                                |                                                    | 52                                                     |                                                          | 52                                                                                |                                                                                     | 4,494                                                         |                                                      |                                           |                                     | 270                                                                | 07/25/2020                                     | 1                                                                 |
| 31358E-XG-2           | FNMA REMIC Ser 1990-83A 9.250% 07/25/2                                                |              | 09/01/2014       | Paydown              |                                 | 5,693              | 5,693      | 5,675          | 5,662                                                |                                                    | 30                                                     |                                                          | 30                                                                                |                                                                                     | 5,693                                                         |                                                      |                                           |                                     | 350                                                                | 07/25/2020                                     | 1                                                                 |
| 31358G-PP-6           | FNMA REMIC Ser 1991-39J 9.000% 05/25/2                                                |              | 09/01/2014       | Paydown              |                                 | 3,730              | 3,730      | 4,014          | 3,842                                                |                                                    | (112)                                                  |                                                          | (112)                                                                             |                                                                                     | 3,730                                                         |                                                      |                                           |                                     | 225                                                                | 05/25/2021                                     | 1                                                                 |
| 31358G-X4-4           | FNMA REMIC Ser 1991-56G 8.600% 06/25/2                                                |              | 09/01/2014       | Paydown              |                                 | 2,619              | 2,619      | 2,572          | 2,593                                                |                                                    | 26                                                     |                                                          | 26                                                                                |                                                                                     | 2,619                                                         |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |

STATEMENT AS OF SEPTEMBER 30, 2014 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 Desig-nation or Market In-dicator (a) |
| 313602-3E-2           | FNMA REMIC Ser 1989-67D 9.000% 10/25/1 |         | 09/01/2014    | Paydown           |                           | 4,605          | 4,605     | 4,589       | 4,580                                    |                                           | 25                                        |                                             | 25                                                           |                                                                | 4,605                                          |                                          |                                  |                               | 276                                                 | 10/25/2019                        | 1                                          |
| 313602-W4-2           | FNMA REMIC Ser 1989-62G 8.600% 10/25/1 |         | 09/01/2014    | Paydown           |                           | 6,802          | 6,802     | 6,544       | 6,707                                    |                                           | 95                                        |                                             | 95                                                           |                                                                | 6,802                                          |                                          |                                  |                               | 398                                                 | 10/25/2019                        | 1                                          |
| 313603-2H-4           | FNMA REMIC Ser 1990-35E 9.500% 04/25/2 |         | 09/01/2014    | Paydown           |                           | 1,510          | 1,510     | 1,509       | 1,502                                    |                                           | 8                                         |                                             | 8                                                            |                                                                | 1,510                                          |                                          |                                  |                               | 96                                                  | 04/25/2020                        | 1                                          |
| 313603-5J-7           | FNMA REMIC Ser 1990-41D 9.500% 04/25/2 |         | 09/01/2014    | Paydown           |                           | 40,098         | 40,098    | 43,756      | 41,807                                   |                                           | (1,709)                                   |                                             | (1,709)                                                      |                                                                | 40,098                                         |                                          |                                  |                               | 2,626                                               | 04/25/2020                        | 1                                          |
| 313603-GW-6           | FNMA REMIC Ser 1989-86E 8.750% 11/25/1 |         | 09/01/2014    | Paydown           |                           | 1,216          | 1,216     | 1,178       | 1,200                                    |                                           | 15                                        |                                             | 15                                                           |                                                                | 1,216                                          |                                          |                                  |                               | 71                                                  | 11/25/2019                        | 1                                          |
| 313603-JJ-2           | FNMA REMIC Ser 1989-90E 8.700% 12/25/1 |         | 09/01/2014    | Paydown           |                           | 1,668          | 1,668     | 1,656       | 1,660                                    |                                           | 8                                         |                                             | 8                                                            |                                                                | 1,668                                          |                                          |                                  |                               | 97                                                  | 12/25/2019                        | 1                                          |
| 313603-QH-8           | FNMA REMIC Ser 1990-1D 8.800% 01/25/20 |         | 09/01/2014    | Paydown           |                           | 617            | 617       | 607         | 612                                      |                                           | 5                                         |                                             | 5                                                            |                                                                | 617                                            |                                          |                                  |                               | 36                                                  | 01/25/2020                        | 1                                          |
| 313603-TW-2           | FNMA REMIC Ser 1990-4Z 9.350% 01/25/20 |         | 09/01/2014    | Paydown           |                           | 18,506         | 18,506    | 20,349      | 19,057                                   |                                           | (551)                                     |                                             | (551)                                                        |                                                                | 18,506                                         |                                          |                                  |                               | 1,156                                               | 01/25/2020                        | 1                                          |
| 31371E-2M-6           | FNMA Pool #250180 8.500% 10/25/14      |         | 09/01/2014    | Paydown           |                           | 453            | 453       | 456         | 452                                      |                                           | 2                                         |                                             | 2                                                            |                                                                | 453                                            |                                          |                                  |                               | 25                                                  | 10/25/2014                        | 1                                          |
| 31373U-ZC-4           | FNMA Pool #304139 9.000% 01/25/25      |         | 09/01/2014    | Paydown           |                           | 122            | 122       | 128         | 126                                      |                                           | (5)                                       |                                             | (5)                                                          |                                                                | 122                                            |                                          |                                  |                               | 7                                                   | 01/25/2025                        | 1                                          |
| 31377H-VB-5           | FNMA DUS Pool #377810 7.500% 05/25/27  |         | 09/01/2014    | Paydown           |                           | 1,951          | 1,951     | 1,914       | 1,918                                    |                                           | 33                                        |                                             | 33                                                           |                                                                | 1,951                                          |                                          |                                  |                               | 87                                                  | 05/25/2027                        | 1                                          |
| 31377M-AP-6           | FNMA DUS Pool #380814 6.030% 12/25/19  |         | 09/01/2014    | Paydown           |                           | 47,880         | 47,880    | 51,388      | 49,176                                   |                                           | (1,296)                                   |                                             | (1,296)                                                      |                                                                | 47,880                                         |                                          |                                  |                               | 1,926                                               | 12/25/2019                        | 1                                          |
| 31377T-BE-5           | FNMA DUS Pool #386237 4.950% 06/25/19  |         | 09/01/2014    | Paydown           |                           | 7,735          | 7,735     | 8,071       | 7,842                                    |                                           | (107)                                     |                                             | (107)                                                        |                                                                | 7,735                                          |                                          |                                  |                               | 255                                                 | 06/25/2019                        | 1                                          |
| 3138MC-3U-6           | FNMA Pool #AP8910 3.500% 10/25/42      |         | 09/01/2014    | Paydown           |                           | 197,130        | 197,130   | 199,102     | 199,075                                  |                                           | (1,944)                                   |                                             | (1,944)                                                      |                                                                | 197,130                                        |                                          |                                  |                               | 5,004                                               | 10/25/2042                        | 1                                          |
| 3138W9-GP-9           | FNMA Pool #AS0205 3.000% 08/25/43      |         | 09/01/2014    | Paydown           |                           | 59,170         | 59,170    | 56,110      | 56,135                                   |                                           | 3,035                                     |                                             | 3,035                                                        |                                                                | 59,170                                         |                                          |                                  |                               | 1,168                                               | 08/25/2043                        | 1                                          |
| 3138W9-KQ-2           | FNMA Pool #AS0302 3.000% 08/25/43      |         | 09/01/2014    | Paydown           |                           | 208,418        | 208,418   | 197,639     | 197,730                                  |                                           | 10,688                                    |                                             | 10,688                                                       |                                                                | 208,418                                        |                                          |                                  |                               | 4,121                                               | 08/25/2043                        | 1                                          |
| 3138W9-LM-0           | FNMA Pool #AS0331 3.000% 08/25/43      |         | 09/01/2014    | Paydown           |                           | 58,654         | 58,654    | 55,620      | 55,646                                   |                                           | 3,008                                     |                                             | 3,008                                                        |                                                                | 58,654                                         |                                          |                                  |                               | 1,176                                               | 08/25/2043                        | 1                                          |
| 3138WV-BR-9           | FNMA Pool #AT8147 3.000% 07/25/43      |         | 09/01/2014    | Paydown           |                           | 40,826         | 40,826    | 39,544      | 39,558                                   |                                           | 1,268                                     |                                             | 1,268                                                        |                                                                | 40,826                                         |                                          |                                  |                               | 817                                                 | 07/25/2043                        | 1                                          |
| 3138X0-Y2-8           | FNMA Pool #AU1628 3.000% 07/25/43      |         | 09/01/2014    | Paydown           |                           | 114,649        | 114,649   | 108,719     | 108,769                                  |                                           | 5,879                                     |                                             | 5,879                                                        |                                                                | 114,649                                        |                                          |                                  |                               | 2,278                                               | 07/25/2043                        | 1                                          |
| 3138X0-Y5-1           | FNMA Pool #AU1631 3.000% 07/25/43      |         | 09/01/2014    | Paydown           |                           | 92,229         | 92,229    | 89,333      | 89,362                                   |                                           | 2,868                                     |                                             | 2,868                                                        |                                                                | 92,229                                         |                                          |                                  |                               | 1,861                                               | 07/25/2043                        | 1                                          |
| 3138X0-Y6-9           | FNMA Pool #AU1632 3.000% 07/25/43      |         | 09/01/2014    | Paydown           |                           | 601,067        | 601,067   | 574,082     | 574,320                                  |                                           | 26,746                                    |                                             | 26,746                                                       |                                                                | 601,067                                        |                                          |                                  |                               | 12,156                                              | 07/25/2043                        | 1                                          |
| 3138X2-VU-5           | FNMA Pool #AU3326 3.500% 07/25/43      |         | 09/01/2014    | Paydown           |                           | 174,134        | 174,134   | 175,875     | 175,846                                  |                                           | (1,713)                                   |                                             | (1,713)                                                      |                                                                | 174,134                                        |                                          |                                  |                               | 4,068                                               | 07/25/2043                        | 1                                          |
| 3138X3-CJ-9           | FNMA Pool #AU3672 3.500% 07/25/43      |         | 09/01/2014    | Paydown           |                           | 4,774          | 4,774     | 4,822       | 4,821                                    |                                           | (47)                                      |                                             | (47)                                                         |                                                                | 4,774                                          |                                          |                                  |                               | 111                                                 | 07/25/2043                        | 1                                          |
| 3138X3-EJ-7           | FNMA Pool #AU3736 3.000% 08/25/43      |         | 09/01/2014    | Paydown           |                           | 404,568        | 404,568   | 391,862     | 391,991                                  |                                           | 12,576                                    |                                             | 12,576                                                       |                                                                | 404,568                                        |                                          |                                  |                               | 8,130                                               | 08/25/2043                        | 1                                          |
| 313920-XA-3           | FNMA REMIC Ser 2001-47 ZK 6.500% 09/25 |         | 09/01/2014    | Paydown           |                           | 8,588          | 8,588     | 8,878       | 8,733                                    |                                           | (145)                                     |                                             | (145)                                                        |                                                                | 8,588                                          |                                          |                                  |                               | 377                                                 | 09/25/2031                        | 1                                          |
| 313920-XZ-8           | FNMA REMIC Ser 2001-W2 CI AF6 6.589% 1 |         | 09/01/2014    | Paydown           |                           | 12,823         | 12,823    | 12,746      | 12,887                                   |                                           | (64)                                      |                                             | (64)                                                         |                                                                | 12,823                                         |                                          |                                  |                               | 584                                                 | 10/25/2031                        | 1                                          |
| 31392E-6A-3           | FNMA REMIC Ser 2002-67 CI AN 5.000% 11 |         | 09/01/2014    | Paydown           |                           | 201,300        | 201,300   | 200,896     | 200,794                                  |                                           | 506                                       |                                             | 506                                                          |                                                                | 201,300                                        |                                          |                                  |                               | 6,605                                               | 11/25/2017                        | 1                                          |
| 31392E-FL-9           | FNMA REMIC Ser 2002-55 CI GC 5.500% 09 |         | 09/01/2014    | Paydown           |                           | 65,973         | 65,973    | 68,137      | 66,377                                   |                                           | (404)                                     |                                             | (404)                                                        |                                                                | 65,973                                         |                                          |                                  |                               | 2,428                                               | 09/25/2017                        | 1                                          |
| 31392E-SX-9           | FNMA REMIC Ser 2002-59 CI B 5.500% 09/ |         | 09/01/2014    | Paydown           |                           | 19,440         | 19,440    | 20,211      | 19,713                                   |                                           | (274)                                     |                                             | (274)                                                        |                                                                | 19,440                                         |                                          |                                  |                               | 709                                                 | 09/25/2017                        | 1                                          |
| 31392R-VX-3           | FHLMC REMIC Ser 2489 CI PE 6.000% 08/1 |         | 09/01/2014    | Paydown           |                           | 91,842         | 91,842    | 91,350      | 91,428                                   |                                           | 413                                       |                                             | 413                                                          |                                                                | 91,842                                         |                                          |                                  |                               | 3,697                                               | 08/15/2032                        | 1                                          |
| 31392T-WT-0           | FHLMC REMIC Ser 2478 JF 6.000% 08/15/2 |         | 09/01/2014    | Paydown           |                           | 24,987         | 24,987    | 26,025      | 25,329                                   |                                           | (343)                                     |                                             | (343)                                                        |                                                                | 24,987                                         |                                          |                                  |                               | 1,022                                               | 08/15/2022                        | 1                                          |
| 31392U-KL-7           | FHLMC REMIC Ser 2504 N 5.500% 09/15/1  |         | 09/01/2014    | Paydown           |                           | 33,664         | 33,664    | 34,395      | 33,805                                   |                                           | (141)                                     |                                             | (141)                                                        |                                                                | 33,664                                         |                                          |                                  |                               | 1,240                                               | 09/15/2017                        | 1                                          |
| 31392U-MQ-4           | FHLMC REMIC Ser 2503 BH 5.500% 09/15/1 |         | 09/01/2014    | Paydown           |                           | 105,630        | 105,630   | 109,084     | 106,193                                  |                                           | (562)                                     |                                             | (562)                                                        |                                                                | 105,630                                        |                                          |                                  |                               | 3,843                                               | 09/15/2017                        | 1                                          |
| 31392U-RH-9           | FHLMC REMIC Ser 2501 AN 5.500% 09/15/1 |         | 09/01/2014    | Paydown           |                           | 136,244        | 136,244   | 140,172     | 137,038                                  |                                           | (794)                                     |                                             | (794)                                                        |                                                                | 136,244                                        |                                          |                                  |                               | 4,984                                               | 09/15/2017                        | 1                                          |
| 31393A-2V-8           | FNMA REMIC Ser 2003-38 CI MP 5.500% 05 |         | 09/01/2014    | Paydown           |                           | 185,222        | 185,222   | 189,390     | 185,962                                  |                                           | (740)                                     |                                             | (740)                                                        |                                                                | 185,222                                        |                                          |                                  |                               | 6,838                                               | 05/25/2023                        | 1                                          |
| 31393B-T4-7           | FNMA REMIC Tr Ser 2003-W6 1A41 5.398%  |         | 09/01/2014    | Paydown           |                           | 64,144         | 64,144    | 64,645      | 64,317                                   |                                           | (172)                                     |                                             | (172)                                                        |                                                                | 64,144                                         |                                          |                                  |                               | 2,302                                               | 10/25/2042                        | 1                                          |
| 31393E-BH-1           | FNMA REMIC Ser 2003-74 CI VB 5.500% 07 |         | 09/01/2014    | Paydown           |                           | 1,213,877      | 1,213,877 | 1,189,599   | 1,208,039                                |                                           | 5,838                                     |                                             | 5,838                                                        |                                                                | 1,213,877                                      |                                          |                                  |                               | 45,165                                              | 07/25/2021                        | 1                                          |
| 31394F-M3-6           | FNMA REMIC Ser 2005-84 CI YH 5.500% 09 |         | 09/01/2014    | Paydown           |                           | 98,283         | 98,283    | 97,438      | 97,849                                   |                                           | 434                                       |                                             | 434                                                          |                                                                | 98,283                                         |                                          |                                  |                               | 3,602                                               | 09/25/2035                        | 1                                          |
| 31394H-QG-9           | FHLMC REMIC Ser 2663 CI VB 5.500% 03/1 |         | 07/01/2014    | Paydown           |                           | 4,824          | 4,824     | 4,765       | 4,812                                    |                                           | 12                                        |                                             | 12                                                           |                                                                | 4,824                                          |                                          |                                  |                               | 155                                                 | 03/15/2022                        | 1                                          |
| 31394W-QK-2           | FHLMC REMIC Ser 2773 CI CD 4.500% 04/1 |         | 09/01/2014    | Paydown           |                           | 59,635         | 59,635    | 54,035      | 56,761                                   |                                           | 2,874                                     |                                             | 2,874                                                        |                                                                | 59,635                                         |                                          |                                  |                               | 1,821                                               | 04/15/2024                        | 1                                          |
| 31395A-KJ-3           | FHLMC REMIC Ser 2810 CI PD 6.000% 06/1 |         | 09/01/2014    | Paydown           |                           | 311,661        | 311,661   | 311,547     | 311,079                                  |                                           | 583                                       |                                             | 583                                                          |                                                                | 311,661                                        |                                          |                                  |                               | 12,702                                              | 06/15/2033                        | 1                                          |
| 31395D-5V-7           | FNMA REMIC Ser 2006-46 CI PG 5.500% 02 |         | 09/01/2014    | Paydown           |                           | 701,097        | 701,097   | 653,383     | 664,742                                  |                                           | 467                                       |                                             | 467                                                          |                                                                | 701,097                                        |                                          |                                  |                               | 665,209                                             | 02/25/2035                        | 1                                          |
| 31395F-6J-8           | FHLMC REMIC Ser 2836 CI EG 5.000% 12/1 |         | 09/01/2014    | Paydown           |                           | 826,710        | 826,710   | 816,457     | 820,916                                  |                                           | 5,794                                     |                                             | 5,794                                                        |                                                                | 826,710                                        |                                          |                                  |                               | 27,491                                              | 12/15/2032                        | 1                                          |
| 31395G-C3-4           | FHLMC REMIC Ser 2852 CI NY 5.000% 09/1 |         | 09/01/2014    | Paydown           |                           | 2,232,277      | 2,232,277 | 2,197,080   | 2,207,964                                |                                           | 24,313                                    |                                             | 24,313                                                       |                                                                | 2,232,277                                      |                                          |                                  |                               | 73,423                                              | 09/15/2033                        | 1                                          |
| 3139/                 |                                        |         |               |                   |                           |                |           |             |                                          |                                           |                                           |                                             |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 454806-AU-4           | Indiana St Hsg & Cmnty Dev Rev LBASS AMT |         | 07/01/2014    | Call 100.0000       |                           | 160,000        | 160,000     | 160,000     | 160,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 160,000                                        |                                          |                                  |                               | 7,680                                               | 07/01/2021                        | 1FE                                        |
| 455057-XJ-3           | Indiana St Fin Auth Rev St Revolving Fd  |         | 07/30/2014    | Basis Adjustment    |                           | 347,958        | 2,800,000   | 347,958     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 347,958                                        |                                          |                                  |                               |                                                     | 02/01/2018                        | 1FE                                        |
| 455167-T5-5           | Indiana Univ Rev 5.000% 06/01/19         |         | 07/30/2014    | Basis Adjustment    |                           | 153,432        | 1,600,000   | 153,432     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 153,432                                        |                                          |                                  |                               |                                                     | 06/01/2019                        | 1FE                                        |
| 485424-LU-7           | Kansas St DOT Highway Rev Ser B-1 5.00   |         | 07/30/2014    | Basis Adjustment    |                           | 511,459        | 2,000,000   | 511,459     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 511,459                                        |                                          |                                  |                               |                                                     | 09/01/2021                        | 1FE                                        |
| 49130P-XL-3           | Kentucky St Hsg Corp Rev LBASS Txb1 Ser  |         | 07/01/2014    | Maturity            |                           | 1,170,000      | 1,170,000   | 1,170,000   | 1,170,000                                |                                           |                                           |                                                            |                                                              |                                                                | 1,170,000                                      |                                          |                                  |                               | 61,074                                              | 07/01/2014                        | 1FE                                        |
| 495289-UZ-1           | King Cnty WA Svr Rev 5.000% 01/01/25     |         | 07/30/2014    | Basis Adjustment    |                           | 260,054        | 2,140,000   | 260,054     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 260,054                                        |                                          |                                  |                               |                                                     | 01/01/2025                        | 1FE                                        |
| 495289-VB-3           | King Cnty WA Svr Rev 5.000% 01/01/27     |         | 07/30/2014    | Basis Adjustment    |                           | 249,942        | 2,000,000   | 249,942     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 249,942                                        |                                          |                                  |                               |                                                     | 01/01/2027                        | 1FE                                        |
| 54627A-DA-2           | Louisiana Hsg Fin Agy Mtg Rev LBASS AMT  |         | 09/01/2014    | Call 100.0000       |                           | 155,000        | 155,000     | 155,214     | 155,177                                  |                                           | (177)                                     |                                                            | (177)                                                        |                                                                | 155,000                                        |                                          |                                  |                               | 5,000                                               | 06/01/2029                        | 1FE                                        |
| 54659R-BF-7           | LouisvilleJeffersn Cnty KY Rev Ref Ser A |         | 07/30/2014    | Basis Adjustment    |                           | 48,393         | 1,000,000   | 48,393      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 48,393                                         |                                          |                                  |                               |                                                     | 11/15/2015                        | 1FE                                        |
| 548100-3N-4           | Lower Colo Riv Auth TX Rev Jr Lien Seven |         | 07/30/2014    | Basis Adjustment    |                           | 140,153        | 1,000,000   | 140,153     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 140,153                                        |                                          |                                  |                               |                                                     | 01/01/2028                        | 1FE                                        |
| 57429L-AL-0           | Maryland St Trans Auth Rev Ltd Oblg Txb1 |         | 07/01/2014    | Call 100.0000       |                           | 145,000        | 145,000     | 145,000     | 145,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 145,000                                        |                                          |                                  |                               | 9,396                                               | 07/01/2022                        | 1FE                                        |
| 57563R-JC-4           | Massachusetts Educ Fin Rev LBASS AMT Iss |         | 07/01/2014    | Call 100.0000       |                           | 400,000        | 400,000     | 400,000     | 400,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 400,000                                        |                                          |                                  |                               | 22,800                                              | 01/01/2030                        | 1FE                                        |
| 57604P-X3-3           | Massachusetts St Wtr Poll Rev St Revolvi |         | 07/30/2014    | Basis Adjustment    |                           | 380,703        | 2,000,000   | 380,703     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 380,703                                        |                                          |                                  |                               |                                                     | 08/01/2018                        | 1FE                                        |
| 592041-QA-8           | Nashville & Davidson Rev Ref Vanderbilt  |         | 07/30/2014    | Basis Adjustment    |                           | 526,578        | 2,500,000   | 526,578     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 526,578                                        |                                          |                                  |                               |                                                     | 10/01/2017                        | 1FE                                        |
| 60636P-D3-1           | Missouri St Env Impt Engy Rev St Revolvi |         | 07/30/2014    | Basis Adjustment    |                           | 67,068         | 1,000,000   | 67,068      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 67,068                                         |                                          |                                  |                               |                                                     | 01/01/2018                        | 1FE                                        |
| 646065-B8-4           | New Jersey St Ed Facs Auth Rev Princeton |         | 07/30/2014    | Basis Adjustment    |                           | 114,090        | 1,000,000   | 114,090     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 114,090                                        |                                          |                                  |                               |                                                     | 07/01/2017                        | 1FE                                        |
| 646065-B9-2           | New Jersey St Ed Facs Auth Rev Princeton |         | 07/30/2014    | Basis Adjustment    |                           | 194,111        | 2,565,000   | 194,111     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 194,111                                        |                                          |                                  |                               |                                                     | 07/01/2018                        | 1FE                                        |
| 647719-JN-4           | New Orleans LA Rev Svr Svc 5.000% 06/0   |         | 08/01/2014    | Call 100.0000       |                           | 2,000,000      | 2,000,000   | 2,183,620   | 2,000,000                                |                                           |                                           |                                                            |                                                              |                                                                | 2,000,000                                      |                                          |                                  |                               | 66,667                                              | 06/01/2015                        | 1FE                                        |
| 65825P-CA-6           | North Carolina St Cap Impt Obl Annual Ap |         | 07/30/2014    | Basis Adjustment    |                           | 163,645        | 1,500,000   | 163,645     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 163,645                                        |                                          |                                  |                               |                                                     | 05/01/2023                        | 1FE                                        |
| 65825P-CC-2           | North Carolina St Cap Impt Obl Annual Ap |         | 07/30/2014    | Basis Adjustment    |                           | 411,031        | 1,000,000   | 411,031     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 411,031                                        |                                          |                                  |                               |                                                     | 05/01/2025                        | 1FE                                        |
| 66353L-AV-9           | Northhampton Cnty PA CLG Rev Lafayette C |         | 07/30/2014    | Basis Adjustment    |                           | 186,393        | 1,000,000   | 186,393     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 186,393                                        |                                          |                                  |                               |                                                     | 11/01/2018                        | 1FE                                        |
| 696572-HD-1           | Palm Beach Cnty FL Rev Ser A 5.000% 10   |         | 07/30/2014    | Basis Adjustment    |                           | 196,315        | 2,500,000   | 196,315     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 196,315                                        |                                          |                                  |                               |                                                     | 10/01/2019                        | 1FE                                        |
| 79560Q-CG-1           | Salt Lake City UT Sales Tx Rev Ser A 5   |         | 07/30/2014    | Basis Adjustment    |                           | 126,117        | 1,000,000   | 126,117     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 126,117                                        |                                          |                                  |                               |                                                     | 10/01/2027                        | 1FE                                        |
| 882756-R3-5           | Texas St Public Fin Auth Unemployment Co |         | 07/01/2014    | Maturity            |                           | 3,000,000      | 3,000,000   | 3,266,129   | 3,048,305                                |                                           | (48,305)                                  |                                                            | (48,305)                                                     |                                                                | 3,000,000                                      |                                          |                                  |                               | 150,000                                             | 07/01/2014                        | 1FE                                        |
| 88278P-LQ-5           | Texas St Univ Sys Rev Fing Ref 5.000%    |         | 07/30/2014    | Basis Adjustment    |                           | 717,600        | 2,000,000   | 717,600     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 717,600                                        |                                          |                                  |                               |                                                     | 03/15/2024                        | 1FE                                        |
| 91335V-HF-6           | Univ of Pit PA COMM of Hgr Edu Cap Proj- |         | 07/30/2014    | Basis Adjustment    |                           | 131,472        | 1,000,000   | 131,472     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 131,472                                        |                                          |                                  |                               |                                                     | 09/15/2019                        | 1FE                                        |
| 91335V-HQ-2           | Univ of Pit PA COMM of Hgr Edu Var-Ref-U |         | 07/30/2014    | Basis Adjustment    |                           | 275,204        | 1,000,000   | 275,204     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 275,204                                        |                                          |                                  |                               |                                                     | 09/15/2026                        | 1FE                                        |
| 91335V-HS-8           | Univ of Pit PA COMM of Hgr Edu Var-Ref-U |         | 07/30/2014    | Basis Adjustment    |                           | 137,155        | 1,000,000   | 137,155     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 137,155                                        |                                          |                                  |                               |                                                     | 09/15/2024                        | 1FE                                        |
| 91335V-HZ-2           | Univ of Pit PA COMM of Hgr Edu Univ Cap  |         | 07/30/2014    | Basis Adjustment    |                           | 133,787        | 1,000,000   | 133,787     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 133,787                                        |                                          |                                  |                               |                                                     | 09/15/2028                        | 1FE                                        |
| 91335V-JB-3           | Univ of Pit PA COMM of Hgr Edu Ref-Univ  |         | 07/30/2014    | Basis Adjustment    |                           | 411,466        | 2,000,000   | 411,466     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 411,466                                        |                                          |                                  |                               |                                                     | 09/15/2024                        | 1FE                                        |
| 914402-WJ-7           | University MD Rev Ser A 5.000% 10/01/1   |         | 07/30/2014    | Basis Adjustment    |                           | 200,104        | 1,332,500   | 200,104     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 200,104                                        |                                          |                                  |                               |                                                     | 10/01/2018                        | 1FE                                        |
| 914455-JF-8           | Univ of Michigan MI Rev Gen Ser A 5.00   |         | 07/30/2014    | Basis Adjustment    |                           | 220,091        | 1,000,000   | 220,091     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 220,091                                        |                                          |                                  |                               |                                                     | 04/01/2024                        | 1FE                                        |
| 914713-E9-9           | University NC Chapel Hill Rev Ser A 5    |         | 07/30/2014    | Basis Adjustment    |                           | 173,914        | 1,500,000   | 173,914     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 173,914                                        |                                          |                                  |                               |                                                     | 12/01/2022                        | 1FE                                        |
| 915137-3Z-4           | University TX Rev Fin Sys Ser B08152018  |         | 07/30/2014    | Basis Adjustment    |                           | 701,392        | 2,000,000   | 701,392     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 701,392                                        |                                          |                                  |                               |                                                     | 08/15/2018                        | 1FE                                        |
| 915137-WU-3           | University TX Rev Fin Sys Ser D 5.250%   |         | 08/15/2014    | Maturity            |                           | 5,360,000      | 5,360,000   | 5,795,982   | 5,402,686                                |                                           | (42,686)                                  |                                                            | (42,686)                                                     |                                                                | 5,360,000                                      |                                          |                                  |                               | 281,400                                             | 08/15/2014                        | 1FE                                        |
| 927781-PQ-0           | Virginia St Clg Bldg Auth Rev LBASS 21st |         | 07/30/2014    | Basis Adjustment    |                           | 177,101        | 1,500,000   | 177,101     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 177,101                                        |                                          |                                  |                               |                                                     | 02/01/2022                        | 1FE                                        |
| 927781-PG-3           | Virginia St Clg Bldg Auth Rev LBASS 31st |         | 07/30/2014    | Basis Adjustment    |                           | 186,453        | 1,500,000   | 186,453     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 186,453                                        |                                          |                                  |                               |                                                     | 02/01/2024                        | 1FE                                        |
| 928172-PH-2           | Virginia St Pub Bldg Auth Rev LBASS Pub  |         | 07/30/2014    | Basis Adjustment    |                           | 588,772        | 1,000,000   | 588,772     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 588,772                                        |                                          |                                  |                               |                                                     | 08/01/2020                        | 1FE                                        |
| 930876-BC-0           | Wake Cnty NC Rev Ltd Oblig Hammond Rd De |         | 07/30/2014    | Basis Adjustment    |                           | 225,896        | 1,000,000   | 225,896     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 225,896                                        |                                          |                                  |                               |                                                     | 06/01/2025                        | 1FE                                        |
| 930876-BW-6           | Wake Cnty NC Rev Pub Imp 5.000% 01/01/   |         | 07/30/2014    | Basis Adjustment    |                           | 348,838        | 1,000,000   | 348,838     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 348,838                                        |                                          |                                  |                               |                                                     | 01/01/2023                        | 1FE                                        |
| 3199999               | Subtotal - Bonds - U.S. Special Revenues |         |               |                     |                           | 61,201,972     | 115,449,342 | 63,253,639  | 49,233,675                               |                                           | (283,678)                                 |                                                            | (283,678)                                                    |                                                                | 61,166,084                                     |                                          | 35,887                           | 35,887                        | 2,059,416                                           | XXX                               | XXX                                        |
| 000000-00-0           | AVSC Holding (PSAV Presen) 1st Lien Term |         | 09/30/2014    | Redemption 100.0000 |                           | 25,250         | 25,250      | 25,131      |                                          |                                           | 119                                       |                                                            | 119                                                          |                                                                | 25,250                                         |                                          |                                  |                               | 215                                                 | 01/22/2021                        | 4FE                                        |
| 000000-00-0           | AVSC Holding (PSAV Presen) 1st Lien Term |         | 08/26/2014    | Tax Free Exchange   |                           | 6,767,745      | 6,799,500   | 6,767,357   |                                          |                                           | 388                                       |                                                            | 388                                                          |                                                                | 6,767,745                                      |                                          |                                  |                               | 28,048                                              | 01/22/2021                        | 4FE                                        |
| 000000-00-0           | Husky Injection Molding 1st Lien Term Ln |         | 09/30/2014    | Redemption 100.0000 |                           | 7,605          | 7,605       | 7,567       |                                          |                                           | 38                                        |                                                            | 38                                                           |                                                                | 7,605                                          |                                          |                                  |                               | 57                                                  | 06/30/2021                        | 4Z                                         |
| 00241Y-AB-0           | AVSC Holding (PSAV Presen) 1st Lien Term |         | 07/24/2014    | Tax Free Exchange   |                           | 6,792,487      | 6,824,750   | 6,790,626   |                                          |                                           | 1,861                                     |                                                            | 1,861                                                        |                                                                | 6,792,487                                      |                                          |                                  |                               | 140,694                                             | 01/25/2021                        | 4FE                                        |
| 004421-VE-0           | ACE Securities Corp RMBS Ser 2006-SL1 Cl |         | 09/25/2014    | Paydown             |                           | 72,927         | 72,927      | 47,675      | 47,675                                   |                                           | 25,253                                    |                                                            | 25,253                                                       |                                                                | 72,927                                         |                                          |                                  |                               | 234                                                 | 09/25/2035                        | 5FM                                        |
| 00764M-BT-3           | Aegis ABS Trust RMBS Ser 2004-2 Cl M1    |         | 09/25/2014    | Paydown             |                           | 82,114         | 82,114      | 75,134      | 75,271                                   |                                           | 6,843                                     |                                                            | 6,843                                                        |                                                                | 82,114                                         |                                          |                                  |                               | 573                                                 | 06/25/2034                        | 1FM                                        |
| 01082#-AA-3           | Alameda Cnty CA CTL Ser 2002-A 7.500%    |         | 09/15/2014    | Redemption 100.0000 |                           | 72,920         | 72,920      | 77,295      | 75,152                                   |                                           | (2,232)                                   |                                                            | (2,232)                                                      |                                                                | 72,920                                         |                                          |                                  |                               | 3,648                                               | 06/15/2021                        | 1                                          |
| 02149D-AJ-8           | Countrywide Alternative Ln Tr RMBS Ser 2 |         | 09/01/2014    | Paydown             |                           | 202,630        | 208,810     | 199,922     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 199,922                                        |                                          | 2,708                            | 2,708                         | 4,112                                               | 01/25/2047                        | 1FM                                        |
| 02150F-AA-8           | Countrywide Alternative Ln Tr RMBS Ser 2 |         | 07/01/2014    | Paydown             |                           | 18,863         | 21,759      | 18,549      | 18,084                                   |                                           | 465                                       |                                                            | 465                                                          |                                                                | 18,549                                         |                                          | 315                              | 315                           | 698                                                 | 05/25/2037                        | 3FM                                        |
| 02150F-AA-8           | Countrywide Alternative Ln Tr RMBS Ser 2 |         | 09/01/2014    | Paydown             |                           | 19,593         | 25,118      | 21,412      | 20,875                                   |                                           | 537                                       |                                                            | 537                                                          |                                                                | 21,412                                         |                                          | (1,819)                          | (1,819)                       | 968                                                 | 05/25/2037                        | 4FM                                        |
| 02150W-AB-9           | Countrywide Alternative Ln Tr RMBS Ser 2 |         | 09/01/2014    | Paydown             |                           | 414,305        | 578,193     | 539,415     | 501,361                                  |                                           | 38,054                                    |                                                            | 38,054                                                       |                                                                | 539,415                                        |                                          | (125,110)                        | (125,110)                     | (20,271)                                            | 03/25/2047                        | 1FM                                        |
| 02376T-AA-6           | American Airlines Inc LBASS EETC Ser 201 |         | 07/15/2014    | Redemption 100.0000 |                           | 180,784        | 180,784     | 186,659     |                                          |                                           | (5,875)                                   |                                                            | (5,875)                                                      |                                                                | 180,784                                        |                                          |                                  |                               | 5,062                                               | 07/15/2020                        | 3FE                                        |

STATEMENT AS OF SEPTEMBER 30, 2014 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 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) |
| 02376T-AA-6          | American Airlines Inc LBASS EETC Ser 201 |              | 07/30/2014       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 4,836,526          | 4,691,434  | 4,843,906      |                                                      |                                                    | (7,380)                                                |                                                                               | (7,380)                                                                           |                                                                                     | 4,836,526                                                     |                                                      |                                           |                                     | 142,307                                                            | 07/15/2020                                     | 3FE                                                               |
| 023772-AA-4          | American Airlines Inc LBASS EETC Ser 201 |              | 07/15/2014       |                                          |                                 | 120,926            | 120,926    | 114,578        | 114,760                                              |                                                    | 6,166                                                  |                                                                               | 6,166                                                                             |                                                                                     | 120,926                                                       |                                                      |                                           |                                     | 4,837                                                              | 07/15/2025                                     | 1FE                                                               |
| 023772-AA-4          | American Airlines Inc LBASS EETC Ser 201 |              | 07/30/2014       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 4,505,977          | 4,743,618  | 4,494,578      | 4,501,741                                            |                                                    | 4,236                                                  |                                                                               | 4,236                                                                             |                                                                                     | 4,505,977                                                     |                                                      |                                           |                                     | 197,651                                                            | 07/15/2025                                     | 1FE                                                               |
| 02377U-AA-2          | American Airlines Inc LBASS PTC Ser 2013 |              | 07/15/2014       |                                          |                                 | 413,029            | 413,029    | 415,969        | 415,886                                              |                                                    | (2,857)                                                |                                                                               | (2,857)                                                                           |                                                                                     | 413,029                                                       |                                                      |                                           |                                     | 19,593                                                             | 01/15/2023                                     | 2FE                                                               |
| 02377U-AA-2          | American Airlines Inc LBASS PTC Ser 2013 |              | 07/30/2014       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 14,848,469         | 14,750,448 | 14,855,435     | 14,852,463                                           |                                                    | (3,994)                                                |                                                                               | (3,994)                                                                           |                                                                                     | 14,848,469                                                    |                                                      |                                           |                                     | 730,147                                                            | 01/15/2023                                     | 2FE                                                               |
| 02878C-AM-0          | American Pacific Corp Term Ln Nt 1 7.0   |              | 09/30/2014       |                                          |                                 | 53,900             | 53,900     | 53,496         |                                                      |                                                    | 404                                                    |                                                                               | 404                                                                               |                                                                                     | 53,900                                                        |                                                      |                                           |                                     | 2,068                                                              | 02/27/2019                                     | 4Z                                                                |
| 02932J-AG-2          | American Rock Salt Co 1st Lien Term Ln N |              | 09/30/2014       |                                          |                                 | 50,000             | 50,000     | 49,750         |                                                      |                                                    | 250                                                    |                                                                               | 250                                                                               |                                                                                     | 50,000                                                        |                                                      |                                           |                                     | 600                                                                | 05/20/2021                                     | 4FE                                                               |
| 03072S-KH-7          | Ameriquet Mtg Sec Inc RMBS Ser 2003-10   |              | 09/25/2014       |                                          |                                 | 226,671            | 226,671    | 219,098        | 219,274                                              |                                                    | 7,397                                                  |                                                                               | 7,397                                                                             |                                                                                     | 1,246                                                         |                                                      |                                           |                                     | 1,246                                                              | 12/25/2033                                     | 1FM                                                               |
| 03215P-BN-8          | Amresco Resdtl Sec Mtg Loan RMBS Ser 199 |              | 09/01/2014       |                                          |                                 | 33,960             | 33,960     | 33,499         | 33,783                                               |                                                    | (2)                                                    |                                                                               | (2)                                                                               |                                                                                     | 33,781                                                        |                                                      | 179                                       | 179                                 | 1,709                                                              | 03/25/2027                                     | 1FM                                                               |
| 03215P-DN-6          | Amresco Resdtl Sec Mtg Loan RMBS PTC Ser |              | 09/01/2014       |                                          |                                 | 346                | 346        | 346            | 344                                                  |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 346                                                           |                                                      |                                           |                                     | 14                                                                 | 08/25/2027                                     | 1FM                                                               |
| 03334@-AA-7          | AnchoragePermit Ctr Bldg Ls Tr CTL 6.3   |              | 09/15/2014       |                                          |                                 | 43,962             | 43,962     | 43,962         | 43,962                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 43,962                                                        |                                                      |                                           |                                     | 1,859                                                              | 02/15/2025                                     | 1                                                                 |
| 03523T-BE-7          | Anheuser-Busch InBev WldwidInc Co Gtd Nt |              | 07/30/2014       | Basis Adjustment<br>Redemption 100.0000  |                                 | 2,328,714          | 10,000,000 | 2,328,714      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,328,714                                                     |                                                      |                                           |                                     |                                                                    | 01/15/2019                                     | 1FE                                                               |
| 04529K-AC-3          | Aspen Dental Management Term Ln Nt 6 7   |              | 09/30/2014       |                                          |                                 | 18,516             | 18,516     | 18,273         | 18,192                                               | 132                                                | 192                                                    |                                                                               | 324                                                                               |                                                                                     | 18,516                                                        |                                                      |                                           |                                     | 983                                                                | 10/06/2016                                     | 4FE                                                               |
| 04541G-GB-2          | Asset Backed Securities Corp RMBS Ser 20 |              | 09/25/2014       |                                          |                                 | 212,304            | 212,304    | 203,912        |                                                      |                                                    | 8,393                                                  |                                                                               | 8,393                                                                             |                                                                                     | 212,304                                                       |                                                      |                                           |                                     | 550                                                                | 11/25/2033                                     | 1FM                                                               |
| 04626R-AC-0          | Astoria Power Project ABS PTC Ser C 7    |              | 09/01/2014       |                                          |                                 | 81,499             | 81,499     | 81,499         | 79,054                                               | 2,445                                              |                                                        |                                                                               | 2,445                                                                             |                                                                                     | 81,499                                                        |                                                      |                                           |                                     | 4,288                                                              | 05/01/2021                                     | 3AM                                                               |
| 048312-AC-6          | Atlantic City Elec Tran Fd ABS Ser 2002- |              | 07/20/2014       |                                          |                                 | 531,672            | 531,672    | 527,303        | 531,100                                              |                                                    | 572                                                    |                                                                               | 572                                                                               |                                                                                     | 531,672                                                       |                                                      |                                           |                                     | 19,579                                                             | 07/20/2017                                     | 1FE                                                               |
| 048312-AF-9          | Atlantic City Elec Tran Fd ABS Ser 2003- |              | 07/20/2014       |                                          |                                 | 100,615            | 100,615    | 100,606        | 100,610                                              |                                                    | 5                                                      |                                                                               | 5                                                                                 |                                                                                     | 100,615                                                       |                                                      |                                           |                                     | 3,366                                                              | 10/20/2016                                     | 1FE                                                               |
| 05501T-AC-3          | TGGT Holdings (Azure) LLC 1st Lien Term  |              | 09/30/2014       |                                          |                                 | 200,000            | 200,000    | 197,000        | 197,049                                              |                                                    | 2,951                                                  |                                                                               | 2,951                                                                             |                                                                                     | 200,000                                                       |                                                      |                                           |                                     | 10,400                                                             | 11/18/2018                                     | 4FE                                                               |
| 05549@-AA-3          | BJs Wholesale Club Inc CTL (HG Bowie Rea |              | 09/15/2014       |                                          |                                 | 57,263             | 57,263     | 57,816         | 57,561                                               |                                                    | (298)                                                  |                                                                               | (298)                                                                             |                                                                                     | 57,263                                                        |                                                      |                                           |                                     | 2,654                                                              | 05/15/2022                                     | 2                                                                 |
| 05948K-X7-9          | Bank of America Alt Loan Tr RMBS Ser 200 |              | 09/01/2014       |                                          |                                 | 495,116            | 495,116    | 483,480        | 483,480                                              |                                                    | 11,637                                                 |                                                                               | 11,637                                                                            |                                                                                     | 495,116                                                       |                                                      |                                           |                                     | 18,958                                                             | 01/25/2036                                     | 3FM                                                               |
| 05950T-AF-2          | Bank of America Mtg Securities RMBS Ser  |              | 09/01/2014       |                                          |                                 | 79,932             | 167,420    | 156,371        | 146,452                                              | 11,080                                             | 16                                                     |                                                                               | 11,096                                                                            |                                                                                     | 157,549                                                       |                                                      | (77,617)                                  | (77,617)                            | 6,114                                                              | 11/20/2046                                     | 3FM                                                               |
| 06050T-KN-1          | Bank of America NA Sub Nt 5.300% 03/15   |              | 07/30/2014       | Basis Adjustment                         |                                 | 12,331             | 3,000,000  | 12,331         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 12,331                                                        |                                                      |                                           |                                     |                                                                    | 03/15/2017                                     | 2FE                                                               |
| 06051G-EX-3          | Bank of America Corp Nt 2.600% 01/15/1   |              | 07/30/2014       | Basis Adjustment                         |                                 | 12,492             | 2,000,000  | 12,492         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 12,492                                                        |                                                      |                                           |                                     |                                                                    | 01/15/2019                                     | 1FE                                                               |
| 07331C-AA-6          | Bayview Opport Mast Fund Trust Ser 2014- |              | 09/28/2014       |                                          |                                 | 3,535,722          | 3,535,722  | 3,535,722      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 3,535,722                                                     |                                                      |                                           |                                     | 18,951                                                             | 07/28/2019                                     | 1Z                                                                |
| 07384M-7C-0          | Bear Stearns Adj Rate Mtg RMBS Ser 2005- |              | 09/01/2014       |                                          |                                 | 157,784            | 157,784    | 159,263        | 159,248                                              |                                                    | (1,464)                                                |                                                                               | (1,464)                                                                           |                                                                                     | 157,784                                                       |                                                      |                                           |                                     | 2,672                                                              | 03/25/2035                                     | 1FM                                                               |
| 07386H-MD-0          | Bear Stearns Alt- A Tr RMBS Ser 2004-10  |              | 09/25/2014       |                                          |                                 | 262,635            | 262,635    | 247,699        | 247,699                                              |                                                    | 14,936                                                 |                                                                               | 14,936                                                                            |                                                                                     | 262,635                                                       |                                                      |                                           |                                     | 1,880                                                              | 09/25/2034                                     | 1FM                                                               |
| 07401P-AA-2          | Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl |              | 09/25/2014       |                                          |                                 | 16,593             | 15,893     | 6,905          | 6,905                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 6,905                                                         |                                                      | 9,688                                     | 9,688                               | 55                                                                 | 03/25/2037                                     | 1FM                                                               |
| 09858V-AB-1          | Boomerang Tube LLC Term Ln Nt 1 11.000%  |              | 09/18/2014       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 315,331            | 321,875    | 312,728        | 309,000                                              | 5,123                                              | 1,207                                                  |                                                                               | 6,330                                                                             |                                                                                     | 315,331                                                       |                                                      |                                           |                                     | 27,440                                                             | 10/11/2017                                     | 5                                                                 |
| 09858V-AB-1          | Boomerang Tube LLC Term Ln Nt 9 11.750%  |              | 09/30/2014       |                                          |                                 | 321,875            | 321,875    | 315,331        |                                                      |                                                    | 6,544                                                  |                                                                               | 6,544                                                                             |                                                                                     | 321,875                                                       |                                                      |                                           |                                     | 1,243                                                              | 10/11/2017                                     | 5                                                                 |
| 10138M-AG-0          | Bottling Group LLC Co Gtd Nt 5.500% 04   |              | 07/30/2014       | Basis Adjustment<br>Redemption 100.0000  |                                 | 40,015             | 500,000    | 40,015         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 40,015                                                        |                                                      |                                           |                                     |                                                                    | 04/01/2016                                     | 1FE                                                               |
| 117017-AB-9          | Brunswick & Glynn Co Dev Auth CTL Rev Le |              | 08/15/2014       |                                          |                                 | 262,028            | 262,028    | 262,028        | 262,028                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 262,028                                                       |                                                      |                                           |                                     | 16,403                                                             | 02/15/2023                                     | 1                                                                 |
| 117017-AC-7          | Brunswick & Glynn Co Dev Auth CTL Rev Le |              | 07/15/2014       |                                          |                                 | 195,071            | 195,071    | 195,071        | 195,071                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 195,071                                                       |                                                      |                                           |                                     | 11,665                                                             | 01/15/2024                                     | 1                                                                 |
| 12189L-AR-2          | Burlington Northern Santa Fe Nt 3.750%   |              | 07/30/2014       | Basis Adjustment                         |                                 | 9,839              | 2,000,000  | 9,839          |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 9,839                                                         |                                                      |                                           |                                     |                                                                    | 04/01/2024                                     | 2FE                                                               |
| 12189P-AH-5          | Burlington Northern Santa Fe ABS ETC Ser |              | 07/15/2014       |                                          |                                 | 79,108             | 79,108     | 90,445         | 82,031                                               |                                                    | (2,924)                                                |                                                                               | (2,924)                                                                           |                                                                                     | 79,108                                                        |                                                      |                                           |                                     | 6,256                                                              | 01/15/2020                                     | 1FE                                                               |
| 1248MP-AA-2          | C-BASS Tr RMBS Ser 2007-MX1 Cl A1 6.15   |              | 09/01/2014       |                                          |                                 | 490,219            | 490,219    | 490,066        | 488,244                                              |                                                    | 1,975                                                  |                                                                               | 1,975                                                                             |                                                                                     | 490,219                                                       |                                                      |                                           |                                     | 20,968                                                             | 12/25/2036                                     | 6FE                                                               |
| 12543K-AE-4          | Community Health Systems Inc Term Ln E N |              | 09/30/2014       |                                          |                                 | 1,529              | 1,529      | 1,529          |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,529                                                         |                                                      |                                           |                                     | 5                                                                  | 01/25/2017                                     | 3FE                                                               |
| 12543K-AE-4          | Community Health Systems Inc Term Ln E N |              | 08/29/2014       | Tax Free Exchange<br>Redemption 100.0000 |                                 | 1,529              | 1,529      | 1,529          | 1,529                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,529                                                         |                                                      |                                           |                                     | 61                                                                 | 01/25/2017                                     | 3FE                                                               |
| 12543K-AK-0          | Community Health Systems Inc Term Ln D N |              | 09/30/2014       |                                          |                                 | 29,075             | 29,075     | 29,075         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 29,075                                                        |                                                      |                                           |                                     | 110                                                                | 01/27/2021                                     | 3FE                                                               |
| 12543K-AK-0          | Community Health Systems Inc Term Ln D N |              | 08/29/2014       | Tax Free Exchange                        |                                 | 29,075             | 29,075     | 29,075         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 29,075                                                        |                                                      |                                           |                                     | 700                                                                | 01/27/2021                                     | 3FE                                                               |
| 12566U-AN-4          | Citimortgage Alternative Ln Tr RMBS Ser  |              | 09/01/2014       |                                          |                                 | 100,652            | 136,535    | 110,617        | 110,617                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 110,617                                                       |                                                      | (9,965)                                   | (9,965)                             | 5,266                                                              | 02/25/2037                                     | 1FM                                                               |
| 12566U-AT-1          | Citimortgage Alternative Ln Tr RMBS Ser  |              | 08/01/2014       |                                          |                                 | 174,865            | 174,865    | 170,002        | 171,876                                              |                                                    | 166                                                    |                                                                               | 166                                                                               |                                                                                     | 172,042                                                       |                                                      | 2,824                                     | 2,824                               | 5,791                                                              | 02/25/2022                                     | 1FM                                                               |
| 12567A-AP-2          | Citimortgage Alternative Ln Tr RMBS Ser  |              | 09/01/2014       |                                          |                                 | 288,815            | 294,215    | 286,033        | 286,802                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 286,802                                                       |                                                      | 2,013                                     | 2,013                               | 11,487                                                             | 03/25/2022                                     | 1FM                                                               |
| 12591U-AG-8          | Comm Mortgage Trust CMBS Ser 2014-UBS2 C |              | 09/01/2014       |                                          |                                 |                    |            | 4,120          |                                                      |                                                    | (4,120)                                                |                                                                               | (4,120)                                                                           |                                                                                     |                                                               |                                                      |                                           |                                     | 60                                                                 | 03/10/2047                                     | 1FE                                                               |

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                     | 2                                        | 3        | 4             | 5                   | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                         |
|-----------------------|------------------------------------------|----------|---------------|---------------------|---------------------------|----------------|-----------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|--------------------------------------------|
|                       |                                          |          |               |                     |                           |                |           |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| CUSIP Ident-ification | Description                              | For-eign | Disposal Date | Name of Purchaser   | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment 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) |
| 12630U-AD-8           | Cablevision (CSC Holdings) Term Ln B Nt  |          | 09/30/2014    | Redemption 100.0000 |                           | 519,525        | 519,525   | 516,928     | 517,163                                  |                                           | 2,363                                     |                                                            | 2,363                                                        |                                                                | 519,525                                        |                                          |                                  |                               | 9,707                                               | 04/17/2020                        | 3FE                                        |
| 12632B-AB-2           | CPI International Inc Term Ln Nt 1 4.2   |          | 09/30/2014    | Redemption 100.0000 |                           | 22,500         | 22,500    | 22,444      |                                          |                                           | 56                                        |                                                            | 56                                                           |                                                                | 22,500                                         |                                          |                                  |                               | 313                                                 | 11/17/2017                        | 4FE                                        |
| 12638P-AB-5           | Credit Suisse Mtg Cap Cft RMBS Ser 2007- |          | 09/01/2014    | Paydown             |                           | 72,174         | 72,174    | 49,457      | 42,073                                   | 7,383                                     |                                           |                                                            | 7,383                                                        |                                                                | 49,457                                         |                                          | 22,717                           | 22,717                        | 2,025                                               | 04/25/2037                        | 1FM                                        |
| 126410-LM-9           | CSX Transportation Inc Co Gtd Nt 6.251   |          | 07/15/2014    | Redemption 100.0000 |                           | 140,759        | 140,759   | 140,759     | 140,759                                  |                                           |                                           |                                                            |                                                              |                                                                | 140,759                                        |                                          |                                  |                               | 8,799                                               | 01/15/2023                        | 1FE                                        |
| 12644@-BQ-7           | CTL Cap Tr CTL Ser 2002-34 CI A Walgreen |          | 09/15/2014    | Redemption 100.0000 |                           | 23,503         | 23,503    | 23,503      | 23,503                                   |                                           |                                           |                                                            |                                                              |                                                                | 23,503                                         |                                          |                                  |                               | 1,053                                               | 07/15/2022                        | 2                                          |
| 12644@-BR-5           | CTL Cap Tr CTLSer 2002-21Aurora Heathcar |          | 09/15/2014    | Redemption 100.0000 |                           | 52,562         | 52,562    | 52,562      | 52,562                                   |                                           |                                           |                                                            |                                                              |                                                                | 52,562                                         |                                          |                                  |                               | 2,331                                               | 10/15/2022                        | 2                                          |
| 12644@-BS-3           | CTL Cap Tr CTL Walgreens 6.620% 01/15/   |          | 09/15/2014    | Redemption 100.0000 |                           | 22,182         | 22,182    | 22,403      | 22,305                                   |                                           | (124)                                     |                                                            | (124)                                                        |                                                                | 22,182                                         |                                          |                                  |                               | 979                                                 | 01/15/2023                        | 2                                          |
| 12646U-AM-0           | Credit Suisse Comm Mtg Tr RMBS Ser 2013- |          | 09/01/2014    | Paydown             |                           | 429,592        | 429,592   | 441,675     | 440,104                                  |                                           | (10,512)                                  |                                                            | (10,512)                                                     |                                                                | 429,592                                        |                                          |                                  |                               | 8,596                                               | 03/25/2043                        | 1FM                                        |
| 126650-BP-4           | CVS Health Corp ABS PTC Nt 6.036% 12/1   |          | 09/10/2014    | Redemption 100.0000 |                           | 41,430         | 41,430    | 48,231      | 47,874                                   |                                           | (6,444)                                   |                                                            | (6,444)                                                      |                                                                | 41,430                                         |                                          |                                  |                               | 1,668                                               | 12/10/2028                        | 2FE                                        |
| 126650-BQ-2           | CVS Health Corp ABS PTC Nt 6.943% 01/1   |          | 09/10/2014    | Redemption 100.0000 |                           | 114,016        | 114,016   | 115,036     | 115,692                                  |                                           | (1,675)                                   |                                                            | (1,675)                                                      |                                                                | 114,016                                        |                                          |                                  |                               | 5,280                                               | 01/10/2030                        | 2FE                                        |
| 126650-BS-8           | CVS Health Corp ABS PTC Nt 7.507% 01/1   |          | 09/10/2014    | Redemption 100.0000 |                           | 24,392         | 24,392    | 31,729      | 31,414                                   |                                           | (7,022)                                   |                                                            | (7,022)                                                      |                                                                | 24,392                                         |                                          |                                  |                               | 1,221                                               | 01/10/2032                        | 2FE                                        |
| 12665U-AA-2           | CVS Health Corp ABS PTC Nt 4.704% 01/1   |          | 09/10/2014    | Paydown             |                           | 66,550         | 66,550    | 66,550      | 66,550                                   |                                           | 2,701                                     |                                                            | 2,701                                                        |                                                                | 66,550                                         |                                          |                                  |                               | 2,009                                               | 01/10/2036                        | 2FE                                        |
| 126670-FB-9           | CWABS Inc RMBS Ser 2005-IM2 CI A3 0.42   |          | 09/25/2014    | Paydown             |                           | 121,182        | 121,182   | 118,481     | 118,481                                  |                                           | 565,025                                   |                                                            | 565,025                                                      |                                                                | 121,182                                        |                                          |                                  |                               | 369                                                 | 01/25/2036                        | 1FM                                        |
| 126673-VE-9           | CWABS Inc RMBS Ser 2004-U CI 2A 0.424%   |          | 09/15/2014    | Paydown             |                           | 290,570        | 290,570   | 121,172     | (274,455)                                |                                           |                                           |                                                            |                                                              |                                                                | 290,570                                        |                                          |                                  |                               | 953                                                 | 03/15/2034                        | 1FM                                        |
| 126670-IW-4           | Countrywide Alternative Ln Tr RMBS Ser 2 |          | 09/01/2014    | Paydown             |                           | 396,515        | 396,515   | 392,984     | 385,152                                  | 8,003                                     | 3,361                                     |                                                            | 11,364                                                       |                                                                | 396,515                                        |                                          |                                  |                               | 14,445                                              | 09/25/2035                        | 3FM                                        |
| 126686-AC-8           | CWABS Inc RMBS Ser 2006-H CI 2A1B 0.30   |          | 09/15/2014    | Paydown             |                           | 89,174         | 89,174    | 30,872      | 30,872                                   |                                           | 58,302                                    |                                                            | 58,302                                                       |                                                                | 89,174                                         |                                          |                                  |                               | 185                                                 | 11/15/2036                        | 2FM                                        |
| 12668A-YS-8           | Countrywide Alternative Ln Tr RMBS Ser 2 |          | 09/01/2014    | Paydown             |                           | 39,156         | 43,639    | 36,508      | 36,508                                   |                                           |                                           |                                                            |                                                              |                                                                | 36,508                                         |                                          | 2,648                            | 2,648                         | 1,668                                               | 12/25/2035                        | 1FM                                        |
| 126694-NS-3           | CWHL Inc RMBS Ser 2005-27 CI 1A3 5.500   |          | 09/01/2014    | Paydown             |                           | 163,051        | 163,051   | 158,695     | 154,809                                  | 5,959                                     | 2,283                                     |                                                            | 8,242                                                        |                                                                | 163,051                                        |                                          |                                  |                               | 6,359                                               | 12/25/2035                        | 1FM                                        |
| 126694-IE-4           | CWHL Inc RMBS Ser 2006-HYB1 CI 1A1 2.4   |          | 09/01/2014    | Paydown             |                           | 107,500        | 128,923   | 96,918      | 96,918                                   |                                           |                                           |                                                            |                                                              |                                                                | 96,918                                         |                                          | 10,582                           | 10,582                        | 2,146                                               | 03/20/2036                        | 1FM                                        |
| 12669E-Y9-1           | CWALT Loan Tr RMBS Ser 2003-J1 CI 1A8    |          | 09/01/2014    | Paydown             |                           | 294,342        | 294,342   | 282,936     | 285,484                                  |                                           | 8,857                                     |                                                            | 8,857                                                        |                                                                | 294,342                                        |                                          |                                  |                               | 10,248                                              | 10/25/2033                        | 1FM                                        |
| 12669F-D2-6           | CWHL Inc RMBS Ser 2004-10 CI A10 5.000   |          | 09/01/2014    | Paydown             |                           | 110,190        | 110,190   | 103,165     | 108,586                                  |                                           | 1,604                                     |                                                            | 1,604                                                        |                                                                | 110,190                                        |                                          |                                  |                               | 3,746                                               | 07/25/2034                        | 1FM                                        |
| 12669F-T2-9           | CWHL Inc RMBS Ser 2004-14 CI 2A5 2.438   |          | 09/01/2014    | Paydown             |                           | 227,175        | 227,175   | 222,934     | 224,330                                  |                                           | 2,845                                     |                                                            | 2,845                                                        |                                                                | 227,175                                        |                                          |                                  |                               | 3,517                                               | 08/25/2034                        | 1FM                                        |
| 12669E-R3-7           | Countrywide Home Loans RMBS Ser 2005-15  |          | 07/01/2014    | Paydown             |                           | 12,372         | 12,372    | 12,177      | 11,598                                   | 663                                       |                                           |                                                            | 663                                                          |                                                                | 12,262                                         |                                          | 110                              | 110                           | 397                                                 | 08/25/2035                        | 2FM                                        |
| 12669E-R3-7           | Countrywide Home Loans RMBS Ser 2005-15  |          | 09/01/2014    | Paydown             |                           | 93,399         | 93,399    | 91,925      | 87,558                                   | 5,007                                     | 2                                         |                                                            | 5,009                                                        |                                                                | 92,567                                         |                                          | 832                              | 832                           | 3,684                                               | 08/25/2035                        | 3FM                                        |
| 12670N-AB-9           | CWGS Term Ln Nt 2 5.750% 02/20/20        |          | 09/30/2014    | Redemption 100.0000 |                           | 125,000        | 125,000   | 123,750     | 123,759                                  |                                           | 1,241                                     |                                                            | 1,241                                                        |                                                                | 125,000                                        |                                          |                                  |                               | 5,970                                               | 02/20/2020                        | 4FE                                        |
| 12670N-AB-9           | CWGS Term Ln Nt 1 5.750% 02/20/20        |          | 09/30/2014    | Tax Free Exchange   |                           | 572,177        |           | 571,607     | 571,661                                  |                                           | 516                                       |                                                            | 516                                                          |                                                                | 572,177                                        |                                          |                                  |                               | 23,378                                              | 02/20/2020                        | 4FE                                        |
| 144527-AB-4           | Carrington Mtg Loan Tr RMBS Ser 2007-FRE |          | 09/25/2014    | Paydown             |                           | 151,179        |           | 134,266     | 122,206                                  |                                           | 28,972                                    |                                                            | 28,972                                                       |                                                                | 151,179                                        |                                          |                                  |                               | (2,050)                                             | 02/25/2037                        | 1FM                                        |
| 15189@-AA-7           | Centerpoint Anchorage Tr CTL PTC Lease B |          | 09/15/2014    | Redemption 100.0000 |                           | 78,561         | 78,561    | 88,016      | 83,322                                   |                                           | (4,761)                                   |                                                            | (4,761)                                                      |                                                                | 78,561                                         |                                          |                                  |                               | 4,139                                               | 09/15/2022                        | 2                                          |
| 160841-AA-0           | Charlotte Gateway Village LLC CTL 6.41   |          | 09/01/2014    | Redemption 100.0000 |                           | 133,592        | 133,592   | 133,592     | 133,592                                  |                                           |                                           |                                                            |                                                              |                                                                | 133,592                                        |                                          |                                  |                               | 5,711                                               | 12/01/2016                        | 1FE                                        |
| 16165M-AD-0           | Chaseflex Tr RMBS Ser 2006-2 CI A2B 0.   |          | 09/25/2014    | Paydown             |                           | 84,373         | 84,373    | 64,578      | 66,071                                   | 11,396                                    | 6,965                                     |                                                            | 18,301                                                       |                                                                | 84,373                                         |                                          |                                  |                               | 199                                                 | 09/25/2036                        | 1FM                                        |
| 16165V-AM-0           | Chaseflex Tr RMBS Ser 2007-1 CI 2A9 6.   |          | 09/01/2014    | Paydown             |                           | 64,228         | 64,228    | 73,125      | 74,137                                   | 1,262                                     |                                           |                                                            | 1,668                                                        |                                                                | 75,805                                         |                                          | (11,577)                         | (11,577)                      | (44,251)                                            | 02/25/2037                        | 4FM                                        |
| 170250-AC-1           | Countrywide Home Loans RMBS Ser 2007-J3  |          | 09/01/2014    | Paydown             |                           | 120,291        | 142,876   | 121,400     | 123,476                                  | 1,329                                     | 40                                        |                                                            | 1,369                                                        |                                                                | 124,845                                        |                                          | (4,554)                          | (4,554)                       | 6,053                                               | 07/25/2037                        | 4FM                                        |
| 172967-FF-3           | Citigroup Inc Sr Nt 5.375% 08/09/20      |          | 07/30/2014    | Basis Adjustment    |                           | 526,339        | 5,000,000 | 526,339     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 526,339                                        |                                          |                                  |                               |                                                     | 08/09/2020                        | 1FE                                        |
| 18976@-AZ-9           | Citimortgage Alternative Ln Tr RMBS Ser  |          | 09/01/2014    | Paydown             |                           | 310,655        | 310,655   | 292,037     | 298,940                                  |                                           | 11,715                                    |                                                            | 11,715                                                       |                                                                | 310,655                                        |                                          |                                  |                               | 10,500                                              | 06/25/2022                        | 1FM                                        |
| 190750-AB-8           | Cobank ACB Sub Nt 7.875% 04/16/18        |          | 07/30/2014    | Basis Adjustment    |                           | 4,872          | 1,000,000 | 4,872       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 4,872                                          |                                          |                                  |                               |                                                     | 04/16/2018                        | 1FE                                        |
| 194160-DH-0           | Colgate-Palmolive Co MT Sr Nt 5.200% 1   |          | 07/30/2014    | Basis Adjustment    |                           | 48,812         | 500,000   | 48,812      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 48,812                                         |                                          |                                  |                               |                                                     | 11/07/2016                        | 1FE                                        |
| 210805-BU-0           | Continental Airlines Inc ABS EETC Ser 19 |          | 07/02/2014    | Paydown             |                           | 122,453        | 122,453   | 121,065     | 122,107                                  |                                           | 346                                       |                                                            | 346                                                          |                                                                | 122,453                                        |                                          |                                  |                               | 8,449                                               | 01/02/2018                        | 2FE                                        |
| 210805-CB-1           | Continental Airlines Inc ABS EETC Ser 19 |          | 09/15/2014    | Paydown             |                           | 23,937         | 23,937    | 22,465      | 23,500                                   |                                           | 437                                       |                                                            | 437                                                          |                                                                | 23,937                                         |                                          |                                  |                               | 1,591                                               | 03/15/2019                        | 2FE                                        |
| 21216@-AA-6           | Continental Wind Sr Nt 6.000% 02/28/33   |          | 08/31/2014    | Redemption 100.0000 |                           | 151,940        | 151,940   | 151,940     | 151,940                                  |                                           |                                           |                                                            |                                                              |                                                                | 151,940                                        |                                          |                                  |                               | 8,382                                               | 02/28/2033                        | 2FE                                        |
| 22003B-AJ-5           | Corporate Office Prop LP Sr Nt 3.700%    |          | 07/30/2014    | Basis Adjustment    |                           | 5,711          | 2,000,000 | 5,711       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 5,711                                          |                                          |                                  |                               |                                                     | 06/15/2021                        | 2FE                                        |
| 23311V-AD-9           | DCP Midstream Operating Sr Nt 3.875% 0   |          | 07/30/2014    | Basis Adjustment    |                           | 476,265        | 1,500,000 | 476,265     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 476,265                                        |                                          |                                  |                               |                                                     | 03/15/2023                        | 2FE                                        |
| 233331-AS-6           | DTE Energy Co Sr Nt 3.500% 06/01/24      |          | 07/30/2014    | Basis Adjustment    |                           | 22,876         | 2,000,000 | 22,876      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 22,876                                         |                                          |                                  |                               |                                                     | 06/01/2024                        | 2FE                                        |
| 24702N-AD-2           | Dell International Inc Term Ln C Nt 1    |          | 07/31/2014    | Redemption 100.0000 |                           | 562,500        | 562,500   | 559,688     | 559,769                                  |                                           | 2,731                                     |                                                            | 2,731                                                        |                                                                | 562,500                                        |                                          |                                  |                               | 15,762                                              | 10/29/2018                        | 3FE                                        |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 251510-AW-3           | Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS |         | 09/01/2014    | Paydown                 |                           | 32,532         | 32,532     | 32,525      | 32,495                                   |                                           | 38                                        |                                                            | 38                                                           |                                                                | 32,532                                         |                                          |                                  |                               | 1,090                                               | 09/25/2033                        | 1FM                                        |
| 251563-CB-6           | Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI  |         | 09/01/2014    | Paydown                 |                           | 90,482         | 90,482     | 90,457      | 90,308                                   |                                           | 175                                       |                                                            | 175                                                          |                                                                | 90,482                                         |                                          |                                  |                               | 2,870                                               | 12/25/2033                        | 1FM                                        |
| 251563-DM-1           | Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI  |         | 09/01/2014    | Paydown                 |                           | 72,589         | 72,589     | 72,572      | 72,463                                   |                                           | 126                                       |                                                            | 126                                                          |                                                                | 72,589                                         |                                          |                                  |                               | 2,271                                               | 01/25/2034                        | 1FM                                        |
| 25179M-AK-9           | Devon Energy Corp Sr Nt 4.000% 07/15/2   |         | 09/22/2014    | Citigroup               |                           | 10,738,866     | 10,200,000 | 10,756,692  | 9,175,378                                |                                           | (43,815)                                  |                                                            | (43,815)                                                     |                                                                | 10,664,493                                     |                                          | 74,373                           | 74,373                        | 427,333                                             | 07/15/2021                        | 2FE                                        |
| 25179M-AK-9           | Devon Energy Corp Sr Nt 4.000% 07/15/2   |         | 07/30/2014    | Basis Adjustment        |                           | 60,696         | 1,500,000  | 60,696      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 60,696                                         |                                          |                                  |                               |                                                     | 07/15/2021                        | 2FE                                        |
| 25459H-BF-1           | DirectTV Holdings/Fin Co Gtd Nt 3.800%   |         | 09/03/2014    | Barclays Capital        |                           | 5,198,050      | 5,000,000  | 5,004,465   | 5,004,202                                |                                           | (302)                                     |                                                            | (302)                                                        |                                                                | 5,003,900                                      |                                          | 194,150                          | 194,150                       | 186,306                                             | 03/15/2022                        | 2FE                                        |
| 26441C-AD-7           | Duke Energy Corp Sr Nt 5.050% 09/15/19   |         | 07/30/2014    | Basis Adjustment        |                           | 31,518         | 1,250,000  | 31,518      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 31,518                                         |                                          |                                  |                               |                                                     | 09/15/2019                        | 2FE                                        |
| 26633B-AC-2           | Dura-Line DBA (A-D Technology) Term Ln N |         | 09/19/2014    | Redemption 100.0000     |                           | 5,000,000      | 5,000,000  | 4,863,314   | 4,883,383                                |                                           | 116,618                                   |                                                            | 116,618                                                      |                                                                | 5,000,000                                      |                                          |                                  |                               | 869,896                                             | 05/09/2018                        | 5*                                         |
| 29276M-AG-2           | Energy Solutions LLC Term Ln Nt 1 6.75   |         | 09/30/2014    | Redemption 100.0000     |                           | 33,750         | 33,750     | 33,075      |                                          |                                           | 675                                       |                                                            | 675                                                          |                                                                | 33,750                                         |                                          |                                  |                               | 747                                                 | 05/22/2020                        | 4FE                                        |
| 29337#-AA-7           | Enhanced Cap CT Fund III LLC ABS CAPCO N |         | 09/15/2014    | Redemption 100.0000     |                           | 37,436         | 37,436     | 37,436      | 37,436                                   |                                           |                                           |                                                            |                                                              |                                                                | 37,436                                         |                                          |                                  |                               | 2,160                                               | 12/15/2020                        | 1FE                                        |
| 29439B-AA-6           | EQT Production Co Gtd Sr Nt 7.760% 02/   |         | 08/31/2014    |                         |                           | 23,800         | 23,800     | 23,984      | 23,918                                   |                                           | (118)                                     |                                                            | (118)                                                        |                                                                | 23,800                                         |                                          |                                  |                               | 1,847                                               | 02/28/2016                        | 2                                          |
| 30196S-CE-7           | FFCA Sec Lending Corp ABS Frnch Ln Ser19 |         | 09/01/2014    | Paydown                 |                           | 43,510         | 43,510     | 43,017      | 43,248                                   |                                           | 262                                       |                                                            | 262                                                          |                                                                | 43,510                                         |                                          |                                  |                               | 2,439                                               | 05/18/2026                        | 3AM                                        |
| 30260B-AA-8           | FMV Smithtown Assoc CTL 7.700% 10/04/1   |         | 09/01/2014    |                         |                           | 139,438        | 139,438    | 145,016     | 141,489                                  |                                           | (2,050)                                   |                                                            | (2,050)                                                      |                                                                | 139,438                                        |                                          |                                  |                               | 7,162                                               | 10/04/2019                        | 2                                          |
| 32007U-AL-3           | First Data Corp Extended Term Ln B Nt 1  |         | 07/18/2014    | Tax Free Exchange       |                           | 14,254,034     | 14,794,956 | 14,031,212  | 14,184,475                               |                                           | 69,559                                    |                                                            | 69,559                                                       |                                                                | 14,254,034                                     |                                          |                                  |                               | 425,785                                             | 03/24/2018                        | 4FE                                        |
| 32052E-AA-7           | First Horizon Mtg PT Tr RMBS Ser 2006-AR |         | 09/01/2014    | Paydown                 |                           | 129,562        | 129,603    | 116,505     | 116,505                                  |                                           |                                           |                                                            |                                                              |                                                                | 116,505                                        |                                          | 13,057                           | 13,057                        | 1,791                                               | 11/25/2036                        | 1FM                                        |
| 32052W-AC-3           | First Horizon Mtg PT Tr RMBS Ser 2007-FA |         | 09/01/2014    | Paydown                 |                           | 29,811         | 41,181     | 35,721      | 34,033                                   |                                           | 1,689                                     |                                                            | 1,689                                                        |                                                                | 35,721                                         |                                          | (5,911)                          | (5,911)                       | 1,721                                               | 08/25/2037                        | 2FM                                        |
| 32052W-AC-3           | First Horizon Mtg PT Tr RMBS Ser 2007-FA |         | 08/01/2014    | Paydown                 |                           | 94,234         | 119,492    | 103,650     | 98,750                                   |                                           | 4,900                                     |                                                            | 4,900                                                        |                                                                | 103,650                                        |                                          | (9,416)                          | (9,416)                       | 4,749                                               | 08/25/2037                        | 3FM                                        |
| 345397-WF-6           | Ford Motor Cr Co Sr Nt 4.250% 09/20/22   |         | 07/30/2014    | Basis Adjustment        |                           | 50,837         | 1,000,000  | 50,837      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 50,837                                         |                                          |                                  |                               |                                                     | 09/20/2022                        | 2FE                                        |
| 35729Q-AS-7           | Fremont Home Loan Tr RMBS Ser 2006-B CI  |         | 09/30/2014    | Redemption 47.0910      |                           | 27,305         | 57,983     | 6,168       | 4,546                                    |                                           | 1,622                                     |                                                            | 22,759                                                       |                                                                | 27,305                                         |                                          |                                  |                               |                                                     | 08/25/2036                        | 1FM                                        |
| 35729Q-AS-7           | Fremont Home Loan Tr RMBS Ser 2006-B CI  |         | 09/30/2014    | Capital Distribution    |                           | 30,678         | 30,678     | 30,678      | 30,678                                   |                                           |                                           |                                                            |                                                              |                                                                | 30,678                                         |                                          |                                  |                               |                                                     | 08/25/2036                        | 1FM                                        |
| 35729T-AD-4           | Fremont Home Loan Owner Tr RMBS Ser 2006 |         | 09/25/2014    | Paydown                 |                           | 47,751         | 47,751     | 29,613      | 23,636                                   |                                           | 5,977                                     |                                                            | 18,138                                                       |                                                                | 47,751                                         |                                          |                                  |                               | 98                                                  | 10/25/2036                        | 1FM                                        |
| 36161R-AD-1           | GE Cap Assurance Co CMBS Ser 2003-1 CI A |         | 09/01/2014    | Paydown                 |                           | 133,836        | 133,836    | 134,504     | 133,738                                  |                                           | 97                                        |                                                            | 97                                                           |                                                                | 133,836                                        |                                          |                                  |                               | 5,178                                               | 05/12/2035                        | 1FM                                        |
| 36242D-7Q-0           | GS Mortgage Securities Corp RMBS Ser 200 |         | 09/01/2014    | Paydown                 |                           | 116,639        | 116,639    | 110,843     | 107,201                                  |                                           | 9,438                                     |                                                            | 9,438                                                        |                                                                | 116,639                                        |                                          |                                  |                               | (21,160)                                            | 06/25/2035                        | 1FM                                        |
| 36828Q-KQ-8           | GE Capital Commercial Mortgage CMBS Ser  |         | 09/01/2014    | Paydown                 |                           | 7,000,000      | 7,000,000  | 6,626,484   | 6,945,577                                |                                           | 54,423                                    |                                                            | 54,423                                                       |                                                                | 7,000,000                                      |                                          |                                  |                               | 238,518                                             | 06/10/2048                        | 1FM                                        |
| 37185L-AE-2           | Genesis Energy LP Sr Nt 5.750% 02/15/2   |         | 07/11/2014    | RBC Dominion Securities |                           | 516,250        | 500,000    | 500,000     | 500,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 500,000                                        |                                          | 16,250                           | 16,250                        | 26,434                                              | 02/15/2021                        | 4FE                                        |
| 39322G-AB-9           | Green Plains Processing LLC Term Ln B Nt |         | 09/18/2014    | Tax Free Exchange       |                           | 59,415         | 60,000     | 59,400      |                                          |                                           | 15                                        |                                                            | 15                                                           |                                                                | 59,415                                         |                                          |                                  |                               | 915                                                 | 06/10/2020                        | 4FE                                        |
| 39322G-AB-9           | Green Plains Processing LLC Term Ln B Nt |         | 09/30/2014    | Redemption 100.0000     |                           | 60,000         | 60,000     | 59,415      |                                          |                                           | 585                                       |                                                            | 585                                                          |                                                                | 60,000                                         |                                          |                                  |                               | 153                                                 | 06/10/2020                        | 4FE                                        |
| 39539M-AA-7           | Greenpoint Mtg Funding Tr RMBS Ser 2007- |         | 09/25/2014    | Paydown                 |                           | 66,721         | 66,721     | 62,279      | 54,587                                   |                                           | 7,691                                     |                                                            | 4,443                                                        |                                                                | 66,721                                         |                                          |                                  |                               | 173                                                 | 06/25/2037                        | 1FM                                        |
| 404122-AN-3           | HCA Inc Term Ln B4 Nt 1 3.483% 05/01/1   |         | 09/30/2014    | Redemption 100.0000     |                           | 1,857          | 1,857      | 1,830       | 1,834                                    |                                           | 23                                        |                                                            | 23                                                           |                                                                | 1,857                                          |                                          |                                  |                               | 42                                                  | 05/01/2018                        | 3FE                                        |
| 404122-AP-8           | HCA Inc Term Ln B5 Nt 1 2.904% 03/31/1   |         | 09/30/2014    |                         |                           | 4,453          | 4,453      | 4,425       | 4,426                                    |                                           | 27                                        |                                                            | 27                                                           |                                                                | 4,453                                          |                                          |                                  |                               | 98                                                  | 03/31/2017                        | 3FE                                        |
| 41164T-AA-0           | Harborview Mtg Loan Tr RMBS Ser 2007-A C |         | 09/19/2014    | Paydown                 |                           | 76,560         | 180,254    | 34,248      | 34,785                                   |                                           | (536)                                     |                                                            | (536)                                                        |                                                                | 34,248                                         |                                          | 42,311                           | 42,311                        | 1,232                                               | 06/21/2037                        | 1FM                                        |
| 41164Y-AB-7           | Harborview Mtg Loan Tr RMBS Ser 2007-A C |         | 09/19/2014    | Paydown                 |                           | 74,190         | 74,190     | 72,312      | 61,772                                   |                                           | 11,239                                    |                                                            | 1,179                                                        |                                                                | 74,190                                         |                                          |                                  |                               | 194                                                 | 07/19/2047                        | 1FM                                        |
| 42346#-AE-1           | Helmerich & Payne Inc Sr Nt 6.100% 07/   |         | 07/21/2014    | Redemption 100.0000     |                           | 4,200,000      | 4,200,000  | 4,200,000   | 4,200,000                                |                                           |                                           |                                                            |                                                              |                                                                | 4,200,000                                      |                                          |                                  |                               | 256,200                                             | 07/21/2016                        | 2                                          |
| 42770R-AA-8           | Hero Funding Trust LBASS Ser 2014-1A CI  |         | 09/20/2014    | Paydown                 |                           | 611,983        | 611,983    | 613,431     |                                          |                                           | (1,448)                                   |                                                            | (1,448)                                                      |                                                                | 611,983                                        |                                          |                                  |                               | 14,535                                              | 09/20/2038                        | 1FE                                        |
| 42833U-AB-4           | Hi-Crush Partners Term Ln Nt 1 4.750%    |         | 09/30/2014    | Redemption 100.0000     |                           | 35,013         | 35,013     | 35,013      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 35,013                                         |                                          |                                  |                               | 630                                                 | 04/28/2021                        | 4FE                                        |
| 44329E-AC-5           | HSI Asset Loan Obligation RMBS Ser 2007- |         | 09/01/2014    | Paydown                 |                           | 63,571         | 185,203    | 112,527     | 112,527                                  |                                           |                                           |                                                            |                                                              |                                                                | 112,527                                        |                                          | (48,956)                         | (48,956)                      | 3,216                                               | 09/25/2037                        | 1FM                                        |
| 446150-AH-7           | Huntington Bancshares Sr Nt 2.600% 08/   |         | 07/30/2014    | Basis Adjustment        |                           | 24,526         | 2,000,000  | 24,526      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 24,526                                         |                                          |                                  |                               |                                                     | 08/02/2018                        | 2FE                                        |
| 44984M-AA-7           | I-Preferred Term Sec Ltd ABS Residual Nt |         | 09/24/2014    | Paydown                 |                           | 9,285          | 9,285      | 1,114       | 1,114                                    |                                           | 8,171                                     |                                                            | 8,171                                                        |                                                                | 9,285                                          |                                          |                                  |                               | 1,162                                               | 06/24/2034                        | 6*                                         |
| 45254N-MY-0           | IMPAC CMB Tr RMBS Ser 2005-2 CI 1A1 0    |         | 09/25/2014    | Paydown                 |                           | 76,723         | 76,723     | 74,716      | 74,716                                   |                                           | 2,007                                     |                                                            | 2,007                                                        |                                                                | 76,723                                         |                                          |                                  |                               | 339                                                 | 04/25/2035                        | 1FM                                        |
| 45255B-AD-7           | Impact Community Capital Nt 2.727% 07/   |         | 07/16/2014    | Direct                  |                           | (524)          | (524)      |             | (472)                                    |                                           | (51)                                      |                                                            |                                                              |                                                                | (524)                                          |                                          | 524                              | 524                           | (1)                                                 | 07/25/2031                        | 4                                          |
| 45255B-AB-8           | Impact CIL Parent LLC ABS Revolving Nt S |         | 09/29/2014    | Redemption 100.0000     |                           | 3,247,078      | 3,247,078  | 3,247,078   |                                          |                                           |                                           |                                                            |                                                              |                                                                | 3,247,078                                      |                                          |                                  |                               | 59,002                                              | 10/25/2056                        | 2AM                                        |
| 45258H-AA-6           | Impact Funding LLC CMBS Ctf Tranche A    |         | 09/01/2014    | Paydown                 |                           | 88,717         | 88,717     | 91,204      | 89,499                                   |                                           | (782)                                     |                                                            | (782)                                                        |                                                                | 88,717                                         |                                          |                                  |                               | 3,173                                               | 07/01/2022                        | 1FE                                        |
| 45257H-AA-5           | Impact Funding LLC CMBS Ser 2010-1 CI A1 |         | 09/01/2014    | Paydown                 |                           | 117,762        | 117,826    | 117,826     | 117,536                                  |                                           | 226                                       |                                                            | 226                                                          |                                                                | 117,762                                        |                                          |                                  |                               | 4,697                                               | 01/25/2051                        | 1FE                                        |
| 456652-AA-4           | Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1  |         | 09/01/2014    | Paydown                 |                           | 261,457        | 344,536    | 345,505     | 292,491                                  |                                           | 52,657                                    |                                                            | 52,624                                                       |                                                                | 345,115                                        |                                          | (83,658)                         | (83,658)                      | 12,725                                              | 08/25/2037                        | 2FM                                        |
| 45668J-AD-8           | Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3 |         | 09/01/2014    | Paydown                 |                           | 302,946        | 311,483    | 312,058     | 293,229                                  |                                           | 17,948                                    |                                                            | 18,240                                                       |                                                                | 311,468                                        |                                          | (8,522)                          | (8,522)                       | 5,751                                               | 01/25/2037                        | 1FM                                        |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 459200-GU-9           | International Bus Machs Corp Sr Nt 2.0   |         | 07/30/2014    | Basis Adjustment        |                           | 14,188         | 500,000    | 14,188      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 14,188                                         |                                          |                                  |                               |                                                     | 01/05/2016                        | 1FE                                        |
| 466247-H8-9           | JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1 |         | 09/01/2014    | Paydown                 |                           | 6,906          | 8,132      | 8,096       | 7,079                                    | 1,022                                     |                                           |                                                            | 1,022                                                        |                                                                | 8,101                                          |                                          | (1,195)                          | (1,195)                       | 146                                                 | 04/25/2036                        | 1FM                                        |
| 46625Y-Q2-2           | JP Morgan Chase Comm Mtg Secs CMBS Ser 2 |         | 07/30/2014    | Basis Adjustment        |                           | 320,604        | 5,468,918  | 320,604     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 320,604                                        |                                          |                                  |                               |                                                     | 04/15/2043                        | 1FM                                        |
| 46641W-AW-7           | JPMBB Comm Mtg Secs Tr Ser 2014-C19 CI A |         | 07/30/2014    | Basis Adjustment        |                           | 80,688         | 3,000,000  | 80,688      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 80,688                                         |                                          |                                  |                               |                                                     | 04/15/2047                        | 1FE                                        |
| 47215B-AB-3           | JCP&L Transition Funding LLC ABS Ser 200 |         | 09/05/2014    | Paydown                 |                           | 718,287        | 718,287    | 718,161     | 718,254                                  |                                           | 33                                        |                                                            | 33                                                           |                                                                | 718,287                                        |                                          |                                  |                               | 29,144                                              | 09/05/2016                        | 1FE                                        |
| 48121C-YK-6           | JPMorgan Chase Sub Bk Nt 6.000% 10/01/   |         | 07/30/2014    | Basis Adjustment        |                           | 58,454         | 1,250,000  | 58,454      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 58,454                                         |                                          |                                  |                               |                                                     | 10/01/2017                        | 1FE                                        |
| 49306C-AH-4           | Key Bank NA Sub Bk Nt 5.800% 07/01/14    |         | 07/01/2014    | Maturity                |                           | 10,450,000     | 10,450,000 | 10,738,542  | 10,472,744                               |                                           | (22,744)                                  |                                                            | (22,744)                                                     |                                                                | 10,450,000                                     |                                          |                                  |                               | 606,100                                             | 07/01/2014                        | 2FE                                        |
|                       |                                          |         |               | Credit Suisse First     |                           |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
|                       |                                          |         |               | Boston                  |                           | 18,538,670     | 17,000,000 | 18,944,375  | 18,749,499                               |                                           | (147,089)                                 |                                                            | (147,089)                                                    |                                                                | 18,602,410                                     |                                          | (63,740)                         | (63,740)                      | 857,863                                             | 02/15/2021                        | 2FE                                        |
| 502413-BA-4           | L-3 Communications Corp Co Gtd Nt 4.95   |         | 08/19/2014    | Paydown                 |                           | 3,014,107      | 3,014,107  | 2,890,010   | 3,005,880                                |                                           | 8,226                                     |                                                            | 8,226                                                        |                                                                | 3,014,107                                      |                                          |                                  |                               | 88,263                                              | 08/15/2029                        | 1FM                                        |
| 52108H-K7-8           | LB-LBS Comm Mtg Tr CMBS Ser 2004-C6 CI A |         | 09/11/2014    | Paydown                 |                           | 44,113         | 44,113     | 44,333      | 44,158                                   |                                           | (45)                                      |                                                            | (45)                                                         |                                                                | 44,113                                         |                                          |                                  |                               | 1,714                                               | 07/15/2040                        | 1FM                                        |
| 52109P-AE-5           | LB-LBS Comm Mtg Tr CMBS Ser 2007-C6 CI A |         | 08/28/2014    | Call 111.3289           |                           | 1,173,574      | 1,054,150  | 1,143,152   | 1,083,095                                |                                           | 90,479                                    |                                                            | 90,479                                                       |                                                                | 1,173,574                                      |                                          |                                  |                               | 47,084                                              | 04/10/2017                        | 1                                          |
| 52465#-BF-1           | Legg Mason Mtg Cap Corp Ser 2001-CTL-25  |         | 09/10/2014    | Redemption 100.0000     |                           | 79,309         | 79,309     | 86,005      | 81,486                                   |                                           | (2,178)                                   |                                                            | (2,178)                                                      |                                                                | 79,309                                         |                                          |                                  |                               | 3,343                                               | 04/10/2017                        | 1                                          |
| 52465#-BH-7           | Legg Mason Mtg Cap Corp Ser 2002-CTL-12  |         | 09/10/2014    | Redemption 100.0000     |                           | 22,132         | 22,132     | 25,044      | 22,930                                   |                                           | (799)                                     |                                                            | (799)                                                        |                                                                | 22,132                                         |                                          |                                  |                               | 997                                                 | 04/10/2017                        | 1                                          |
| 52467#-AH-8           | Legg Mason Mtg Cap Corp CTL 7.750% 01/   |         | 09/15/2014    | Redemption 100.0000     |                           | 46,167         | 46,167     | 48,419      | 47,161                                   |                                           | (994)                                     |                                                            | (994)                                                        |                                                                | 46,167                                         |                                          |                                  |                               | 2,373                                               | 01/15/2021                        | 4                                          |
| 52467#-BC-8           | Legg Mason Mtg Cap Corp CTL Ser 2003 CI  |         | 09/15/2014    | Paydown                 |                           | 42,525         | 42,525     | 46,773      | 44,008                                   |                                           | (1,483)                                   |                                                            | (1,483)                                                      |                                                                | 42,525                                         |                                          |                                  |                               | 2,326                                               | 11/15/2018                        | 2                                          |
| 52520M-GQ-0           | Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1 6   |         | 09/01/2014    | Redemption 100.0000     |                           | 47,454         | 47,454     | 47,484      | 47,414                                   |                                           | (2)                                       |                                                            | (2)                                                          |                                                                | 47,412                                         |                                          | 42                               | 42                            | 2,740                                               | 04/25/2036                        | 1FM                                        |
| 52660F-AB-4           | Leonardo Acquisition Corp 1st Lien TL Nt |         | 09/30/2014    | Goldman Sachs & Company |                           | 57,513         | 57,513     | 57,369      |                                          |                                           | 144                                       |                                                            | 144                                                          |                                                                | 57,513                                         |                                          |                                  |                               | 1,373                                               | 01/31/2021                        | 4FE                                        |
| 544152-AB-7           | Lorillard Tobacco Co Co Gtd Nt 6.875%    |         | 09/05/2014    | Paydown                 |                           | 12,067,192     | 10,200,000 | 12,315,837  | 12,088,114                               |                                           | (185,471)                                 |                                                            | (185,471)                                                    |                                                                | 11,902,642                                     |                                          | 164,550                          | 164,550                       | 600,951                                             | 05/01/2020                        | 2FE                                        |
| 55275B-AD-9           | Master Asset Bkd Sec Tr RMBS Ser 2006-NC |         | 09/25/2014    | Paydown                 |                           | 94,542         | 94,542     | 53,753      | 40,789                                   |                                           | 40,789                                    |                                                            | 40,789                                                       |                                                                | 94,542                                         |                                          |                                  |                               | 188                                                 | 08/25/2036                        | 1FM                                        |
| 55275S-AR-1           | Master Alternative Loans Tr RMBS Ser 200 |         | 09/01/2014    | Paydown                 |                           | 66,077         | 66,077     | 59,702      | 61,766                                   |                                           | 290                                       |                                                            | 290                                                          |                                                                | 62,055                                         |                                          | 4,022                            | 4,022                         | 2,874                                               | 11/25/2021                        | 3FM                                        |
| 576434-S6-2           | Master Asset Securitization Tr RMBS Ser  |         | 09/01/2014    | Paydown                 |                           | 31,767         | 31,767     | 31,201      | 31,582                                   |                                           | 185                                       |                                                            | 185                                                          |                                                                | 31,767                                         |                                          |                                  |                               | 1,066                                               | 06/25/2015                        | 1FM                                        |
| 581557-BE-4           | McKesson Corp Sr Nt 3.796% 03/15/24      |         | 07/30/2014    | Basis Adjustment        |                           | 40,827         | 3,000,000  | 40,827      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 40,827                                         |                                          |                                  |                               |                                                     | 03/15/2024                        | 2FE                                        |
| 58504F-AC-9           | Medpace Holdings Inc Term Ln Nt 1 5.00   |         | 07/02/2014    | Tax Free Exchange       |                           | 553,894        | 556,604    | 553,821     |                                          |                                           | 74                                        |                                                            | 74                                                           |                                                                | 553,894                                        |                                          |                                  |                               | 5,537                                               | 05/31/2021                        | 4FE                                        |
| 58504F-AC-9           | Medpace Holdings Inc Term Ln Nt 2 6.25   |         | 07/02/2014    | Redemption 100.0000     |                           | 556,604        | 556,604    | 553,894     |                                          |                                           | 2,709                                     |                                                            | 2,709                                                        |                                                                | 556,604                                        |                                          |                                  |                               |                                                     | 05/31/2021                        | 4FE                                        |
| 58933Y-AB-1           | Merck & Co Inc Sr Nt 2.250% 01/15/16     |         | 07/30/2014    | Basis Adjustment        |                           | 12,587         | 500,000    | 12,587      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 12,587                                         |                                          |                                  |                               |                                                     | 01/15/2016                        | 1FE                                        |
| 589929-5F-1           | Merrill Lynch Mtg Investors RMBS Ser 200 |         | 07/25/2014    | Paydown                 |                           | 629,839        | 629,839    | 578,453     | 579,468                                  |                                           | 50,371                                    |                                                            | 50,371                                                       |                                                                | 629,839                                        |                                          |                                  |                               | 3,231                                               | 07/25/2034                        | 1FM                                        |
| 59020U-3X-1           | Merrill Lynch Crd Bse A S & S RMBS Ser 2 |         | 09/25/2014    | Paydown                 |                           | 115,005        | 115,005    | 97,135      | 108,074                                  |                                           | 6,931                                     |                                                            | 6,931                                                        |                                                                | 115,005                                        |                                          |                                  |                               | 373                                                 | 01/25/2037                        | 1FM                                        |
| 59020U-P7-4           | Merrill Lynch Crd Bse A S & S RMBS Ser 2 |         | 09/01/2014    | Paydown                 |                           | 92,392         | 92,392     | 89,949      | 90,813                                   |                                           | 1,579                                     |                                                            | 1,579                                                        |                                                                | 92,392                                         |                                          |                                  |                               | 3,291                                               | 08/25/2036                        | 1FM                                        |
| 59549R-AC-8           | Mid State Tr X ABS Ser 10 CI M1 6.280%   |         | 09/15/2014    | Paydown                 |                           | 85,835         | 85,835     | 72,177      | 72,177                                   |                                           | 13,658                                    |                                                            | 13,658                                                       |                                                                | 85,835                                         |                                          |                                  |                               | 3,596                                               | 02/15/2036                        | 1AM                                        |
| 59549W-AB-9           | Mid State Tr ABS Ser 11 CI M1 5.598% 0   |         | 09/15/2014    | Paydown                 |                           | 55,895         | 55,895     | 55,894      | 55,895                                   |                                           |                                           |                                                            |                                                              |                                                                | 55,895                                         |                                          |                                  |                               | 2,111                                               | 07/15/2038                        | 2AM                                        |
| 60662W-AJ-1           | Mitchell International Inc 1st Lien TL N |         | 09/30/2014    | Redemption 100.0000     |                           | 25,025         | 25,025     | 24,900      | 24,903                                   |                                           | 123                                       |                                                            | 123                                                          |                                                                | 25,025                                         |                                          |                                  |                               | 3,242                                               | 10/11/2020                        | 4FE                                        |
| 61745M-3F-8           | Morgan Stanley Cap I CMBS Ser 2005-H05 C |         | 09/01/2014    | Paydown                 |                           | 2,471,686      | 2,471,686  | 2,400,239   | 2,460,752                                |                                           | 10,934                                    |                                                            | 10,934                                                       |                                                                | 2,471,686                                      |                                          |                                  |                               | 92,456                                              | 01/14/2042                        | 1FM                                        |
| 61745M-VW-0           | Morgan Stanley Cap I RMBS Ser 2004-1 CI  |         | 09/01/2014    | Paydown                 |                           | 19,173         | 19,173     | 19,173      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 19,173                                         |                                          |                                  |                               | 637                                                 | 11/25/2018                        | 1FM                                        |
| 61749H-LC-3           | Morgan Stanley Mtg Tr RMBS Ser 2005-5AR  |         | 09/01/2014    | Paydown                 |                           | 303,973        | 322,907    | 286,762     | 286,762                                  |                                           | 7,488                                     |                                                            | 7,488                                                        |                                                                | 294,250                                        |                                          | 9,723                            | 9,723                         | 6,155                                               | 09/25/2035                        | 1FM                                        |
| 61749M-AT-6           | Morgan Stanley Cap I CMBS Ser 2006-T23 C |         | 07/01/2014    | Paydown                 |                           | 354,001        | 354,001    | 355,938     | 354,035                                  |                                           | (33)                                      |                                                            | (33)                                                         |                                                                | 354,001                                        |                                          |                                  |                               | 12,743                                              | 08/12/2041                        | 1FM                                        |
| 61749T-AA-2           | Morgan Stanley Mtg Loan Tr RMBS Ser 2006 |         | 08/25/2014    | Paydown                 |                           | 24,759         | 24,759     | 7,456       | 4,412                                    | 3,044                                     | 17,304                                    |                                                            | 17,304                                                       |                                                                | 20,348                                         |                                          |                                  |                               | 53                                                  | 08/25/2036                        | 1FM                                        |
| 61751X-AE-0           | Morgan Stanley Cap I CMBS Ser 2007-T25 C |         | 09/01/2014    | Paydown                 |                           | 271,414        | 271,414    | 261,310     | 268,030                                  |                                           | 3,384                                     |                                                            | 3,384                                                        |                                                                | 271,414                                        |                                          |                                  |                               | 10,178                                              | 11/12/2049                        | 1FM                                        |
| 61755Y-AF-1           | Morgan Stanley Cap I CMBS Ser 2007-IQ15  |         | 09/01/2014    | Paydown                 |                           | 107,380        | 107,380    | 107,015     | 107,015                                  |                                           | 365                                       |                                                            | 365                                                          |                                                                | 107,380                                        |                                          |                                  |                               | 4,349                                               | 06/11/2049                        | 1FM                                        |
| 61756U-AE-1           | Morgan Stanley Cap I CMBS Ser 2007-IQ16  |         | 09/01/2014    | Paydown                 |                           | 31,973         | 31,973     | 36,339      | 35,609                                   |                                           | (3,636)                                   |                                                            | (3,636)                                                      |                                                                | 31,973                                         |                                          |                                  |                               | 1,251                                               | 12/12/2049                        | 1FM                                        |
| 629377-BG-6           | NRG Energy Inc Co Gtd Nt 8.500% 06/15/   |         | 09/03/2014    | Call 104.2500           |                           | 10,425,000     | 10,000,000 | 9,837,500   | 9,887,209                                |                                           | 537,791                                   |                                                            | 537,791                                                      |                                                                | 10,425,000                                     |                                          |                                  |                               | 609,167                                             | 06/15/2019                        | 4FE                                        |
| 636516-AB-2           | National Inst of Hlth Fishers CTL I B    |         | 07/15/2014    | Redemption 100.0000     |                           | 95,119         | 95,119     | 95,119      | 95,119                                   |                                           |                                           |                                                            |                                                              |                                                                | 95,119                                         |                                          |                                  |                               | 6,658                                               | 01/15/2024                        | 1                                          |
| 636517-AA-2           | National Inst of Hlth Fishers CTLPI I B  |         | 07/15/2014    | Redemption 100.0000     |                           | 55,173         | 55,173     | 55,173      | 55,173                                   |                                           |                                           |                                                            |                                                              |                                                                | 55,173                                         |                                          |                                  |                               | 3,901                                               | 07/15/2022                        | 1                                          |
| 63651P-AA-2           | National Inst Health Twinbrook CTL B Bld |         | 09/15/2014    | Paydown                 |                           | 71,856         | 71,856     | 71,856      | 71,856                                   |                                           |                                           |                                                            |                                                              |                                                                | 71,856                                         |                                          |                                  |                               | 2,794                                               | 01/15/2019                        | 1                                          |
| 63860H-AC-3           | Nationstar Home Equity Loan Tr RMBS Ser  |         | 09/25/2014    | Redemption 100.0000     |                           | 1,549,939      | 1,549,939  | 1,420,257   | 1,430,775                                |                                           | 119,164                                   |                                                            | 119,164                                                      |                                                                | 1,549,939                                      |                                          |                                  |                               | 3,221                                               | 03/25/2037                        | 1FM                                        |
| 64508Q-AA-3           | New Haven Fed Office Bldg Ls CTL GSA Gtd |         | 07/15/2014    |                         |                           | 255,274        | 255,274    | 255,274     | 255,274                                  |                                           |                                           |                                                            |                                                              |                                                                | 255,274                                        |                                          |                                  |                               | 15,061                                              | 01/15/2020                        | 1                                          |

STATEMENT AS OF SEPTEMBER 30, 2014 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) |
| 65535V-CN-6                  | Nomura Asset Sec Corp RMBS Ser 2004-AP1  |              | 08/01/2014       | Paydown              |                                 | 19,264             | 19,264     | 19,263         | 19,221                                               |                                                    | 43                                                     |                                                                               | 43                                                                                |                                                                                     | 19,264                                                        |                                                      |                                           |                                     | 604                                                                | 03/25/2034                                     | 1FM                                                               |
| 65535V-US-5                  | Nomura Asset Sec Corp RMBS Ser 2006-AR2  |              | 08/25/2014       | Paydown              |                                 | 7,682              | 7,682      | 2,401          | 2,401                                                |                                                    | 5,282                                                  |                                                                               | 5,282                                                                             |                                                                                     | 7,682                                                         |                                                      |                                           |                                     | 27                                                                 | 04/25/2036                                     | 1FM                                                               |
| 65536H-CQ-9                  | Nomura Home Equity Loan Inc RMBS Ser 200 |              | 09/25/2014       | Paydown              |                                 | 252,058            | 252,058    | 245,144        | 245,144                                              |                                                    | 6,914                                                  |                                                                               | 6,914                                                                             |                                                                                     | 252,058                                                       |                                                      |                                           |                                     | 614                                                                | 02/25/2036                                     | 1FM                                                               |
| 655844-AU-2                  | Norfolk Southern Corp Sr Nt 5.257% 09/   |              | 09/17/2014       | Maturity             |                                 | 7,500,000          | 7,500,000  | 7,468,435      | 7,485,740                                            |                                                    | 14,261                                                 |                                                                               | 14,261                                                                            |                                                                                     | 7,500,000                                                     |                                                      |                                           |                                     | 394,275                                                            | 09/17/2014                                     | 2FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 67020B-AA-8                  | NRRC-D Facilities Corp CTL GSA Rev Bd Ls |              | 09/07/2014       |                      |                                 | 125,004            | 125,004    | 125,004        | 125,004                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 125,004                                                       |                                                      |                                           |                                     | 5,419                                                              | 11/07/2023                                     | 1                                                                 |
| 674599-BZ-7                  | Occidental Petroleum Corp Sr Nt 2.500%   |              | 07/30/2014       | Basis Adjustment     |                                 | 13,758             | 500,000    | 13,758         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 13,758                                                        |                                                      |                                           |                                     |                                                                    | 02/01/2016                                     | 1FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 68216D-AC-2                  | Omnitrac 1st Lien TL Nt 1 4.750% 11/2    |              | 09/30/2014       |                      |                                 | 10,000             | 10,000     | 9,950          |                                                      |                                                    | 50                                                     |                                                                               | 50                                                                                |                                                                                     | 10,000                                                        |                                                      |                                           |                                     | 338                                                                | 11/25/2020                                     | 4FE                                                               |
| 68233L-AD-1                  | Oncor Electric Delivery Trans ABS Ser 20 |              | 08/15/2014       | Paydown              |                                 | 563,729            | 563,729    | 563,701        | 563,677                                              |                                                    | 52                                                     |                                                                               | 52                                                                                |                                                                                     | 563,729                                                       |                                                      |                                           |                                     | 30,554                                                             | 08/15/2017                                     | 1FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 68347R-AC-3                  | Opal Acquisition Inc 1st Lien Term Ln Nt |              | 09/30/2014       |                      |                                 | 22,500             | 22,500     | 22,275         | 22,277                                               |                                                    | 223                                                    |                                                                               | 223                                                                               |                                                                                     | 22,500                                                        |                                                      |                                           |                                     | 853                                                                | 11/27/2020                                     | 4FE                                                               |
| 69361D-AC-3                  | PSC Industrial Ltd Term Ln Nt 1 5.500%   |              | 07/15/2014       | RBC Capital Markets  |                                 | 2,231,250          | 2,250,000  | 2,227,500      |                                                      |                                                    | 377                                                    |                                                                               | 377                                                                               |                                                                                     | 2,227,877                                                     |                                                      | 3,373                                     | 3,373                               | 14,972                                                             | 05/14/2020                                     | 4Z                                                                |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 69361D-AC-3                  | PSC Industrial Ltd Term Ln Nt 1 5.500%   |              | 09/30/2014       |                      |                                 | 25,625             | 25,625     | 25,369         |                                                      |                                                    | 256                                                    |                                                                               | 256                                                                               |                                                                                     | 25,625                                                        |                                                      |                                           |                                     | 489                                                                | 05/14/2020                                     | 4Z                                                                |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 70454B-AN-9                  | Peabody Energy Corp Term Ln Nt 1 4.250   |              | 09/30/2014       |                      |                                 | 45,076             | 45,076     | 44,963         | 44,965                                               |                                                    | 111                                                    |                                                                               | 111                                                                               |                                                                                     | 45,076                                                        |                                                      |                                           |                                     | 1,398                                                              | 09/24/2020                                     | 3FE                                                               |
| 713448-BV-9                  | Pepsico Inc Sr Nt 0.800% 08/25/14        |              | 08/25/2014       | Maturity             |                                 | 2,000,000          | 2,000,000  | 1,995,998      | 1,998,284                                            |                                                    | 1,716                                                  |                                                                               | 1,716                                                                             |                                                                                     | 2,000,000                                                     |                                                      |                                           |                                     | 16,000                                                             | 08/25/2014                                     | 1FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 73019#-AA-0                  | PNC Equip Finc LLC ABS Priv PI Nt Ser A  |              | 09/13/2014       |                      |                                 | 290,287            | 290,287    | 290,287        | 290,287                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 290,287                                                       |                                                      |                                           |                                     | 8,709                                                              | 09/13/2027                                     | 1                                                                 |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 73019#-AB-8                  | PNC Equip Finc LLC ABS Priv PI Nt Ser B  |              | 09/13/2014       |                      |                                 | 209,713            | 209,713    | 209,713        | 209,713                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 209,713                                                       |                                                      |                                           |                                     | 6,291                                                              | 09/13/2027                                     | 1                                                                 |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 73664#-AA-8                  | Portland Natural Gas Trans Sys Sr Sec Nt |              | 09/30/2014       |                      |                                 | 108,000            | 108,000    | 108,000        | 108,000                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 108,000                                                       |                                                      |                                           |                                     | 4,779                                                              | 12/31/2018                                     | 2                                                                 |
| 73744G-AF-9                  | Post Holdings Inc Ser A Incremental Term |              | 07/29/2014       | Barclays Capital     |                                 | 1,511,250          | 1,500,000  | 1,492,500      |                                                      |                                                    | 124                                                    |                                                                               | 124                                                                               |                                                                                     | 1,492,624                                                     |                                                      | 18,626                                    | 18,626                              | 7,500                                                              | 06/02/2021                                     | 3FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 74044T-AB-5                  | Pregis Holding I Corp 1st Lien TL Nt 1   |              | 09/30/2014       |                      |                                 | 23,750             | 23,750     | 23,513         |                                                      |                                                    | 238                                                    |                                                                               | 238                                                                               |                                                                                     | 23,750                                                        |                                                      |                                           |                                     | 393                                                                | 05/15/2021                                     | 4FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 74049L-AF-8                  | Western Dental Services Inc New Term Ln  |              | 09/30/2014       |                      |                                 | 60,650             | 60,650     | 59,133         |                                                      |                                                    | 1,518                                                  |                                                                               | 1,518                                                                             |                                                                                     | 60,650                                                        |                                                      |                                           |                                     | 2,402                                                              | 11/01/2018                                     | 4FE                                                               |
| 74153Q-AH-5                  | Pride International Inc Co Gtd Nt 6.87   |              | 07/30/2014       | Basis Adjustment     |                                 | 724,746            | 9,250,000  | 724,746        |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 724,746                                                       |                                                      |                                           |                                     |                                                                    | 08/15/2020                                     | 2FE                                                               |
| 74160M-KU-5                  | Prime Mortgage Tr RMBS Ser 2005-4 CI 249 |              | 09/01/2014       | Paydown              |                                 | 266,923            | 266,923    | 217,398        | 234,126                                              |                                                    | 32,797                                                 |                                                                               | 32,797                                                                            |                                                                                     | 266,923                                                       |                                                      |                                           |                                     | 6,222                                                              | 10/25/2035                                     | 4FM                                                               |
| 742718-DA-4                  | Procter & Gamble Co Sr Nt 4.950% 08/15   |              | 08/15/2014       | Maturity             |                                 | 14,000,000         | 14,000,000 | 13,980,868     | 13,996,465                                           |                                                    | 3,535                                                  |                                                                               | 3,535                                                                             |                                                                                     | 14,000,000                                                    |                                                      |                                           |                                     | 693,000                                                            | 08/15/2014                                     | 1FE                                                               |
| 742718-DS-5                  | Procter & Gamble Co Sr Nt 1.800% 11/15   |              | 07/30/2014       | Basis Adjustment     |                                 | 9,436              | 500,000    | 9,436          |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 9,436                                                         |                                                      |                                           |                                     |                                                                    | 11/15/2015                                     | 1FE                                                               |
| 74340X-AK-7                  | Prologis LP Sr Nt 6.250% 03/15/17        |              | 07/03/2014       | Call 113.1746        |                                 | 10,129,129         | 8,950,000  | 10,272,471     | 9,999,795                                            |                                                    | 129,334                                                |                                                                               | 129,334                                                                           |                                                                                     | 10,129,129                                                    |                                                      |                                           |                                     | 447,500                                                            | 03/15/2017                                     | 2FE                                                               |
| 74340X-AM-3                  | Prologis LP Co Gtd Nt 6.625% 05/15/18    |              | 07/03/2014       | Call 118.2018        |                                 | 9,977,413          | 8,441,000  | 9,636,958      | 9,453,758                                            |                                                    | 523,655                                                |                                                                               | 523,655                                                                           |                                                                                     | 9,977,413                                                     |                                                      |                                           |                                     | 354,170                                                            | 05/15/2018                                     | 2FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 74589#-AA-8                  | Pumpniks of Hallandale CTL 7.800% 07     |              | 07/15/2014       |                      |                                 | 16,961             | 16,961     | 17,644         | 16,998                                               |                                                    | (37)                                                   |                                                                               | (37)                                                                              |                                                                                     | 16,961                                                        |                                                      |                                           |                                     | 779                                                                | 07/15/2014                                     | 2                                                                 |
| 74924D-AA-7                  | Residential Accredit Loans Inc RMBS Ser  |              | 09/01/2014       | Paydown              |                                 | 107,582            | 179,283    | 129,868        | 129,868                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 129,868                                                       |                                                      | (22,286)                                  | (22,286)                            | 7,812                                                              | 09/25/2037                                     | 1FM                                                               |
| 75115L-AA-5                  | Residential Accredit Loans Inc RMBS Ser  |              | 09/25/2014       | Paydown              |                                 | 286,024            | 286,024    | 245,134        | 245,134                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 245,134                                                       |                                                      | 40,890                                    | 40,890                              | 722                                                                | 08/25/2037                                     | 1FM                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 755920-AG-0                  | Receipts on Corp Sec Tr ABS Coll Tr Ser  |              | 08/01/2014       |                      |                                 | 109,357            | 109,357    | 119,369        | 112,111                                              |                                                    | (2,753)                                                |                                                                               | (2,753)                                                                           |                                                                                     | 109,357                                                       |                                                      |                                           |                                     | 7,108                                                              | 08/01/2017                                     | 4AM                                                               |
| 758202-AG-0                  | Reed Elsevier Cap Inc Co Gtd Nt 8.625%   |              | 07/30/2014       | Basis Adjustment     |                                 | 2,565,013          | 2,500,000  | 2,565,013      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,565,013                                                     |                                                      |                                           |                                     |                                                                    | 01/15/2019                                     | 2FE                                                               |
| 760985-GQ-8                  | Residential Asset Mtg Prod Inc RMBS Ser  |              | 09/01/2014       | Paydown              |                                 | 24,113             | 24,113     | 24,107         | 24,050                                               |                                                    | 32                                                     |                                                                               | 32                                                                                |                                                                                     | 24,082                                                        |                                                      |                                           |                                     | 954                                                                | 01/25/2032                                     | 1FM                                                               |
| 760985-ST-9                  | Residential Asset Mtg Prod Inc RMBS Ser  |              | 09/01/2014       | Paydown              |                                 | 133,473            | 133,473    | 125,465        | 128,683                                              |                                                    | 320                                                    |                                                                               | 320                                                                               |                                                                                     | 129,002                                                       |                                                      | 4,471                                     | 4,471                               | 4,106                                                              | 11/25/2032                                     | 1FM                                                               |
| 76110V-KU-1                  | Residential Funding Mtg Sec II RMBS Ser  |              | 09/25/2014       | Paydown              |                                 | 12,783             | 12,783     | 6,117          | 6,117                                                |                                                    | 6,665                                                  |                                                                               | 6,665                                                                             |                                                                                     | 12,783                                                        |                                                      |                                           |                                     | 43                                                                 | 08/25/2032                                     | 1FM                                                               |
| 761143-AD-8                  | Residential Asset Sec Tr RMBS Ser 2007-A |              | 07/01/2014       | Paydown              |                                 | 17,560             | 49,211     | 35,994         | 34,873                                               |                                                    | 1,121                                                  |                                                                               | 1,121                                                                             |                                                                                     | 35,994                                                        |                                                      | (18,434)                                  | (18,434)                            | 1,801                                                              | 09/25/2037                                     | 1FM                                                               |
| 761143-AD-8                  | Residential Asset Sec Tr RMBS Ser 2007-A |              | 09/01/2014       | Paydown              |                                 | 36,976             | 65,375     | 47,816         | 46,327                                               |                                                    | 1,489                                                  |                                                                               | 1,489                                                                             |                                                                                     | 47,816                                                        |                                                      |                                           |                                     | 2,848                                                              | 09/25/2037                                     | 4FM                                                               |
| 78442G-GG-5                  | SLM Student Loan Tr ABS Ser 2003-4 CI A5 |              | 09/15/2014       | Paydown              |                                 | 123,203            | 123,203    | 123,133        | 123,164                                              |                                                    | 39                                                     |                                                                               | 39                                                                                |                                                                                     | 123,203                                                       |                                                      | (10,840)                                  | (10,840)                            | 921                                                                | 03/15/2033                                     | 1FE                                                               |
| 78573A-AA-8                  | SABMiller Holdings Inc Nt 3.750% 01/15   |              | 07/30/2014       | Basis Adjustment     |                                 | 62,920             | 2,000,000  | 62,920         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 62,920                                                        |                                                      |                                           |                                     |                                                                    | 01/15/2022                                     | 2FE                                                               |
| 785778-HD-6                  | SACO I Tr RMBS Ser 2005-6 CI A 0.735%    |              | 09/25/2014       | Paydown              |                                 | 111,698            | 111,698    | 107,871        | 107,871                                              |                                                    | 3,827                                                  |                                                                               | 3,827                                                                             |                                                                                     | 111,698                                                       |                                                      |                                           |                                     | 557                                                                | 09/25/2035                                     | 1FM                                                               |
| 785811-AA-8                  | SACO I Tr RMBS Ser 2006-5 CI 1A 0.305%   |              | 09/25/2014       | Paydown              |                                 | 63,859             | 90,876     | 31,352         | 31,365                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 31,365                                                        |                                                      | 32,493                                    | 32,493                              | 313                                                                | 04/25/2036                                     | 1FM                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 81774U-AC-1                  | Sesac Inc Term Ln Nt 1 5.000% 02/08/19   |              | 08/01/2014       |                      |                                 | 22,333             | 22,333     | 22,109         | 22,137                                               |                                                    | 195                                                    |                                                                               | 195                                                                               |                                                                                     | 22,333                                                        |                                                      |                                           |                                     | 742                                                                | 02/08/2019                                     | 4FE                                                               |
| 81774U-AC-1                  | Sesac Inc Term Ln Nt 1 5.000% 02/08/19   |              | 09/26/2014       | Tax Free Exchange    |                                 | 14,851             | 14,965     | 14,816         | 14,834                                               |                                                    | 17                                                     |                                                                               | 17                                                                                |                                                                                     | 14,851                                                        |                                                      |                                           |                                     | 609                                                                | 02/08/2019                                     | 4FE                                                               |
|                              |                                          |              |                  | Redemption 100.0000  |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
| 81774U-AC-1                  | Sesac Inc Term Ln Nt 7 6.250% 02/08/19   |              | 09/29/2014       |                      |                                 | 14,965             | 14,965     | 14,851         |                                                      |                                                    | 114                                                    |                                                                               | 114                                                                               |                                                                                     | 14,965                                                        |                                                      |                                           |                                     | 10                                                                 | 02/08/2019                                     | 4FE                                                               |
| 820922-AV-4                  | Shearson Lehman CMO Inc CMBS Mtg Bkd Ser |              | 09/01/2014       | Paydown              |                                 | 42,205             | 42,205     | 38,509         | 41,493                                               |                                                    | 712                                                    |                                                                               | 712                                                                               |                                                                                     | 42,205                                                        |                                                      |                                           |                                     | 1,616                                                              | 05/01/2017                                     | 1                                                                 |

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE   NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                     | 2                                        | 3        | 4             | 5                   | 6                         | 7              | 8          | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                         |
|-----------------------|------------------------------------------|----------|---------------|---------------------|---------------------------|----------------|------------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|--------------------------------------------|
|                       |                                          |          |               |                     |                           |                |            |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| CUSIP Ident-ification | Description                              | For-eign | Disposal Date | Name of Purchaser   | Number of Shares of Stock | Consid-eration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment 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) |
| 82570J-AE-6           | SI Organization Inc 1st Lien TL Nt 1 5   |          | 09/30/2014    | Redemption 100.0000 |                           | 46,367         | 46,367     | 45,903      |                                          |                                           | 464                                       |                                                            | 464                                                          |                                                                | 46,367                                         |                                          |                                  |                               | 852                                                 | 11/23/2019                        | 4FE                                        |
| 84756N-AD-1           | Spectra Energy Partners Nt 4.750% 03/1   |          | 07/30/2014    | Basis Adjustment    |                           | 517,367        | 6,000,000  | 517,367     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 517,367                                        |                                          |                                  |                               |                                                     | 03/15/2024                        | 2FE                                        |
| 84857H-AL-4           | Spirit Aerosystems Inc Term Ln B Nt 1    |          | 09/30/2014    | Redemption 100.0000 |                           | 63,613         | 63,613     | 63,454      |                                          |                                           | 159                                       |                                                            | 159                                                          |                                                                | 63,613                                         |                                          |                                  |                               | 1,051                                               | 09/15/2020                        | 3FE                                        |
| 85231C-AA-3           | St Louis Fed Office Bldg Tr CTL GSA Gtd  |          | 07/15/2014    | Redemption 100.0000 |                           | 2,709,705      | 2,709,705  | 2,709,705   | 2,709,705                                |                                           |                                           |                                                            |                                                              |                                                                | 2,709,705                                      |                                          |                                  |                               | 187,241                                             | 01/15/2019                        | 1                                          |
| 861832-AA-0           | Stonehenge Cap Fund NY LLC ABS Sr Struct |          | 09/15/2014    | Redemption 100.0000 |                           | 20,890         | 20,890     | 20,890      | 20,890                                   |                                           |                                           |                                                            |                                                              |                                                                | 20,890                                         |                                          |                                  |                               | 1,320                                               | 12/15/2016                        | 1                                          |
| 861832-A@-2           | Stonehenge Cap Fund NY LLC ABS Sr Nt Ser |          | 09/15/2014    | Redemption 100.0000 |                           | 40,454         | 40,454     | 40,454      | 40,454                                   |                                           |                                           |                                                            |                                                              |                                                                | 40,454                                         |                                          |                                  |                               | 2,256                                               | 12/15/2015                        | 1                                          |
| 86187#-AA-8           | Stonehenge Cap Fd TX LP ABS Sr Structure |          | 08/01/2014    |                     |                           | 216,347        | 216,347    | 216,347     | 216,347                                  |                                           |                                           |                                                            |                                                              |                                                                | 216,347                                        |                                          |                                  |                               | 15,880                                              | 08/01/2015                        | 1                                          |
| 86358E-CL-8           | Structured Asset Inv Ln Tr RMBS Ser 2003 |          | 09/25/2014    | Paydown             |                           | 202,360        | 202,360    | 185,526     | 166,182                                  |                                           | 16,372                                    |                                                            | 16,372                                                       |                                                                | 202,360                                        |                                          |                                  |                               | 1,637                                               | 07/25/2033                        | 1FM                                        |
| 86359B-JJ-6           | Structured Asset Sec Corp RMBS Ser 2004  |          | 08/01/2014    | Paydown             |                           | 88,014         | 88,014     | 88,001      | 87,877                                   |                                           | 137                                       |                                                            | 137                                                          |                                                                | 88,014                                         |                                          |                                  |                               | 2,774                                               | 03/25/2034                        | 1FM                                        |
| 86363G-AJ-3           | Structured Asset Sec Corp RMBS Ser 2007  |          | 09/01/2014    | Paydown             |                           | 1,163,479      | 1,220,315  | 1,101,273   | 1,101,273                                |                                           |                                           |                                                            |                                                              |                                                                | 1,101,273                                      |                                          | 62,207                           | 62,207                        | 38,775                                              | 04/25/2047                        | 1FM                                        |
| 872227-AA-1           | TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1 |          | 09/01/2014    | Paydown             |                           | 158,829        | 127,264    | 109,793     |                                          | 17,472                                    | 31,565                                    |                                                            | 49,037                                                       |                                                                | 158,829                                        |                                          |                                  |                               | 5,639                                               | 07/25/2037                        | 1FM                                        |
| 87246A-AC-2           | TIAA Real Estate CDO Ltd CMBS Ser 2007-C |          | 09/10/2014    | Paydown             |                           | 456,188        | 456,188    | 458,079     | 456,119                                  |                                           | 69                                        |                                                            | 69                                                           |                                                                | 456,188                                        |                                          |                                  |                               | 20,821                                              | 08/15/2039                        | 1FM                                        |
| 89789T-AA-4           | Truman Capital Mtg Ln Tr RMBS Ser 2014-N |          | 09/25/2014    | Paydown             |                           | 1,231,712      | 1,231,712  | 1,230,137   |                                          |                                           | 1,575                                     |                                                            | 1,575                                                        |                                                                | 1,231,712                                      |                                          |                                  |                               | 2,872                                               | 07/25/2053                        | 1Z                                         |
| 90345U-AB-4           | US FT Holdco Term Ln Nt 2 4.500% 10/04   |          | 09/30/2014    | Redemption 100.0000 |                           | 37,500         | 37,500     | 36,501      | 36,729                                   |                                           | 771                                       |                                                            | 771                                                          |                                                                | 37,500                                         |                                          |                                  |                               | 1,286                                               | 10/04/2017                        | 4FE                                        |
| 90346Y-AB-5           | US Shipping Corp Term Ln Nt 1 9.000% 0   |          | 08/08/2014    | Redemption 100.0000 |                           | 137,186        | 137,186    | 137,529     | 137,498                                  |                                           | (312)                                     |                                                            | (312)                                                        |                                                                | 137,186                                        |                                          |                                  |                               | 13,422                                              | 04/26/2018                        | 4FE                                        |
| 90781#-AG-7           | Union Pacific RR ABS PTC Ser 2008-2 4    |          | 08/14/2014    | Redemption 100.0000 |                           | 46             | 46         | 46          | 46                                       |                                           |                                           |                                                            |                                                              |                                                                | 46                                             |                                          |                                  |                               | 1,323                                               | 01/16/2016                        | 1                                          |
| 90783T-AA-8           | Union Pacific RR PTC Ser 2004-1 5.404%   |          | 07/02/2014    | Redemption 100.0000 |                           | 132,029        | 132,029    | 132,029     | 132,029                                  |                                           |                                           |                                                            |                                                              |                                                                | 132,029                                        |                                          |                                  |                               | 7,135                                               | 07/02/2025                        | 1FE                                        |
| 914908-AV-0           | Univision Communications Replacement 1st |          | 09/22/2014    | Redemption 100.0000 |                           | 11,902         | 11,902     | 11,632      |                                          |                                           | 269                                       |                                                            | 269                                                          |                                                                | 11,902                                         |                                          |                                  |                               | 320                                                 | 03/01/2020                        | 4FE                                        |
| 91736#-AA-4           | United States of America BIA CTL GSA Gtd |          | 09/15/2014    | Redemption 100.0000 |                           | 96,124         | 96,124     | 96,124      | 96,124                                   |                                           |                                           |                                                            |                                                              |                                                                | 96,124                                         |                                          |                                  |                               | 5,508                                               | 03/15/2024                        | 1                                          |
| 91737#-AA-3           | United States Govt SS Ls FinTr CTL GSA G |          | 09/15/2014    | Redemption 100.0000 |                           | 233,993        | 233,993    | 233,223     | 233,691                                  |                                           | 302                                       |                                                            | 302                                                          |                                                                | 233,993                                        |                                          |                                  |                               | 7,340                                               | 11/15/2018                        | 1                                          |
| 91830J-AA-1           | Vericrest Opportunity Ln Trans Ser 2014- |          | 09/25/2014    | Paydown             |                           | 2,181,757      | 2,181,757  | 2,191,302   |                                          |                                           | (9,545)                                   |                                                            | (9,545)                                                      |                                                                | 2,181,757                                      |                                          |                                  |                               | 9,280                                               | 11/25/2053                        | 1Z                                         |
| 92851@-AA-3           | Vivendi SPC Tr CTL 6.630% 04/15/22       |          | 09/15/2014    | Redemption 100.0000 |                           | 55,050         | 55,050     | 55,050      | 55,050                                   |                                           |                                           |                                                            |                                                              |                                                                | 55,050                                         |                                          |                                  |                               | 2,434                                               | 04/15/2022                        | 2                                          |
| 92928Q-AA-6           | WEA Finance LLC Sr Nt 7.125% 04/15/18    |          | 07/23/2014    | Call 119.5360       |                           | 4,392,948      | 3,675,000  | 4,508,339   | 4,374,565                                |                                           | 18,383                                    |                                                            | 18,383                                                       |                                                                | 4,392,948                                      |                                          |                                  |                               | 202,217                                             | 04/15/2018                        | 1FE                                        |
| 92928Q-AB-4           | WEA Finance LLC Co Gtd Nt 4.625% 05/10   |          | 07/23/2014    | Call 113.8280       |                           | 15,275,718     | 13,420,000 | 14,838,314  | 14,697,747                               |                                           | 577,970                                   |                                                            | 577,970                                                      |                                                                | 15,275,718                                     |                                          |                                  |                               | 436,217                                             | 05/10/2021                        | 1FE                                        |
| 92933W-AB-4           | WEA Finance/WT Fin Aust Co Gtd Nt 6.75   |          | 07/23/2014    | Call 121.7650       |                           | 6,088,250      | 5,000,000  | 6,159,465   | 6,016,668                                |                                           | 71,582                                    |                                                            | 71,582                                                       |                                                                | 6,088,250                                      |                                          |                                  |                               | 300,950                                             | 09/02/2019                        | 1FE                                        |
| 92978N-AE-4           | Wachovia Bank Comm Mtg Tr CMBS Ser 2007- |          | 09/01/2014    | Paydown             |                           | 7,954          | 7,954      | 7,874       |                                          |                                           | 36                                        |                                                            | 36                                                           |                                                                | 7,954                                          |                                          |                                  |                               | 360                                                 | 02/15/2051                        | 1FM                                        |
| 93362F-AB-9           | Washington Mutual Mtg RMBS Ser 2006-AR8  |          | 09/01/2014    | Paydown             |                           | 186,291        | 223,213    | 199,124     | 199,124                                  |                                           |                                           |                                                            |                                                              |                                                                | 199,124                                        |                                          | (12,834)                         | (12,834)                      | (9,845)                                             | 08/25/2046                        | 1FM                                        |
| 93363E-AB-1           | Washington Mutual Mtg RMBS Ser 2006-AR10 |          | 09/01/2014    | Paydown             |                           | 13,243         | 13,410     | 13,430      | 11,139                                   | 1,624                                     | 651                                       |                                                            | 2,275                                                        |                                                                | 13,414                                         |                                          | (171)                            | (171)                         | 317                                                 | 09/25/2036                        | 1FM                                        |
| 93363N-AA-3           | Washington Mutual Mtg RMBS Ser 2006-AR12 |          | 09/01/2014    | Paydown             |                           | 22,174         | 24,366     | 24,439      | 20,780                                   | 3,638                                     | (1)                                       |                                                            | 3,637                                                        |                                                                | 24,417                                         |                                          | (2,243)                          | (2,243)                       | 420                                                 | 10/25/2036                        | 1FM                                        |
| 93363P-AA-8           | Washington Mutual Mtg RMBS Ser 2006-AR14 |          | 09/01/2014    | Paydown             |                           | 56,100         | 62,603     | 57,445      | 57,019                                   |                                           | 425                                       |                                                            | 425                                                          |                                                                | 57,445                                         |                                          | (1,345)                          | (1,345)                       | (2,155)                                             | 11/25/2036                        | 1FM                                        |
| 93934@-AE-8           | Washington Mutual MSC Mtg PT RMBS Ser 20 |          | 09/01/2014    | Paydown             |                           | 209,648        | 236,987    | 182,172     |                                          |                                           |                                           |                                                            |                                                              |                                                                | 209,648                                        |                                          | 27,477                           | 27,477                        | 3,589                                               | 04/25/2037                        | 1FM                                        |
| 94978#-AT-4           | Wells Fargo Bank Northwest NA CTL Ser 20 |          | 09/01/2014    | Redemption 100.0000 |                           | 25,875         | 25,875     | 25,875      | 25,875                                   |                                           |                                           |                                                            |                                                              |                                                                | 25,875                                         |                                          |                                  |                               | 1,148                                               | 08/01/2027                        | 2                                          |
| 94978#-AU-1           | Wells Fargo Bank Northwest NA CTL MWRA L |          | 09/15/2014    | Redemption 100.0000 |                           | 27,953         | 27,953     | 29,266      | 28,900                                   |                                           | (947)                                     |                                                            | (947)                                                        |                                                                | 27,953                                         |                                          |                                  |                               | 1,376                                               | 05/15/2032                        | 1                                          |
| 94978#-AX-5           | Wells Fargo Bank Northwest NA CTL CVS Co |          | 09/10/2014    | Redemption 100.0000 |                           | 76,850         | 76,850     | 76,850      | 76,850                                   |                                           |                                           |                                                            |                                                              |                                                                | 76,850                                         |                                          |                                  |                               | 3,403                                               | 10/10/2024                        | 2                                          |
| 94978#-BC-0           | Wells Fargo Bank Northwest NA CTL 6.59   |          | 09/01/2014    | Redemption 100.0000 |                           | 102,123        | 102,123    | 102,123     | 102,123                                  |                                           |                                           |                                                            |                                                              |                                                                | 102,123                                        |                                          |                                  |                               | 4,495                                               | 11/01/2022                        | 2                                          |
| 94983C-AS-6           | Wells Fargo Mtg Backed Sec Tr RMBS Ser 2 |          | 09/01/2014    | Paydown             |                           | 648,687        | 648,687    | 658,417     | 660,992                                  |                                           | (12,306)                                  |                                                            | (12,306)                                                     |                                                                | 648,687                                        |                                          |                                  |                               | (4,470)                                             | 06/25/2035                        | 1FM                                        |
| 98149@-AK-7           | World Kitchen LLC Term Ln Nt 1 5.500%    |          | 09/30/2014    | Redemption 100.0000 |                           | 11,084         | 11,084     | 10,973      | 10,989                                   |                                           | 95                                        |                                                            | 95                                                           |                                                                | 11,084                                         |                                          |                                  |                               | 462                                                 | 04/02/2018                        | 4FE                                        |
| 982526-AV-7           | Wrigley Wm Jr Co Sr Nt 2.900% 10/21/19   |          | 07/30/2014    | Basis Adjustment    |                           | 71,909         | 3,000,000  | 71,909      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 71,909                                         |                                          |                                  |                               |                                                     | 10/21/2019                        | 2FE                                        |

## STATEMENT AS OF SEPTEMBER 30, 2014 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) |     |
| .98881@-AA-4                                                            | ZC Specialty Ins Co Ctl Ser 2002-31 7. ....  |              | .07/25/2014      | Redemption 100.0000                         |                                 | .281,605           | 281,605     | .282,506       | .282,207                                             |                                                    |                                                        | (602)                                                                         | (602)                                                                             |                                                                                     | .281,605                                                      |                                                      |                                           |                                     | 20,664                                                             | 12/23/2022                                     | 2. ....                                                           |     |
| .C9536D-AD-4                                                            | Vantage Pipeline Term Ln Nt 1 4.000% 0       |              | .09/30/2014      | Redemption 100.0000                         |                                 | .105,129           | 105,129     | .104,603       | .104,624                                             |                                                    |                                                        | .505                                                                          | .505                                                                              |                                                                                     | .105,129                                                      |                                                      |                                           |                                     | .3,189                                                             | 08/19/2020                                     | 3FE. ....                                                         |     |
| .G9270#-AA-1                                                            | Village Roadshow Pictures Term Ln A2 5. .... |              | .07/25/2014      | Redemption 100.0000                         |                                 | .50,000            | .50,000     | .49,500        | .49,595                                              |                                                    |                                                        | .405                                                                          | .405                                                                              |                                                                                     | .50,000                                                       |                                                      |                                           |                                     | .1,807                                                             | 11/21/2017                                     | 2FE. ....                                                         |     |
| .L7601F-AC-5                                                            | Pinnacle Acquisition (Paradigm) Term Ln C    |              | .09/30/2014      | Redemption 100.0000                         |                                 | .655               | .655        | .646           | .647                                                 |                                                    |                                                        | .8                                                                            | .8                                                                                |                                                                                     | .655                                                          |                                                      |                                           |                                     | .24                                                                | 07/30/2019                                     | 4Z. ....                                                          |     |
| .Y5363L-AA-4                                                            | MMI International Ltd Term Ln Nt 1 7.2       |              | .07/31/2014      | Redemption 100.0000                         |                                 | .85,586            | .85,586     | .85,586        |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .85,586                                                       |                                                      |                                           |                                     | .968                                                               | 11/20/2018                                     | 3FE. ....                                                         |     |
| .496902-AJ-6                                                            | Kinross Gold Corp Sr Nt 5.125% 09/01/2       | I. ....      | .07/30/2014      | Basis Adjustment<br>Redemption 100.0000     |                                 | .225,709           | 5,000,000   | .225,709       |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .225,709                                                      |                                                      |                                           |                                     |                                                                    | 09/01/2021                                     | 2FE. ....                                                         |     |
| .C9413P-AP-8                                                            | Valeant Pharmaceuticals Inc Term Ln B Nt     | A. ....      | .07/16/2014      |                                             |                                 | .1,816,035         | 1,816,035   | .1,788,795     | .1,790,078                                           |                                                    |                                                        | 25,958                                                                        | 25,958                                                                            |                                                                                     | 1,816,035                                                     |                                                      |                                           |                                     | 56,194                                                             | 08/06/2020                                     | 3FE. ....                                                         |     |
| .009503-AD-5                                                            | Airspeed Ltd ABS Vitesse Air Hdg TrCt S      | R. ....      | .09/15/2014      | Paydown                                     |                                 | 45,344             | 45,344      | .30,964        | 8,280                                                | 24,839                                             |                                                        | 12,224                                                                        | 37,063                                                                            |                                                                                     | 45,344                                                        |                                                      |                                           |                                     | 2,117                                                              | 06/15/2047                                     | 5*. ....                                                          |     |
| .018890-16-0                                                            | Preferred Term Secs XIII ABS Sec Nt Ser      | F. ....      | .09/24/2014      | Paydown                                     |                                 | 253,463            | 253,463     | 186,998        | 71,453                                               |                                                    |                                                        | 65,712                                                                        | 65,712                                                                            |                                                                                     | 253,463                                                       |                                                      |                                           |                                     | .893                                                               | 03/24/2034                                     | 1FE. ....                                                         |     |
| .018890-16-0                                                            | Preferred Term Secs XIII ABS Sec Nt Ser      | F. ....      | .07/30/2014      | Basis Adjustment                            |                                 | .833,783           | 3,750,472   | .833,783       |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .833,783                                                      |                                                      |                                           |                                     |                                                                    | 03/24/2034                                     | 1FE. ....                                                         |     |
| .04962F-AB-0                                                            | Atrium CDO Corp CLO Ser 7A CI B 3.231%       | R. ....      | .08/18/2014      | Paydown                                     |                                 | 5,000,000          | 5,000,000   | 4,747,500      | 4,797,922                                            |                                                    |                                                        | 202,078                                                                       | 202,078                                                                           |                                                                                     | 5,000,000                                                     |                                                      |                                           |                                     | 122,589                                                            | 11/16/2022                                     | 1FE. ....                                                         |     |
| .11042A-AA-2                                                            | British Airways Plc PTC 4.625% 06/20/2       | F. ....      | .09/20/2014      | Redemption 100.0000                         |                                 | .102,181           | 102,181     | .103,311       | .103,259                                             |                                                    |                                                        | (1,078)                                                                       | (1,078)                                                                           |                                                                                     | .102,181                                                      |                                                      |                                           |                                     | .3,544                                                             | 06/20/2024                                     | 1FE. ....                                                         |     |
| .11042B-AA-0                                                            | British Airways Plc PTC 5.625% 06/20/2       | F. ....      | .09/20/2014      |                                             |                                 | .299,522           | 299,522     | .303,428       | .303,268                                             |                                                    |                                                        | (3,746)                                                                       | (3,746)                                                                           |                                                                                     | .299,522                                                      |                                                      |                                           |                                     | .12,636                                                            | 06/20/2020                                     | 2FE. ....                                                         |     |
| .21684A-AA-4                                                            | Rabobank Nederland Sub Nt 4.625% 12/01       | F. ....      | .07/30/2014      | Basis Adjustment                            |                                 | .184,105           | 3,000,000   | .184,105       |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .184,105                                                      |                                                      |                                           |                                     |                                                                    | 12/01/2023                                     | 1FE. ....                                                         |     |
| .44984N-AA-5                                                            | I-Preferred Term Sec Ltd ABS Nt PTP 8. ....  | R. ....      | .08/05/2014      | Direct                                      |                                 | .639,890           | 4,269       | .4,269         |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .4,269                                                        |                                                      |                                           | (4,269)                             | .629                                                               | 11/05/2033                                     | 6*. ....                                                          |     |
| .53225V-AC-3                                                            | Lightpoint CLO Ltd CLO Ser 2006-5A CI A1     | R. ....      | .08/11/2014      | Paydown                                     |                                 | 1,527,669          | 1,527,669   | 1,510,068      | 1,513,164                                            |                                                    |                                                        | 14,505                                                                        | 14,505                                                                            |                                                                                     | 1,527,669                                                     |                                                      |                                           |                                     | 5,578                                                              | 08/05/2019                                     | 1FE. ....                                                         |     |
| .656531-AL-4                                                            | Norsk Hydro A/S Deb 9.125% 07/15/14          | R. ....      | .07/15/2014      | Maturity                                    |                                 | 7,500,000          | 7,500,000   | 9,363,225      | 7,611,944                                            |                                                    |                                                        | (111,944)                                                                     | (111,944)                                                                         |                                                                                     | 7,500,000                                                     |                                                      |                                           |                                     | 684,375                                                            | 07/15/2014                                     | 1FE. ....                                                         |     |
| .74040Y-AA-0                                                            | Preferred Term Sec Ltd ABS X Fit Rate Sr     | R. ....      | .07/03/2014      | Paydown                                     |                                 | 48,914             | 48,914      | .30,816        | .32,030                                              |                                                    |                                                        | 16,884                                                                        | 16,884                                                                            |                                                                                     | 48,914                                                        |                                                      |                                           |                                     | .358                                                               | 07/03/2033                                     | 1FE. ....                                                         |     |
| .74041A-AA-1                                                            | Preferred Term Sec XIII ABS Fit Rt Nt Se     | R. ....      | .09/24/2014      | Paydown                                     |                                 | 163,839            | 163,839     | 116,492        | 118,130                                              |                                                    |                                                        | 45,710                                                                        | 45,710                                                                            |                                                                                     | 163,839                                                       |                                                      |                                           |                                     | .981                                                               | 03/24/2034                                     | 1FE. ....                                                         |     |
| .74041N-AA-3                                                            | Preferred Term Sec XII ABS Sec Nt 0.93       | F. ....      | .09/24/2014      | Paydown                                     |                                 | 127,605            | 127,605     | 110,072        | 110,355                                              |                                                    |                                                        | 17,250                                                                        | 17,250                                                                            |                                                                                     | 127,605                                                       |                                                      |                                           |                                     | .909                                                               | 12/24/2033                                     | 1FE. ....                                                         |     |
| .74041N-AL-9                                                            | Preferred Term Sec XII ABS Ltd Ser XL CI     | R. ....      | .09/24/2014      | Paydown                                     |                                 | 206,720            | 206,720     | 135,402        | 150,321                                              |                                                    |                                                        | 150,399                                                                       | 150,399                                                                           |                                                                                     | (10,532)                                                      |                                                      |                                           |                                     | (10,532)                                                           | 12/24/2033                                     | 1FE. ....                                                         |     |
| .74042H-AA-5                                                            | Preferred Term Sec Ltd ABS XIX Fit Rt Nt     | R. ....      | .09/22/2014      | Paydown                                     |                                 | 69,129             | .69,129     | .47,168        | .47,751                                              |                                                    |                                                        | 21,377                                                                        | 21,377                                                                            |                                                                                     | .69,129                                                       |                                                      |                                           |                                     | .307                                                               | 12/22/2035                                     | 1FE. ....                                                         |     |
| .74042J-AA-1                                                            | Preferred Term Sec Ltd ABS XXI Nt Ser A-     | R. ....      | .09/22/2014      |                                             |                                 | 22,119             | 22,119      | .16,866        | .16,983                                              |                                                    |                                                        | 5,136                                                                         | .5,136                                                                            |                                                                                     | .22,119                                                       |                                                      |                                           |                                     | .98                                                                | 03/22/2038                                     | 1FE. ....                                                         |     |
| .74042H-AE-6                                                            | Preferred Term Sec Ltd ABS Mezz Nt CI B-     | R. ....      | .09/22/2014      | Paydown                                     |                                 | 23,634             | 23,634      | .16,745        | .17,250                                              |                                                    |                                                        | 6,384                                                                         | .6,384                                                                            |                                                                                     | .23,634                                                       |                                                      |                                           |                                     | .155                                                               | 09/22/2036                                     | 1AM. ....                                                         |     |
| .74042H-AA-2                                                            | Preferred Term Sec Ltd XVIII ABS Fit Rt      | R. ....      | .09/23/2014      | Paydown                                     |                                 | 429,305            | 429,305     | 302,660        | 307,813                                              |                                                    |                                                        | 121,491                                                                       | 121,491                                                                           |                                                                                     | 429,305                                                       |                                                      |                                           |                                     | 2,011                                                              | 09/23/2035                                     | 1FE. ....                                                         |     |
| .74042H-AB-0                                                            | Preferred Term Sec Ltd XVIII ABS Nt CI A     | R. ....      | .09/23/2014      | Paydown                                     |                                 | 34,371             | 34,371      | .30,585        | .30,585                                              |                                                    |                                                        | 3,786                                                                         | 3,786                                                                             |                                                                                     | 34,371                                                        |                                                      |                                           |                                     | .187                                                               | 09/23/2035                                     | 1AM. ....                                                         |     |
| .74043A-AC-5                                                            | Preferred Term Sec Ltd ABS XXIII Nt Ser      | R. ....      | .09/22/2014      | Paydown                                     |                                 | 36,949             | .36,949     | .24,312        | .26,904                                              |                                                    |                                                        | 10,045                                                                        | 10,045                                                                            |                                                                                     | .36,949                                                       |                                                      |                                           |                                     | .122                                                               | 12/22/2036                                     | 1AM. ....                                                         |     |
| .74966U-AH-3                                                            | RPI Finance Trust Term Ln B2 Nt 1 3.25       | R. ....      | .09/30/2014      | Redemption 100.0000                         |                                 | .47,940            | .47,940     | .47,773        | .47,777                                              |                                                    |                                                        | .163                                                                          | .163                                                                              |                                                                                     | .47,940                                                       |                                                      |                                           |                                     | .1,183                                                             | 05/10/2018                                     | 2FE. ....                                                         |     |
| .74966U-AJ-9                                                            | RPI Finance Trust Term Ln B3 Nt 1 3.25       | R. ....      | .09/30/2014      | Redemption 100.0000                         |                                 | .16,941            | .16,941     | .16,761        | .16,768                                              |                                                    |                                                        | .173                                                                          | .173                                                                              |                                                                                     | .16,941                                                       |                                                      |                                           |                                     | .418                                                               | 11/10/2016                                     | 2FE. ....                                                         |     |
| .870836-AC-7                                                            | Swiss Bank Corp Sub Nt 7.500% 07/15/25       | R. ....      | .07/30/2014      | Basis Adjustment                            |                                 | .61,108            | 1,000,000   | .61,108        |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .61,108                                                       |                                                      |                                           |                                     |                                                                    | 07/15/2025                                     | 2FE. ....                                                         |     |
| .902133-AN-7                                                            | Tyco Electronics Group Sr Nt 2.375% 12       | F. ....      | .07/30/2014      | Basis Adjustment<br>Redemption 53,9163      |                                 | .30,466            | 3,000,000   | .30,466        |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .30,466                                                       |                                                      |                                           |                                     |                                                                    | 12/17/2018                                     | 1FE. ....                                                         |     |
| .931899-9A-8                                                            | Walkers SPV Priv Pl Nt 0.145% 09/24/15       | R. ....      | .09/30/2014      | Redemption 100.0000                         |                                 | .814,174           | 1,510,069   | .814,174       | .815,326                                             |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .814,174                                                      |                                                      |                                           |                                     | .735                                                               | 09/24/2015                                     | 6*. ....                                                          |     |
| .931899-9A-8                                                            | Walkers SPV Priv Pl Nt 0.145% 09/24/15       | R. ....      | .09/30/2014      | Capital Distribution<br>Redemption 100.0000 |                                 | .695,895           |             | .695,895       | .668,353                                             |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .695,895                                                      |                                                      |                                           |                                     |                                                                    | 09/24/2015                                     | 6*. ....                                                          |     |
| .G1981@-AA-0                                                            | Cayman Turtle Farm Ltd Gtd Sr Nt 4.850       | F. ....      | .09/01/2014      |                                             |                                 | .152,646           | 152,646     | .152,646       | .152,646                                             |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | .152,646                                                      |                                                      |                                           |                                     | .5,552                                                             | 03/01/2019                                     | 1. ....                                                           |     |
| .G72212-AA-4                                                            | Preferred Term Secs XIX ABS Sec Nt 0.5       | F. ....      | .09/22/2014      | Paydown                                     |                                 | .124,806           | 124,806     | .84,574        | .85,124                                              |                                                    |                                                        | 39,682                                                                        | 39,682                                                                            |                                                                                     | 124,806                                                       |                                                      |                                           |                                     | .745                                                               | 12/22/2035                                     | 1FE. ....                                                         |     |
| .G7222R-AA-8                                                            | Preferred Term Secs XXI ABS Sec Nt 0.5       | F. ....      | .09/22/2014      | Paydown                                     |                                 | .17,454            | 17,454      | .11,949        | .12,077                                              |                                                    |                                                        | 5,377                                                                         | 5,377                                                                             |                                                                                     | .17,454                                                       |                                                      |                                           |                                     | .78                                                                | 03/22/2038                                     | 1FE. ....                                                         |     |
| .L0426#-AA-7                                                            | AWAS Aviation Capital Term Ln Nt 1 3.5       | R. ....      | .09/10/2014      | Redemption 100.0000                         |                                 | .198,675           | 198,675     | .194,711       | .196,029                                             |                                                    |                                                        | 2,646                                                                         | .2,646                                                                            |                                                                                     | .198,675                                                      |                                                      |                                           |                                     | .5,292                                                             | 05/12/2016                                     | 3FE. ....                                                         |     |
| .Q2464#-AA-1                                                            | Civic Nexus Fin Pty Ltd Sr Nt 5.110% 0       | F. ....      | .09/15/2014      | Maturity                                    |                                 | .4,706,000         | 4,706,000   | 4,706,000      | 4,706,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 4,706,000                                                     |                                                      |                                           |                                     | 180,357                                                            | 09/15/2014                                     | 1. ....                                                           |     |
| .Q3930A-AC-2                                                            | FMG (Fortescue Metals) Resrcs Term Ln Nt     | R. ....      | .09/30/2014      |                                             |                                 | .71,481            | .71,481     | .71,303        | .71,306                                              |                                                    |                                                        | .176                                                                          | .176                                                                              |                                                                                     | .71,481                                                       |                                                      |                                           |                                     | .2,496                                                             | 06/30/2019                                     | 2FE. ....                                                         |     |
| 8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                              |              |                  |                                             |                                 |                    | 293,109,323 | 363,318,326    | 292,269,008                                          | 242,251,158                                        | 256,699                                                | 3,624,786                                                                     | 3,881,485                                                                         |                                                                                     | 292,870,599                                                   |                                                      |                                           | 238,724                             | 238,724                                                            | 11,591,285                                     | XXX                                                               | XXX |
| 8399997. Total - Bonds - Part 4                                         |                                              |              |                  |                                             |                                 |                    | 518,684,396 | 782,316,701    | 516,531,445                                          | 397,672,660                                        | (4,929,372)                                            | 3,076,919                                                                     | (1,852,453)                                                                       |                                                                                     | 512,199,784                                                   |                                                      |                                           | 6,484,611                           | 6,484,611                                                          | 16,966,915                                     | XXX                                                               | XXX |
| 8399998. Total - Bonds - Part 5                                         |                                              |              |                  |                                             |                                 |                    | XXX         | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                | XXX                                            | XXX                                                               | XXX |

## E05.11

STATEMENT AS OF SEPTEMBER 30, 2014 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 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) |
| 8399999. Total - Bonds                                                          |                                           |              |                  |                                        |                                 | 518,684,396        | 782,316,701 | 516,531,445    | 397,672,660                                          | (4,929,372)                                        | 3,076,919                                              |                                                                               | (1,852,453)                                                                       |                                                                                     | 512,199,784                                                   |                                                      | 6,484,611                                 | 6,484,611                           | 16,966,915                                                         | XXX                                            | XXX                                                               |
| 63861*-10-6                                                                     | Nationwide Agribusiness Ins Co \$15 Cum P |              | 09/01/2014       | Conversion                             | 4,000,000                       | 400,000            | 0.00        | 400,000        | 2,770,000                                            | (2,370,000)                                        |                                                        |                                                                               | (2,370,000)                                                                       |                                                                                     | 400,000                                                       |                                                      |                                           |                                     |                                                                    |                                                | P2KZ                                                              |
| 8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates      |                                           |              |                  |                                        |                                 | 400,000            | XXX         | 400,000        | 2,770,000                                            | (2,370,000)                                        |                                                        |                                                                               | (2,370,000)                                                                       |                                                                                     | 400,000                                                       |                                                      |                                           |                                     |                                                                    | XXX                                            | XXX                                                               |
| 8999997. Total - Preferred Stocks - Part 4                                      |                                           |              |                  |                                        |                                 | 400,000            | XXX         | 400,000        | 2,770,000                                            | (2,370,000)                                        |                                                        |                                                                               | (2,370,000)                                                                       |                                                                                     | 400,000                                                       |                                                      |                                           |                                     |                                                                    | 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                                               |                                           |              |                  |                                        |                                 | 400,000            | XXX         | 400,000        | 2,770,000                                            | (2,370,000)                                        |                                                        |                                                                               | (2,370,000)                                                                       |                                                                                     | 400,000                                                       |                                                      |                                           |                                     |                                                                    | XXX                                            | XXX                                                               |
| 05329W-10-2                                                                     | AutoNation Inc Com                        |              | 08/01/2014       | TJM Capital                            | 62,089,000                      | 3,298,387          |             | 3,390,680      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 3,390,680                                                     |                                                      | (92,294)                                  | (92,294)                            |                                                                    |                                                |                                                                   |
| 812362-10-1                                                                     | Sears Hometown & Outlet Stores Com        |              | 08/01/2014       | TJM Capital                            | 23,364,000                      | 442,303            |             | 455,598        |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 455,598                                                       |                                                      | (13,295)                                  | (13,295)                            |                                                                    |                                                |                                                                   |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |                                           |              |                  |                                        |                                 | 3,740,690          | XXX         | 3,846,278      |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 3,846,278                                                     |                                                      | (105,589)                                 | (105,589)                           |                                                                    | XXX                                            | XXX                                                               |
| 63861*-11-4                                                                     | Nationwide Agribusiness Ins Co            |              | 09/01/2014       | Amendment to Articles of Incorporation | 948,302,000                     |                    |             |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                | K                                                                 |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates         |                                           |              |                  |                                        |                                 |                    | XXX         |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    | XXX                                            | XXX                                                               |
| 63867N-18-2                                                                     | Nationwide Dest 2055-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 2,124,760                       | 27,803             |             | 21,388         | 13,666                                               | (2,975)                                            |                                                        |                                                                               | (2,975)                                                                           |                                                                                     | 21,388                                                        |                                                      | 6,415                                     | 6,415                               | 54                                                                 |                                                |                                                                   |
| 63867N-32-3                                                                     | Nationwide Retire Inc-Ins (Seed)          |              | 08/06/2014       | Direct                                 | 1,101,120                       | 10,945             |             | 10,772         | 10,584                                               | 122                                                |                                                        |                                                                               | 122                                                                               |                                                                                     | 10,772                                                        |                                                      | 173                                       | 173                                 | 66                                                                 |                                                |                                                                   |
| 63867N-34-9                                                                     | Nationwide Retire Inc-R2 (Seed)           |              | 08/06/2014       | Direct                                 | 239,010                         | 2,362              |             | 2,267          | 1,150                                                | (16)                                               |                                                        |                                                                               | (16)                                                                              |                                                                                     | 2,267                                                         |                                                      | 95                                        | 95                                  | 6                                                                  |                                                |                                                                   |
| 63867N-40-6                                                                     | Nationwide Dest 2010-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 293,380                         | 2,646              |             | 2,463          | 1,289                                                | (58)                                               |                                                        |                                                                               | (58)                                                                              |                                                                                     | 2,463                                                         |                                                      | 182                                       | 182                                 | 9                                                                  |                                                |                                                                   |
| 63867N-41-4                                                                     | Nationwide Dest 2050-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 354,120                         | 3,332              |             | 2,685          | 1,640                                                | (296)                                              |                                                        |                                                                               | (296)                                                                             |                                                                                     | 2,685                                                         |                                                      | 647                                       | 647                                 | 6                                                                  |                                                |                                                                   |
| 63867N-47-1                                                                     | Nationwide Dest 2045-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 319,680                         | 3,341              |             | 2,404          | 1,644                                                | (443)                                              |                                                        |                                                                               | (443)                                                                             |                                                                                     | 2,404                                                         |                                                      | 938                                       | 938                                 | 6                                                                  |                                                |                                                                   |
| 63867N-54-7                                                                     | Nationwide Dest 2040-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 320,020                         | 3,318              |             | 2,430          | 1,629                                                | (413)                                              |                                                        |                                                                               | (413)                                                                             |                                                                                     | 2,430                                                         |                                                      | 888                                       | 888                                 | 5                                                                  |                                                |                                                                   |
| 63867N-60-4                                                                     | Nationwide Dest 2010-INS (Seed)           |              | 08/06/2014       | Direct                                 | 1,514,120                       | 13,733             |             | 12,770         | 13,278                                               | (602)                                              |                                                        |                                                                               | (602)                                                                             |                                                                                     | 12,770                                                        |                                                      | 963                                       | 963                                 | 94                                                                 |                                                |                                                                   |
| 63867N-61-2                                                                     | Nationwide Dest 2035-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 309,070                         | 3,280              |             | 2,415          | 1,607                                                | (398)                                              |                                                        |                                                                               | (398)                                                                             |                                                                                     | 2,415                                                         |                                                      | 865                                       | 865                                 | 4                                                                  |                                                |                                                                   |
| 63867N-67-9                                                                     | Nationwide Dest 2030-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 308,320                         | 3,178              |             | 2,492          | 1,556                                                | (309)                                              |                                                        |                                                                               | (309)                                                                             |                                                                                     | 2,492                                                         |                                                      | 687                                       | 687                                 | 5                                                                  |                                                |                                                                   |
| 63867N-72-9                                                                     | Nationwide Dest 2025-INS (Seed)           |              | 08/06/2014       | Direct                                 | 1,512,810                       | 15,854             |             | 12,600         | 15,379                                               | (2,863)                                            |                                                        |                                                                               | (2,863)                                                                           |                                                                                     | 12,600                                                        |                                                      | 3,254                                     | 3,254                               | 84                                                                 |                                                |                                                                   |
| 63867N-74-5                                                                     | Nationwide Dest 2025-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 294,110                         | 3,056              |             | 2,430          | 1,492                                                | (277)                                              |                                                        |                                                                               | (277)                                                                             |                                                                                     | 2,430                                                         |                                                      | 626                                       | 626                                 | 6                                                                  |                                                |                                                                   |
| 63867N-81-0                                                                     | Nationwide Dest 2020-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 285,980                         | 2,907              |             | 2,402          | 1,420                                                | (220)                                              |                                                        |                                                                               | (220)                                                                             |                                                                                     | 2,402                                                         |                                                      | 505                                       | 505                                 | 8                                                                  |                                                |                                                                   |
| 63867N-87-7                                                                     | Nationwide Dest 2015-R2 (Seed)            |              | 08/06/2014       | Direct                                 | 286,280                         | 2,766              |             | 2,427          | 1,350                                                | (138)                                              |                                                        |                                                                               | (138)                                                                             |                                                                                     | 2,427                                                         |                                                      | 338                                       | 338                                 | 9                                                                  |                                                |                                                                   |
| 638686-31-1                                                                     | Nationwide Var Ins Tr MM Int Gr Fnd Cl I  |              | 08/06/2014       | Direct                                 | 1,069,820                       | 13,073             |             | 10,680         | 12,777                                               | (2,244)                                            |                                                        |                                                                               | (2,244)                                                                           |                                                                                     | 10,680                                                        |                                                      | 2,394                                     | 2,394                               | 146                                                                |                                                |                                                                   |
| 63868M-10-0                                                                     | Nationwide Var Ins Tr Short Term Bd Fd C  |              | 08/06/2014       | Direct                                 | 1,111,380                       | 11,747             |             | 11,148         | 11,614                                               | (466)                                              |                                                        |                                                                               | (466)                                                                             |                                                                                     | 11,148                                                        |                                                      | 600                                       | 600                                 |                                                                    |                                                |                                                                   |
| 63868M-35-7                                                                     | Nationwide Var Ins Tr Dest Mod Fd Cl P (  |              | 08/06/2014       | Direct                                 | 941,810                         | 12,422             |             | 10,444         | 12,112                                               | (1,696)                                            |                                                        |                                                                               | (1,696)                                                                           |                                                                                     | 10,444                                                        |                                                      | 1,978                                     | 1,978                               | 29                                                                 |                                                |                                                                   |
| 63868M-36-5                                                                     | Nationwide Var Ins Tr Dest Mod Cons Fd C  |              | 08/06/2014       | Direct                                 | 971,740                         | 11,700             |             | 10,628         | 11,391                                               | (790)                                              |                                                        |                                                                               | (790)                                                                             |                                                                                     | 10,628                                                        |                                                      | 1,072                                     | 1,072                               | 27                                                                 |                                                |                                                                   |
| 63868M-37-3                                                                     | Nationwide Var Ins Tr Dest Mod Aggres Fd  |              | 08/06/2014       | Direct                                 | 960,130                         | 13,125             |             | 10,472         | 12,821                                               | (2,384)                                            |                                                        |                                                                               | (2,384)                                                                           |                                                                                     | 10,472                                                        |                                                      | 2,653                                     | 2,653                               | 36                                                                 |                                                |                                                                   |
| 63868M-38-1                                                                     | Nationwide Var Ins Tr Dest Cons Fd Cl P   |              | 08/06/2014       | Direct                                 | 1,022,680                       | 11,014             |             | 10,737         | 10,731                                               | (22)                                               |                                                        |                                                                               | (22)                                                                              |                                                                                     | 10,737                                                        |                                                      | 277                                       | 277                                 | 28                                                                 |                                                |                                                                   |
| 63868M-39-9                                                                     | Nationwide Var Ins Tr Dest Cap Apprec Fd  |              | 08/06/2014       | Direct                                 | 717,000                         | 12,784             |             | 10,749         | 12,465                                               | (1,748)                                            |                                                        |                                                                               | (1,748)                                                                           |                                                                                     | 10,749                                                        |                                                      | 2,035                                     | 2,035                               | 32                                                                 |                                                |                                                                   |
| 63868M-41-5                                                                     | Nationwide Var Ins Tr Dest Balanced Fd C  |              | 08/06/2014       | Direct                                 | 780,160                         | 12,022             |             | 10,626         | 11,743                                               | (1,139)                                            |                                                        |                                                                               | (1,139)                                                                           |                                                                                     | 10,626                                                        |                                                      | 1,396                                     | 1,396                               | 23                                                                 |                                                |                                                                   |
| 63868M-42-3                                                                     | Nationwide Var Ins Tr Dest Aggressive Fd  |              | 08/06/2014       | Direct                                 | 1,076,210                       | 13,689             |             | 10,461         | 13,393                                               | (2,970)                                            |                                                        |                                                                               | (2,970)                                                                           |                                                                                     | 10,461                                                        |                                                      | 3,228                                     | 3,228                               | 39                                                                 |                                                |                                                                   |
| 63868M-43-1                                                                     | Nationwide Var Ins Tr American Century G  |              | 08/06/2014       | Direct                                 | 1,025,550                       | 13,948             |             | 10,272         | 13,486                                               | (3,214)                                            |                                                        |                                                                               | (3,214)                                                                           |                                                                                     | 10,272                                                        |                                                      | 3,676                                     | 3,676                               |                                                                    |                                                |                                                                   |
| 9299999. Subtotal - Common Stocks - Mutual Funds                                |                                           |              |                  |                                        |                                 | 224,045            | XXX         | 188,162        | 190,217                                              | (25,559)                                           |                                                        |                                                                               | (25,559)                                                                          |                                                                                     | 188,162                                                       |                                                      | 35,885                                    | 35,885                              | 722                                                                | XXX                                            | XXX                                                               |
| 9799997. Total - Common Stocks - Part 4                                         |                                           |              |                  |                                        |                                 | 3,964,735          | XXX         | 4,034,440      | 190,217                                              | (25,559)                                           |                                                        |                                                                               | (25,559)                                                                          |                                                                                     | 4,034,440                                                     |                                                      | (69,704)                                  | (69,704)                            | 722                                                                | 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                                                  |                                           |              |                  |                                        |                                 | 3,964,735          | XXX         | 4,034,440      | 190,217                                              | (25,559)                                           |                                                        |                                                                               | (25,559)                                                                          |                                                                                     | 4,034,440                                                     |                                                      | (69,704)                                  | (69,704)                            | 722                                                                | XXX                                            | XXX                                                               |
| 9899999. Total - Preferred and Common Stocks                                    |                                           |              |                  |                                        |                                 | 4,364,735          | XXX         | 4,434,440      | 2,960,217                                            | (2,395,559)                                        |                                                        |                                                                               | (2,395,559)                                                                       |                                                                                     | 4,434,440                                                     |                                                      | (69,704)                                  | (69,704)                            | 722                                                                | XXX                                            | XXX                                                               |
| 9999999 - Totals                                                                |                                           |              |                  |                                        |                                 | 523,049,131        | XXX         | 520,965,885    | 400,632,877                                          | (7,324,931)                                        | 3,076,919                                              |                                                                               | (4,248,012)                                                                       |                                                                                     | 516,634,224                                                   |                                                      | 6,414,907                                 | 6,414,907                           | 16,967,637                                                         | XXX                                            | XXX                                                               |

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

STATEMENT AS OF SEPTEMBER 30, 2014 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 Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) 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 (b) |
| 0019999. Subtotal | Purchased Options - Hedging Effective - Call Options and Warrants       |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0029999. Subtotal | Purchased Options - Hedging Effective - Put Options                     |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0039999. Subtotal | Purchased Options - Hedging Effective - Caps                            |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0049999. Subtotal | Purchased Options - Hedging Effective - Floors                          |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0059999. Subtotal | Purchased Options - Hedging Effective - Collars                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0069999. Subtotal | Purchased Options - Hedging Effective - Other                           |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0079999. Subtotal | Purchased Options - Hedging Effective                                   |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0089999. Subtotal | Purchased Options - Hedging Other - Call Options and Warrants           |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0099999. Subtotal | Purchased Options - Hedging Other - Put Options                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0109999. Subtotal | Purchased Options - Hedging Other - Caps                                |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0119999. Subtotal | Purchased Options - Hedging Other - Floors                              |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0129999. Subtotal | Purchased Options - Hedging Other - Collars                             |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0139999. Subtotal | Purchased Options - Hedging Other - Other                               |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0149999. Subtotal | Purchased Options - Hedging Other                                       |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0159999. Subtotal | Purchased Options - Replications - Call Options and Warrants            |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0169999. Subtotal | Purchased Options - Replications - Put Options                          |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0179999. Subtotal | Purchased Options - Replications - Caps                                 |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0189999. Subtotal | Purchased Options - Replications - Floors                               |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0199999. Subtotal | Purchased Options - Replications - Collars                              |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0209999. Subtotal | Purchased Options - Replications - Other                                |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0219999. Subtotal | Purchased Options - Replications                                        |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0229999. Subtotal | Purchased Options - Income Generation - Call Options and Warrants       |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0239999. Subtotal | Purchased Options - Income Generation - Put Options                     |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0249999. Subtotal | Purchased Options - Income Generation - Caps                            |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0259999. Subtotal | Purchased Options - Income Generation - Floors                          |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0269999. Subtotal | Purchased Options - Income Generation - Collars                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0279999. Subtotal | Purchased Options - Income Generation - Other                           |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0289999. Subtotal | Purchased Options - Income Generation                                   |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0299999. Subtotal | Purchased Options - Other - Call Options and Warrants                   |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |

STATEMENT AS OF SEPTEMBER 30, 2014 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 Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) 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 (b) |
| 0309999. Subtotal - Purchased Options - Other - Put Options                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0319999. Subtotal - Purchased Options - Other - Caps                                |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0329999. Subtotal - Purchased Options - Other - Floors                              |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0339999. Subtotal - Purchased Options - Other - Collars                             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0349999. Subtotal - Purchased Options - Other - Other                               |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | 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                                                     |
| 0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0449999. Subtotal - Written Options - Hedging Effective - Put Options               |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0459999. Subtotal - Written Options - Hedging Effective - Caps                      |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0469999. Subtotal - Written Options - Hedging Effective - Floors                    |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0479999. Subtotal - Written Options - Hedging Effective - Collars                   |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0489999. Subtotal - Written Options - Hedging Effective - Other                     |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0499999. Subtotal - Written Options - Hedging Effective                             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants     |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0519999. Subtotal - Written Options - Hedging Other - Put Options                   |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0529999. Subtotal - Written Options - Hedging Other - Caps                          |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0539999. Subtotal - Written Options - Hedging Other - Floors                        |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0549999. Subtotal - Written Options - Hedging Other - Collars                       |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0559999. Subtotal - Written Options - Hedging Other - Other                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0569999. Subtotal - Written Options - Hedging Other                                 |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0579999. Subtotal - Written Options - Replications - Call Options and Warrants      |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0589999. Subtotal - Written Options - Replications - Put Options                    |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0599999. Subtotal - Written Options - Replications - Caps                           |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0609999. Subtotal - Written Options - Replications - Floors                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0619999. Subtotal - Written Options - Replications - Collars                        |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |

STATEMENT AS OF SEPTEMBER 30, 2014 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 Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse         | Trade Date   | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) 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 (b) |
| 0629999. Subtotal - Written Options - Replications - Other                          |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0639999. Subtotal - Written Options - Replications                                  |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0659999. Subtotal - Written Options - Income Generation - Put Options               |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0669999. Subtotal - Written Options - Income Generation - Caps                      |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0679999. Subtotal - Written Options - Income Generation - Floors                    |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0689999. Subtotal - Written Options - Income Generation - Collars                   |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0699999. Subtotal - Written Options - Income Generation - Other                     |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0709999. Subtotal - Written Options - Income Generation                             |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0719999. Subtotal - Written Options - Other - Call Options and Warrants             |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0729999. Subtotal - Written Options - Other - Put Options                           |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0739999. Subtotal - Written Options - Other - Caps                                  |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0749999. Subtotal - Written Options - Other - Floors                                |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0759999. Subtotal - Written Options - Other - Collars                               |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0769999. Subtotal - Written Options - Other - Other                                 |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | 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 -- 532716AM9                                                   | D 1-1                        | Interest               | Merrill Lynch Capital Services ... GDWYXX03601TB7DW3U69 | ..11/13/2007 | ..07/15/2017                   |                     | ..8,650,000     | ....USDLIBBBA3M (4.98 USD)                  |                                                                  |                                                      | ..(307,762)         |                               |      | ..(894,346)  |                                           |                                            |                                          | ..72,765                                    |                    | 100 / 99.94                        |                                                         |
| Pay Fixed USD Receive Floating USD Interest Rate Swap                               | AFS Bond -- 902494AN3                                                   | D 1-1                        | Interest               | Morgan Stanley Capital Services ... I7331LVCZKQKX57XV54 | ..12/19/2007 | ..04/01/2016                   |                     | ..9,750,000     | ....USDLIBBBA3M (4.62 USD)                  |                                                                  |                                                      | ..(320,230)         |                               |      | ..(587,135)  |                                           |                                            |                                          | ..60,202                                    |                    | 100 / 99.921                       |                                                         |
| Pay Fixed USD Receive Floating USD Interest Rate Swap                               | Surplus Note Liability -- Mutual Surplus Note                           | Exhibit 7                    | Interest               | Deutsche Bank AG ... 7LTHFZY1CNSX8D621K86               | ..07/18/2012 | ..12/15/2024                   |                     | ..400,000,000   | ....USDLIBBBA3M (4.566 USD)                 |                                                                  |                                                      |                     |                               |      | ..17,028,466 |                                           |                                            |                                          |                                             |                    | 100 / 100                          |                                                         |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate                       |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      | ..(627,992)         |                               | XXX  | 15,546,985   |                                           |                                            |                                          |                                             | 132,967            | XXX                                | XXX                                                     |
| 0869999. Subtotal - Swaps - Hedging Effective - Credit Default                      |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange                    |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0889999. Subtotal - Swaps - Hedging Effective - Total Return                        |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0899999. Subtotal - Swaps - Hedging Effective - Other                               |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0909999. Subtotal - Swaps - Hedging Effective                                       |                                                                         |                              |                        |                                                         |              |                                |                     |                 |                                             |                                                                  |                                                      | ..(627,992)         |                               | XXX  | 15,546,985   |                                           |                                            |                                          |                                             | 132,967            | XXX                                | XXX                                                     |

STATEMENT AS OF SEPTEMBER 30, 2014 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 Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid)  | Cumulative Prior Year(s) 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 (b) |
| Pay Floating USD Receive Fixed USD Interest Rate Swap            | Bond Portfolio Hedge                                                    | N/A                          | Interest               | Merrill Lynch Capital Services                  | GDWITXX03601TB7DW3U69 | 06/13/2008                     | 06/17/2015          | 400,000,000     | 4.7825 USD (USDLIBBBA3M)                     |                                                                  |                                                      | 13,632,005          | 12,796,459                    |      | 12,796,459   | (12,915,053)                              |                                            |                                          |                                             | 1,699,673          |                                    | 001                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap            | Bond Portfolio Hedge                                                    | N/A                          | Interest               | Goldman Sachs Group                             | FORBUP27PHTHYVLBNG30  | 11/03/2008                     | 02/05/2015          | 400,000,000     | 4.138 USD (USDLIBBBA3M)                      |                                                                  |                                                      | 11,709,819          | 5,337,004                     |      | 5,337,004    | (11,299,360)                              |                                            |                                          |                                             | 1,192,570          |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap            | Bond Portfolio Hedge                                                    | N/A                          | Interest               | Deutsche Bank AG                                | 7LTWIFYZ1QNSX8D621K86 | 07/29/2010                     | 08/03/2020          | 200,000,000     | USDLIBBBA3M (3.0042 USD)                     |                                                                  |                                                      | (4,202,162)         | (9,921,115)                   |      | (9,921,115)  | (1,887,508)                               |                                            |                                          |                                             | 2,434,703          |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap            | Bond Portfolio Hedge                                                    | N/A                          | Interest               | Morgan Stanley Capital Services                 | I7331LVCZKQKX5T7XV54  | 12/08/2009                     | 12/10/2019          | 190,000,000     | USDLIBBBA3M (3.516 USD)                      |                                                                  |                                                      | (4,672,333)         | (14,553,619)                  |      | (14,553,619) | 257,465                                   |                                            |                                          |                                             | 2,180,751          |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap            | Bond Portfolio Hedge                                                    | N/A                          | Interest               | Bank of America Corp                            | B4TYDEB6GKMZ0031MB27  | 12/08/2009                     | 12/10/2019          | 270,000,000     | USDLIBBBA3M (3.53 USD)                       |                                                                  |                                                      | (6,667,982)         | (20,869,641)                  |      | (20,869,641) | 392,307                                   |                                            |                                          |                                             | 3,098,962          |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap            | Bond Portfolio Hedge                                                    | N/A                          | Interest               | UBS AG                                          | BFMBT61CT2L1QCEMIK50  | 01/27/2010                     | 01/29/2020          | 200,000,000     | USDLIBBBA3M (3.7332 USD)                     |                                                                  |                                                      | (5,247,112)         | (17,588,356)                  |      | (17,588,356) | 292,375                                   |                                            |                                          |                                             | 2,325,582          |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap            | Bond Portfolio Hedge                                                    | N/A                          | Interest               | Morgan Stanley Capital Services                 | I7331LVCZKQKX5T7XV54  | 02/24/2010                     | 02/26/2020          | 150,000,000     | USDLIBBBA3M (3.7732 USD)                     |                                                                  |                                                      | (3,980,399)         | (13,542,210)                  |      | (13,542,210) | 126,430                                   |                                            |                                          |                                             | 1,756,684          |                                    | 001                                                     |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate        |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      | 571,836             | (58,341,477)                  | XXX  | (58,341,477) | (25,033,345)                              |                                            |                                          |                                             | 14,688,924         | XXX                                | XXX                                                     |
| Credit Default Swap - Purchased Protection on Ingersoll-Rand Co  | 029717A08                                                               | N/A                          | Credit                 | UBS AG                                          | BFMBT61CT2L1QCEMIK50  | 10/12/2006                     | 03/20/2015          | 13,000,000      | (0.93 USD)                                   |                                                                  |                                                      | (91,683)            | (50,644)                      |      | (50,644)     | 70,500                                    |                                            |                                          |                                             |                    | 2                                  | 006                                                     |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default       |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      | (91,683)            | (50,644)                      | XXX  | (50,644)     | 70,500                                    |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange     |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0949999. Subtotal - Swaps - Hedging Other - Total Return         |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0959999. Subtotal - Swaps - Hedging Other - Other                |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0969999. Subtotal - Swaps - Hedging Other                        |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      | 480,153             | (58,392,121)                  | XXX  | (58,392,121) | (24,962,844)                              |                                            |                                          |                                             | 14,688,924         | XXX                                | XXX                                                     |
| 0979999. Subtotal - Swaps - Replication - Interest Rate          |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0989999. Subtotal - Swaps - Replication - Credit Default         |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0999999. Subtotal - Swaps - Replication - Foreign Exchange       |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| Total Return Swap (JPM Customized Risk Factor Bsk)               | Index Replication                                                       | N/A                          | Equity/Index           | JPMorgan Chase & Co                             | 7H6GLXDRUGQFUS7RNE97  | 08/01/2014                     | 01/30/2015          | 100,363,423     | JPM Customized Risk Factor Bsk(0.77)         |                                                                  |                                                      | (44,170)            | (753,847)                     |      | (753,847)    | (753,847)                                 |                                            |                                          |                                             | 292,129            |                                    | 007                                                     |
| Total Return Swap (Barclays NW Risk Premia Port 1)               | Index Replication                                                       | N/A                          | Equity/Index           | Barclays Bank PLC                               | G5GSEF7VJP5170UK5573  | 08/15/2014                     | 02/20/2015          | 50,463,393      | Barclays NW Risk Premia Port 1 (USDLIBBBA1M) |                                                                  |                                                      |                     | (593,843)                     |      | (593,843)    | (593,843)                                 |                                            |                                          |                                             | 159,024            |                                    | 007                                                     |
| 1009999. Subtotal - Swaps - Replication - Total Return           |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      | (44,170)            | (1,347,690)                   | XXX  | (1,347,690)  | (1,347,690)                               |                                            |                                          |                                             | 451,153            | XXX                                | XXX                                                     |
| 1019999. Subtotal - Swaps - Replication - Other                  |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1029999. Subtotal - Swaps - Replication                          |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      | (44,170)            | (1,347,690)                   | XXX  | (1,347,690)  | (1,347,690)                               |                                            |                                          |                                             | 451,153            | XXX                                | XXX                                                     |
| 1039999. Subtotal - Swaps - Income Generation - Interest Rate    |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1049999. Subtotal - Swaps - Income Generation - Credit Default   |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1059999. Subtotal - Swaps - Income Generation - Foreign Exchange |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                              |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |

STATEMENT AS OF SEPTEMBER 30, 2014 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 Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) 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 (b) |
| 1069999. Subtotal - Swaps - Income Generation - Total Return |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1079999. Subtotal - Swaps - Income Generation - Other        |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1089999. Subtotal - Swaps - Income Generation                |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1099999. Subtotal - Swaps - Other - Interest Rate            |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1109999. Subtotal - Swaps - Other - Credit Default           |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1119999. Subtotal - Swaps - Other - Foreign Exchange         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1129999. Subtotal - Swaps - Other - Total Return             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1139999. Subtotal - Swaps - Other - Other                    |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1149999. Subtotal - Swaps - Other                            |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1159999. Total Swaps - Interest Rate                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | (56,156)            | (58,341,477)                  | XXX  | (42,794,491) | (25,033,345)                              |                                            |                                          | 14,821,891                                  | XXX                | XXX                                |                                                         |
| 1169999. Total Swaps - Credit Default                        |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | (91,683)            | (50,644)                      | XXX  | (50,644)     | 70,500                                    |                                            |                                          |                                             | XXX                | XXX                                |                                                         |
| 1179999. Total Swaps - Foreign Exchange                      |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          | XXX                                         | XXX                |                                    |                                                         |
| 1189999. Total Swaps - Total Return                          |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | (44,170)            | (1,347,690)                   | XXX  | (1,347,690)  | (1,347,690)                               |                                            | 451,153                                  | XXX                                         | XXX                |                                    |                                                         |
| 1199999. Total Swaps - Other                                 |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          | XXX                                         | XXX                |                                    |                                                         |
| 1209999. Total Swaps                                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | (192,009)           | (59,739,811)                  | XXX  | (44,192,826) | (26,310,534)                              |                                            | 15,273,043                               | XXX                                         | XXX                |                                    |                                                         |
| 1219999. Subtotal - Forwards - Hedging Effective             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1229999. Subtotal - Forwards - Hedging Other                 |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1239999. Subtotal - Forwards - Replication                   |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1249999. Subtotal - Forwards - Income Generation             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1259999. Subtotal - Forwards - Other                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1269999. Subtotal - Forwards                                 |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1399999. Subtotal - Hedging Effective                        |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | (627,992)           |                               | XXX  | 15,546,985   |                                           |                                            | 132,967                                  | XXX                                         | XXX                |                                    |                                                         |
| 1409999. Subtotal - Hedging Other                            |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | 480,153             | (58,392,121)                  | XXX  | (58,392,121) | (24,962,844)                              |                                            | 14,688,924                               | XXX                                         | XXX                |                                    |                                                         |
| 1419999. Subtotal - Replication                              |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | (44,170)            | (1,347,690)                   | XXX  | (1,347,690)  | (1,347,690)                               |                                            | 451,153                                  | XXX                                         | XXX                |                                    |                                                         |
| 1429999. Subtotal - Income Generation                        |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1439999. Subtotal - Other                                    |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1449999 - Totals                                             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             |                                                                  |                                                      | (192,009)           | (59,739,811)                  | XXX  | (44,192,826) | (26,310,534)                              |                                            | 15,273,043                               | XXX                                         | XXX                |                                    |                                                         |

| (a) | Code | Description of Hedged Risk(s)                |
|-----|------|----------------------------------------------|
|     | 001  | Rebalances portfolio duration                |
|     | 002  | Manages cash flow risk                       |
|     | 003  | Hedges the equity risk of a liability        |
|     | 004  | Hedges the interest rate risk of an asset    |
|     | 005  | Hedges the interest rate risk of a liability |
|     | 006  | Hedges the credit risk of an asset           |
|     | 007  | Asset replication                            |
|     | 008  | Hedges the currency risk of an asset         |
|     | 009  | Hedges the currency risk of a liability      |
|     | 010  | Hedges managed portfolio credit spread risk  |
|     | 011  | Hedges the portfolio equity risk             |

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

(b)

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

STATEMENT AS OF SEPTEMBER 30, 2014 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                            | Highly Effective Hedges     |                           |                                                                            | 18                                               | 19                                                                | 20                 | 21                                                      | 22                     |
|---------------|----------------------------------------------|-----------------|--------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|--------------------------------|----------|------------|-------------------|----------------------|------------|-------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|--------------------|---------------------------------------------------------|------------------------|
|               |                                              |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               | 15                          | 16                        | 17                                                                         |                                                  |                                                                   |                    |                                                         |                        |
| Ticker Symbol | Number of Contracts                          | Notional Amount | Description              | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| 1279999.      | Subtotal - Long Futures - Hedging Effective  |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 0000VG24      | 2,400                                        | 33,142          | EURO STX 50 Futures      | Private Equity Portfolio                                                | BA - 1                       | Currency               | 12/15/2014                     | ERX      | 09/15/2014 | 3,200.2615        | 3,223.0000           | 1,364,310  |                               |                             |                           |                                                                            | 545,724                                          | 545,724                                                           | 7,262,141          | 001                                                     | 10                     |
| 1289999.      | Subtotal - Long Futures - Hedging Other      |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               | 1,364,310                   |                           |                                                                            | 545,724                                          | 545,724                                                           | 7,262,141          | XXX                                                     | XXX                    |
| 1299999.      | Subtotal - Long Futures - Replication        |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1309999.      | Subtotal - Long Futures - Income Generation  |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1319999.      | Subtotal - Long Futures - Other              |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1329999.      | Subtotal - Long Futures                      |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               | 1,364,310                   |                           |                                                                            | 545,724                                          | 545,724                                                           | 7,262,141          | XXX                                                     | XXX                    |
| 1339999.      | Subtotal - Short Futures - Hedging Effective |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 0000BP24      | 800                                          | 500,000         | Futures - British Pounds | Private Equity Portfolio                                                | BA - 1                       | Currency               | 12/15/2014                     | CME      | 09/15/2014 | 161.8700          | 161.9100             | 245,000    |                               |                             |                           |                                                                            | (20,000)                                         | (20,000)                                                          | 1,080,000          | 001                                                     | 625                    |
| 0000EC24      | 490                                          | 61,250,000      | Euro Currency Futures    | Private Equity Portfolio                                                | BA - 1                       | Currency               | 12/15/2014                     | CME      | 09/15/2014 | 1.2915            | 1.2635               | 398,125    |                               |                             |                           |                                                                            | 1,715,000                                        | 1,715,000                                                         | 980,000            | 001                                                     | 125,000                |
| 0000FV24      | 1,200                                        | 1,200,000       | US CBT 5 YR TN FUTURE    | Bond Portfolio                                                          | D 1-1                        | Interest Rate          | 12/15/2014                     | CBT      | 09/15/2014 | 118.4766          | 118.2578             | 56,250     |                               |                             |                           |                                                                            | 262,500                                          | 262,500                                                           | 1,080,000          | 001                                                     | 1,000                  |
| 0000TV24      | 1,320                                        | 1,320,000       | US CBT 10 YR TN FUTURE   | Bond Portfolio                                                          | D 1-1                        | Interest Rate          | 12/15/2014                     | CBT      | 09/15/2014 | 125.3459          | 124.6406             | 165,000    |                               |                             |                           |                                                                            | 930,930                                          | 930,930                                                           | 1,584,000          | 001                                                     | 1,000                  |
| 0000JV24      | 30                                           | 37,500          | Futures - Japanese Yen   | Private Equity Portfolio                                                | BA - 1                       | Currency               | 12/15/2014                     | CME      | 09/15/2014 | 93.6750           | 91.2000              | 8,625      |                               |                             |                           |                                                                            | 92,812                                           | 92,812                                                            | 67,500             | 001                                                     | 1,250                  |
| 0000US24      | 5,600                                        | 5,600,000       | US CBT 30 YR TN FUTURE   | Bond Portfolio                                                          | D 1-1                        | Interest Rate          | 12/15/2014                     | CBT      | 09/15/2014 | 139.3191          | 137.9063             | 2,275,000  |                               |                             |                           |                                                                            | 7,911,969                                        | 7,911,969                                                         | 10,920,000         | 001                                                     | 1,000                  |
| 1349999.      | Subtotal - Short Futures - Hedging Other     |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               | 3,148,000                   |                           |                                                                            | 10,893,211                                       | 10,893,211                                                        | 15,711,500         | XXX                                                     | XXX                    |
| 1359999.      | Subtotal - Short Futures - Replication       |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1369999.      | Subtotal - Short Futures - Income Generation |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1379999.      | Subtotal - Short Futures - Other             |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1389999.      | Subtotal - Short Futures                     |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               | 3,148,000                   |                           |                                                                            | 10,893,211                                       | 10,893,211                                                        | 15,711,500         | XXX                                                     | XXX                    |
| 1399999.      | Subtotal - Hedging Effective                 |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1409999.      | Subtotal - Hedging Other                     |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               | 4,512,310                   |                           |                                                                            | 11,438,935                                       | 11,438,935                                                        | 22,973,641         | XXX                                                     | XXX                    |
| 1419999.      | Subtotal - Replication                       |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1429999.      | Subtotal - Income Generation                 |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1439999.      | Subtotal - Other                             |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               |                             |                           |                                                                            |                                                  |                                                                   |                    | XXX                                                     | XXX                    |
| 1449999.      | Totals                                       |                 |                          |                                                                         |                              |                        |                                |          |            |                   |                      |            |                               | 4,512,310                   |                           |                                                                            | 11,438,935                                       | 11,438,935                                                        | 22,973,641         | XXX                                                     | XXX                    |

| Broker Name             |  | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|-------------------------|--|------------------------|------------------------|---------------------|
| Morgan Stanley          |  | 27,737,423             | (4,763,782)            | 22,973,641          |
| Total Net Cash Deposits |  | 27,737,423             | (4,763,782)            | 22,973,641          |

|     |      |                               |
|-----|------|-------------------------------|
| (a) | Code | Description of Hedged Risk(s) |
|     | 001  | Rebalances portfolio duration |

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

(b)

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

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1                                                                 | 2                               | 3                                      | 4                                         | Book/Adjusted Carrying Value                         |                                                      |                               | Fair Value                      |                                 |                               | 11                    | 12                            |
|-------------------------------------------------------------------|---------------------------------|----------------------------------------|-------------------------------------------|------------------------------------------------------|------------------------------------------------------|-------------------------------|---------------------------------|---------------------------------|-------------------------------|-----------------------|-------------------------------|
|                                                                   |                                 |                                        |                                           | 5                                                    | 6                                                    | 7                             | 8                               | 9                               | 10                            |                       |                               |
| Description of Exchange,<br>Counterparty or Central Clearinghouse | Master<br>Agreement<br>(Y or N) | Credit<br>Support<br>Annex<br>(Y or N) | Fair Value of<br>Acceptable<br>Collateral | Contracts With<br>Book/Adjusted<br>Carrying Value >0 | Contracts With<br>Book/Adjusted<br>Carrying Value <0 | Exposure Net of<br>Collateral | Contracts With<br>Fair Value >0 | Contracts With<br>Fair Value <0 | Exposure<br>Net of Collateral | Potential<br>Exposure | Off-Balance<br>Sheet Exposure |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives            | XXX                             | XXX                                    | XXX                                       | 22,973,641                                           |                                                      | 22,973,641                    | 22,973,641                      |                                 | 22,973,641                    | 22,973,641            | 22,973,641                    |
| Bank of America Corp .....                                        | Y                               | Y                                      |                                           |                                                      | (20,869,641)                                         |                               |                                 | (20,869,641)                    |                               | 3,098,962             |                               |
| Barclays Bank PLC .....                                           | Y                               | Y                                      |                                           |                                                      | (593,843)                                            |                               |                                 | (593,843)                       |                               | 159,024               |                               |
| Deutsche Bank AG .....                                            | Y                               | Y                                      | 7,090,000                                 |                                                      | (9,921,115)                                          |                               | 17,028,466                      | (9,921,115)                     | 17,351                        | 2,434,703             |                               |
| Goldman Sachs Group .....                                         | Y                               | Y                                      | 7,765,000                                 | 5,337,004                                            |                                                      |                               | 5,337,004                       |                                 |                               | 1,192,570             |                               |
| JPMorgan Chase & Co .....                                         | Y                               | Y                                      |                                           |                                                      | (753,847)                                            |                               |                                 | (753,847)                       |                               | 292,129               |                               |
| Merrill Lynch Capital Services .....                              | Y                               | Y                                      | 17,279,000                                | 12,796,459                                           |                                                      |                               | 12,796,459                      | (894,346)                       |                               | 1,772,438             |                               |
| Morgan Stanley & Co Intl Ltd .....                                | Y                               | Y                                      |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| Morgan Stanley Capital Services .....                             | Y                               | Y                                      |                                           |                                                      | (28,095,829)                                         |                               |                                 | (28,682,963)                    |                               | 3,997,636             |                               |
| UBS AG .....                                                      | Y                               | Y                                      |                                           |                                                      | (17,639,000)                                         |                               |                                 | (17,639,000)                    |                               | 2,325,582             |                               |
| 0299999. Total NAIC 1 Designation                                 |                                 |                                        | 32,134,000                                | 18,133,463                                           | (77,873,274)                                         |                               | 35,161,929                      | (79,354,755)                    | 17,351                        | 15,273,043            |                               |
| 0399999. Total NAIC 2 Designation                                 |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| 0499999. Total NAIC 3 Designation                                 |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| 0599999. Total NAIC 4 Designation                                 |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| 0699999. Total NAIC 5 Designation                                 |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| 0799999. Total NAIC 6 Designation                                 |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| 0899999. Aggregate Sum of Central Clearing houses                 |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| 0999999 - Totals                                                  |                                 |                                        | 32,134,000                                | 41,107,104                                           | (77,873,274)                                         | 22,973,641                    | 58,135,570                      | (79,354,755)                    | 22,990,992                    | 38,246,684            | 22,973,641                    |

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE  NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1                                                  |                       | 2                     | 3                       | 4           | 5          | 6         | 7                                  | 8                | 9                                 |
|----------------------------------------------------|-----------------------|-----------------------|-------------------------|-------------|------------|-----------|------------------------------------|------------------|-----------------------------------|
| Exchange, Counterparty<br>or Central Clearinghouse |                       | Type of Asset Pledged | CUSIP<br>Identification | Description | Fair Value | Par Value | Book/Adjusted<br>Carrying<br>Value | Maturity<br>Date | Type of<br>Margin<br>(I, V or IV) |
| Bank of America Corp - OTC .....                   | B4TYDEB6QKMZ0031MB27  | Cash.....             |                         |             | 23,581,000 |           | 23,581,000                         |                  | V.....                            |
| JPMorgan Chase & Co - OTC .....                    | 7H6GLXDRUGQFJ57RNE97  | Cash.....             |                         |             | 670,000    |           | 670,000                            |                  | V.....                            |
| Morgan Stanley Capital Services - OTC .....        | 17331LVCZKQKX57XXV54  | Cash.....             |                         |             | 31,806,000 |           | 31,806,000                         |                  | V.....                            |
| UBS AG - OTC .....                                 | BFMBT61CT2L1QCEMIK50  | Cash.....             |                         |             | 18,898,000 |           | 18,898,000                         |                  | V.....                            |
| ERX Futures .....                                  | 529900LNS350JPU47S06  | Cash.....             |                         |             | 7,262,141  |           | 7,262,141                          |                  | I.....                            |
| CBT Futures .....                                  | 1UAU1CT04EQ4D06ZH473  | Cash.....             |                         |             | 13,584,000 |           | 13,584,000                         |                  | I.....                            |
| CME Futures .....                                  | KJNXBSIIZV1KEX4NFOL81 | Cash.....             |                         |             | 2,127,500  |           | 2,127,500                          |                  | I.....                            |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| 0199999 - Total                                    |                       |                       |                         |             | 97,928,641 |           | 97,928,641                         | XXX              | XXX                               |

Collateral Pledged to Reporting Entity

| 1                                                  |                       | 2                     | 3                       | 4           | 5          | 6         | 7                                  | 8                | 9                                 |
|----------------------------------------------------|-----------------------|-----------------------|-------------------------|-------------|------------|-----------|------------------------------------|------------------|-----------------------------------|
| Exchange, Counterparty<br>or Central Clearinghouse |                       | Type of Asset Pledged | CUSIP<br>Identification | Description | Fair Value | Par Value | Book/Adjusted<br>Carrying<br>Value | Maturity<br>Date | Type of<br>Margin<br>(I, V or IV) |
| Deutsche Bank AG - OTC .....                       | 7LTFWZY1CNSX8D621K86  | Cash.....             |                         |             | 7,090,000  |           | XXX                                |                  | V.....                            |
| Goldman Sachs Group Inc - OTC .....                | FOR8UP27PHTHYVLBN30   | Cash.....             |                         |             | 7,765,000  |           | XXX                                |                  | V.....                            |
| Merrill Lynch Capital Services - OTC .....         | GDWITXX03601TB7DW3U69 | Cash.....             |                         |             | 17,279,000 |           | XXX                                |                  | V.....                            |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| .....                                              |                       |                       |                         |             |            |           |                                    |                  |                                   |
| 0299999 - Total                                    |                       |                       |                         |             | 32,134,000 |           | XXX                                | XXX              | XXX                               |

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                                                                                                      | Argent Securities Inc RMBS  |           | 1FHL                                          | 569,073         | 569,073                              | .07/25/2036        |
| 05568Q-AB-1                                                                                                      | BNC Mortgage Ln Tr RMBS     |           | 1FHL                                          | 2,724,611       | 2,778,948                            | .07/25/2037        |
| 14453F-AB-5                                                                                                      | Carrington Mtg Loan Tr RMBS |           | 1FHL                                          | 702,955         | 716,168                              | .06/25/2036        |
| 29445U-AA-3                                                                                                      | Equifirst Mtg Loan Tr RMBS  |           | 1FHL                                          | 518,149         | 520,846                              | .04/25/2037        |
| 362351-AA-6                                                                                                      | GSAA Home Equity Tr RMBS    |           | 1FHL                                          | 2,343,863       | 2,343,863                            | .12/25/2046        |
| 617487-AB-9                                                                                                      | Morgan Stanley Mtg Tr RMBS  |           | 1FHL                                          | 683,642         | 683,642                              | .11/25/2036        |
| 81376G-AC-4                                                                                                      | Securitized AB Rec LLC RMBS |           | 1FHL                                          | 693,238         | 693,238                              | .09/25/2036        |
| 81378E-AA-1                                                                                                      | Securitized AB Rec LLC RMBS |           | 1FHL                                          | 1,051,256       | 1,051,256                            | .05/25/2037        |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities |                             |           |                                               | 9,286,787       | 9,357,034                            | XXX                |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                               |                             |           |                                               | 9,286,787       | 9,357,034                            | 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                                                          |                             |           |                                               | 9,286,787       | 9,357,034                            | XXX                |
| 6399999. Total - Commercial Mortgage-Backed Securities                                                           |                             |           |                                               |                 |                                      | XXX                |
| 6499999. Total - Other Loan-Backed and Structured Securities                                                     |                             |           |                                               |                 |                                      | XXX                |
| 6599999. Total Bonds                                                                                             |                             |           |                                               | 9,286,787       | 9,357,034                            | XXX                |
| 7099999. Total - Preferred Stocks                                                                                |                             |           |                                               |                 |                                      | XXX                |
| 7599999. Total - Common Stocks                                                                                   |                             |           |                                               |                 |                                      | XXX                |
| 7699999. Total - Preferred and Common Stocks                                                                     |                             |           |                                               |                 |                                      | XXX                |
|                                                                                                                  | Overnight Repo              |           |                                               | 19,055,498      | 19,055,498                           | .10/01/2014        |
| 8999999. Total - Short-Term Invested Assets (Schedule DA type)                                                   |                             |           |                                               | 19,055,498      | 19,055,498                           | XXX                |
| 9999999 - Totals                                                                                                 |                             |           |                                               | 28,342,285      | 28,412,532                           | XXX                |

General Interrogatories:

1. Total activity for the year to date

Fair Value \$ (33,947,768)

Book/Adjusted Carrying Value \$ (33,877,521)

2. Average balance for the year to date

Fair Value \$ 44,323,090

Book/Adjusted Carrying Value \$ 44,399,728

3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 9,357,034

NAIC 2 \$

NAIC 3 \$

NAIC 4 \$

NAIC 5 \$

NAIC 6 \$

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

| 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 |
|------------------------------|------------------|-----------|-----------------------------------------------|-----------------|--------------------------------------|--------------------|
| NONE                         |                  |           |                                               |                 |                                      |                    |
| 9999999 - Totals             |                  |           |                                               |                 |                                      | XXX                |

General Interrogatories:

- E11

## 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, 2014 OF THE   NATIONWIDE MUTUAL INSURANCE  
COMPANY

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

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

|                                                                              | 1                             | 2                            | Direct Losses Paid |                  | 5                            | Direct Losses Unpaid |                  | 8                                                   |
|------------------------------------------------------------------------------|-------------------------------|------------------------------|--------------------|------------------|------------------------------|----------------------|------------------|-----------------------------------------------------|
|                                                                              |                               |                              | 3                  | 4                |                              | 6                    | 7                |                                                     |
| States, etc.                                                                 | Direct<br>Premiums<br>Written | Direct<br>Premiums<br>Earned | Amount             | No. of<br>Claims | Direct<br>Losses<br>Incurred | Amount<br>Reported   | No. of<br>Claims | Direct<br>Losses<br>Incurred<br>But Not<br>Reported |
| 1. Alabama.....AL                                                            |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 2. Alaska.....AK                                                             |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 3. Arizona.....AZ                                                            |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 4. Arkansas.....AR                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 5. California.....CA                                                         |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 6. Colorado.....CO                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 7. Connecticut.....CT                                                        |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 8. Delaware.....DE                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 9. District of Columbia.....DC                                               |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 10. Florida.....FL                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 11. Georgia.....GA                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 12. Hawaii.....HI                                                            |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 13. Idaho.....ID                                                             |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 14. Illinois.....IL                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 15. Indiana.....IN                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 16. Iowa.....IA                                                              |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 17. Kansas.....KS                                                            |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 18. Kentucky.....KY                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 19. Louisiana.....LA                                                         |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 20. Maine.....ME                                                             |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 21. Maryland.....MD                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 22. Massachusetts.....MA                                                     |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 23. Michigan.....MI                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 24. Minnesota.....MN                                                         |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 25. Mississippi.....MS                                                       |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 26. Missouri.....MO                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 27. Montana.....MT                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 28. Nebraska.....NE                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 29. Nevada.....NV                                                            |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 30. New Hampshire.....NH                                                     |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 31. New Jersey.....NJ                                                        |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 32. New Mexico.....NM                                                        |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 33. New York.....NY                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 34. North Carolina.....NC                                                    |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 35. North Dakota.....ND                                                      |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 36. Ohio.....OH                                                              |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 37. Oklahoma.....OK                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 38. Oregon.....OR                                                            |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 39. Pennsylvania.....PA                                                      |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 40. Rhode Island.....RI                                                      |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 41. South Carolina.....SC                                                    |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 42. South Dakota.....SD                                                      |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 43. Tennessee.....TN                                                         |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 44. Texas.....TX                                                             |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 45. Utah.....UT                                                              |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 46. Vermont.....VT                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 47. Virginia.....VA                                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 48. Washington.....WA                                                        |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 49. West Virginia.....WV                                                     |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 50. Wisconsin.....WI                                                         |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 51. Wyoming.....WY                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 52. American Samoa.....AS                                                    |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 53. Guam.....GU                                                              |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 54. Puerto Rico.....PR                                                       |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 55. U.S. Virgin Islands.....VI                                               |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 56. Northern Mariana Islands.....MP                                          |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 57. Canada.....CAN                                                           |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 58. Aggregate Other Aliens.....OT                                            |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 59. Totals                                                                   |                               |                              |                    |                  |                              |                      |                  |                                                     |
| DETAILS OF WRITE-INS                                                         |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 58001. ....                                                                  |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 58002. ....                                                                  |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 58003. ....                                                                  |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 58998. Summary of remaining write-ins for Line<br>58 from overflow page..... |                               |                              |                    |                  |                              |                      |                  |                                                     |
| 58999. Totals (Lines 58001 through 58003 plus<br>58998)(Line 58 above)       |                               |                              |                    |                  |                              |                      |                  |                                                     |

NONE



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2014 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>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 .....                                                        | CAN                                |                                   |                    |                       |                                   |                         |                       |                                                          |
| 58.                  | Aggregate Other Aliens .....                                        | OT                                 |                                   |                    |                       |                                   |                         |                       |                                                          |
| 59.                  | Totals                                                              |                                    |                                   |                    |                       |                                   |                         |                       |                                                          |
| DETAILS OF WRITE-INS |                                                                     |                                    |                                   |                    |                       |                                   |                         |                       |                                                          |
| 58001.               | .....                                                               |                                    |                                   |                    |                       |                                   |                         |                       |                                                          |
| 58002.               | .....                                                               |                                    |                                   |                    |                       |                                   |                         |                       |                                                          |
| 58003.               | .....                                                               |                                    |                                   |                    |                       |                                   |                         |                       |                                                          |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page ..... |                                    |                                   |                    |                       |                                   |                         |                       |                                                          |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)        |                                    |                                   |                    |                       |                                   |                         |                       |                                                          |

NONE



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2014 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

|                                                                      | 1                       | 2                      | Direct Losses Paid |               | 5                      | Direct Losses Unpaid |               | 8                                       |
|----------------------------------------------------------------------|-------------------------|------------------------|--------------------|---------------|------------------------|----------------------|---------------|-----------------------------------------|
|                                                                      |                         |                        | 3                  | 4             |                        | 6                    | 7             |                                         |
| States, etc.                                                         | Direct Premiums Written | Direct Premiums Earned | Amount             | No. of Claims | Direct Losses Incurred | Amount Reported      | No. of Claims | Direct Losses Incurred But Not Reported |
| 1. Alabama.....AL                                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 2. Alaska.....AK                                                     |                         |                        |                    |               |                        |                      |               |                                         |
| 3. Arizona.....AZ                                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 4. Arkansas.....AR                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 5. California.....CA                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 6. Colorado.....CO                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 7. Connecticut.....CT                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 8. Delaware.....DE                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 9. District of Columbia.....DC                                       |                         |                        |                    |               |                        |                      |               |                                         |
| 10. Florida.....FL                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 11. Georgia.....GA                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 12. Hawaii.....HI                                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 13. Idaho.....ID                                                     |                         |                        |                    |               |                        |                      |               |                                         |
| 14. Illinois.....IL                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 15. Indiana.....IN                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 16. Iowa.....IA                                                      |                         |                        |                    |               |                        |                      |               |                                         |
| 17. Kansas.....KS                                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 18. Kentucky.....KY                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 19. Louisiana.....LA                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 20. Maine.....ME                                                     |                         |                        |                    |               |                        |                      |               |                                         |
| 21. Maryland.....MD                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 22. Massachusetts.....MA                                             |                         |                        |                    |               |                        |                      |               |                                         |
| 23. Michigan.....MI                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 24. Minnesota.....MN                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 25. Mississippi.....MS                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 26. Missouri.....MO                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 27. Montana.....MT                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 28. Nebraska.....NE                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 29. Nevada.....NV                                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 30. New Hampshire.....NH                                             |                         |                        |                    |               |                        |                      |               |                                         |
| 31. New Jersey.....NJ                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 32. New Mexico.....NM                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 33. New York.....NY                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 34. North Carolina.....NC                                            |                         |                        |                    |               |                        |                      |               |                                         |
| 35. North Dakota.....ND                                              |                         |                        |                    |               |                        |                      |               |                                         |
| 36. Ohio.....OH                                                      |                         |                        |                    |               |                        |                      |               |                                         |
| 37. Oklahoma.....OK                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 38. Oregon.....OR                                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 39. Pennsylvania.....PA                                              |                         |                        |                    |               |                        |                      |               |                                         |
| 40. Rhode Island.....RI                                              |                         |                        |                    |               |                        |                      |               |                                         |
| 41. South Carolina.....SC                                            |                         |                        |                    |               |                        |                      |               |                                         |
| 42. South Dakota.....SD                                              |                         |                        |                    |               |                        |                      |               |                                         |
| 43. Tennessee.....TN                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 44. Texas.....TX                                                     |                         |                        |                    |               |                        |                      |               |                                         |
| 45. Utah.....UT                                                      |                         |                        |                    |               |                        |                      |               |                                         |
| 46. Vermont.....VT                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 47. Virginia.....VA                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 48. Washington.....WA                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 49. West Virginia.....WV                                             |                         |                        |                    |               |                        |                      |               |                                         |
| 50. Wisconsin.....WI                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 51. Wyoming.....WY                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 52. American Samoa.....AS                                            |                         |                        |                    |               |                        |                      |               |                                         |
| 53. Guam.....GU                                                      |                         |                        |                    |               |                        |                      |               |                                         |
| 54. Puerto Rico.....PR                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 55. U.S. Virgin Islands.....VI                                       |                         |                        |                    |               |                        |                      |               |                                         |
| 56. Northern Mariana Islands.....MP                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 57. Canada.....CAN                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 58. Aggregate Other Aliens.....OT                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 59. Totals                                                           |                         |                        |                    |               |                        |                      |               |                                         |
| DETAILS OF WRITE-INS                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 58001. ....                                                          |                         |                        |                    |               |                        |                      |               |                                         |
| 58002. ....                                                          |                         |                        |                    |               |                        |                      |               |                                         |
| 58003. ....                                                          |                         |                        |                    |               |                        |                      |               |                                         |
| 58998. Summary of remaining write-ins for Line 58 from overflow page |                         |                        |                    |               |                        |                      |               |                                         |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)  |                         |                        |                    |               |                        |                      |               |                                         |

NONE

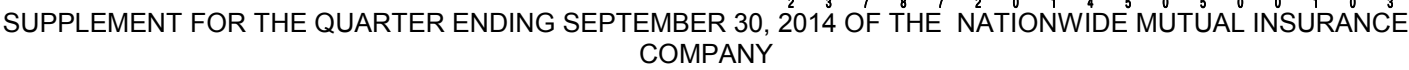


SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2014 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

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

|                      |                                                               | 1                       | 2                      | Direct Losses Paid |               | 5                      | Direct Losses Unpaid |               | 8                                       |
|----------------------|---------------------------------------------------------------|-------------------------|------------------------|--------------------|---------------|------------------------|----------------------|---------------|-----------------------------------------|
|                      |                                                               |                         |                        | 3                  | 4             |                        | 6                    | 7             |                                         |
| States, etc.         |                                                               | Direct Premiums Written | Direct Premiums Earned | Amount             | No. of Claims | Direct Losses Incurred | Amount Reported      | No. of Claims | Direct Losses Incurred But Not Reported |
| 1.                   | Alabama.....AL                                                |                         |                        |                    |               | (52)                   | (6)                  | 1             | 45                                      |
| 2.                   | Alaska.....AK                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 3.                   | Arizona.....AZ                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 4.                   | Arkansas.....AR                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 5.                   | California.....CA                                             |                         |                        |                    |               |                        |                      |               |                                         |
| 6.                   | Colorado.....CO                                               |                         | 4,612                  |                    |               | (2,538)                |                      |               | 2,771                                   |
| 7.                   | Connecticut.....CT                                            |                         |                        |                    |               | (407)                  |                      |               | 98                                      |
| 8.                   | Delaware.....DE                                               |                         |                        |                    |               | (232)                  |                      |               | 86                                      |
| 9.                   | District of Columbia.....DC                                   |                         |                        |                    |               | (60)                   |                      |               | 16                                      |
| 10.                  | Florida.....FL                                                |                         |                        |                    |               | (11,659)               | (127)                | 1             | 122                                     |
| 11.                  | Georgia.....GA                                                |                         |                        |                    |               | (241)                  | (9)                  | 1             | 61                                      |
| 12.                  | Hawaii.....HI                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 13.                  | Idaho.....ID                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 14.                  | Illinois.....IL                                               |                         |                        |                    |               | (170)                  |                      |               | 54                                      |
| 15.                  | Indiana.....IN                                                |                         |                        |                    |               | (37)                   |                      |               | 39                                      |
| 16.                  | Iowa.....IA                                                   |                         | 17,888                 |                    |               | (6,612)                |                      |               | 7,374                                   |
| 17.                  | Kansas.....KS                                                 |                         | 16,545                 |                    |               | (1,099)                |                      |               | 10,684                                  |
| 18.                  | Kentucky.....KY                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 19.                  | Louisiana.....LA                                              |                         |                        |                    |               |                        |                      |               |                                         |
| 20.                  | Maine.....ME                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 21.                  | Maryland.....MD                                               |                         |                        |                    |               | (1,262)                |                      |               | 524                                     |
| 22.                  | Massachusetts.....MA                                          |                         |                        |                    |               | (13)                   |                      |               | 19                                      |
| 23.                  | Michigan.....MI                                               |                         |                        |                    |               | (103)                  |                      |               | 31                                      |
| 24.                  | Minnesota.....MN                                              |                         |                        |                    |               |                        |                      |               |                                         |
| 25.                  | Mississippi.....MS                                            |                         |                        |                    |               | 1                      |                      |               | 2                                       |
| 26.                  | Missouri.....MO                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 27.                  | Montana.....MT                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 28.                  | Nebraska.....NE                                               |                         | 1,773                  |                    |               | (1,421)                |                      |               | 1,548                                   |
| 29.                  | Nevada.....NV                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 30.                  | New Hampshire.....NH                                          |                         |                        |                    |               |                        |                      |               | 1                                       |
| 31.                  | New Jersey.....NJ                                             |                         |                        |                    |               |                        |                      |               |                                         |
| 32.                  | New Mexico.....NM                                             |                         |                        |                    |               |                        |                      |               |                                         |
| 33.                  | New York.....NY                                               |                         |                        |                    |               | (426)                  |                      |               | 470                                     |
| 34.                  | North Carolina.....NC                                         |                         |                        |                    |               | (793)                  |                      |               | 569                                     |
| 35.                  | North Dakota.....ND                                           |                         |                        |                    |               |                        |                      |               |                                         |
| 36.                  | Ohio.....OH                                                   |                         |                        |                    |               | (3,731)                | (1,562)              | 1             | 3,592                                   |
| 37.                  | Oklahoma.....OK                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 38.                  | Oregon.....OR                                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 39.                  | Pennsylvania.....PA                                           |                         |                        |                    |               | (4,941)                | (2,076)              | 1             | 2,540                                   |
| 40.                  | Rhode Island.....RI                                           |                         |                        |                    |               | 40                     |                      |               | 9                                       |
| 41.                  | South Carolina.....SC                                         |                         |                        |                    |               | 128                    |                      |               | 251                                     |
| 42.                  | South Dakota.....SD                                           |                         |                        |                    |               |                        |                      |               |                                         |
| 43.                  | Tennessee.....TN                                              |                         |                        |                    |               | (185)                  |                      |               | 2                                       |
| 44.                  | Texas.....TX                                                  |                         |                        |                    |               |                        |                      |               |                                         |
| 45.                  | Utah.....UT                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 46.                  | Vermont.....VT                                                |                         |                        |                    |               | (118)                  |                      |               | 40                                      |
| 47.                  | Virginia.....VA                                               |                         |                        |                    |               | (735)                  |                      |               | 414                                     |
| 48.                  | Washington.....WA                                             |                         | 8,002                  |                    |               | 1,949                  |                      |               | 2,717                                   |
| 49.                  | West Virginia.....WV                                          |                         |                        |                    |               | (1,307)                | (2,904)              | 1             | 763                                     |
| 50.                  | Wisconsin.....WI                                              |                         | 5,284                  |                    |               | (8,118)                |                      |               | 7,594                                   |
| 51.                  | Wyoming.....WY                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 52.                  | American Samoa.....AS                                         |                         |                        |                    |               |                        |                      |               |                                         |
| 53.                  | Guam.....GU                                                   |                         |                        |                    |               |                        |                      |               |                                         |
| 54.                  | Puerto Rico.....PR                                            |                         |                        |                    |               |                        |                      |               |                                         |
| 55.                  | U.S. Virgin Islands.....VI                                    |                         |                        |                    |               |                        |                      |               |                                         |
| 56.                  | Notherrn Mariana Islands.....MP                               |                         |                        |                    |               |                        |                      |               |                                         |
| 57.                  | Canada.....CAN                                                |                         |                        |                    |               |                        |                      |               |                                         |
| 58.                  | Aggregate Other Aliens.....OT                                 |                         |                        |                    |               |                        |                      |               |                                         |
| 59.                  | Totals                                                        |                         | 54,104                 |                    |               | (44,142)               | (6,684)              | 6             | 42,436                                  |
| DETAILS OF WRITE-INS |                                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 58001.               |                                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 58002.               |                                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 58003.               |                                                               |                         |                        |                    |               |                        |                      |               |                                         |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page |                         |                        |                    |               |                        |                      |               |                                         |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)  |                         |                        |                    |               |                        |                      |               |                                         |



## Year To Date For The Period Ended SEPTEMBER 30, 2014

NAIC Group Code 0140NAIC Company Code 23787

Company Name NATIONWIDE MUTUAL INSURANCE COMPANY .....

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

## 1. Monoline Policies

| 1<br>Direct Written<br>Premium | 2<br>Direct Earned<br>Premium | 3<br>Direct Losses<br>Incurred |
|--------------------------------|-------------------------------|--------------------------------|
| \$ .....25,513                 | \$ .....25,567                | \$ .....(600)                  |

## 2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ 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

2.31 Amount quantified:.....\$ .....

|     |                                                                                                                                                                                   |           |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|
|     | 2.32 Amount estimated using reasonable assumptions:                                                                                                                               | \$ 26,134 |
| 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. | \$        |