

ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code.....0140, 0140
(Current Period) (Prior Period)

NAIC Company Code..... 23787

Employer's ID Number..... 31-4177100

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... December 6, 1925

Commenced Business..... April 14, 1926

Statutory Home Office
ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office
ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code) 614-249-7111
(Area Code) (Telephone Number)

Mail Address
ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records
ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address
WWW.NATIONWIDE.COM

Statutory Statement Contact
CHERYL M. DENNIS
(Name) 614-249-1545
(Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM
(E-Mail Address) 866-315-1430
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO - P&C	2. DENISE LYNN SKINGLE #	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL #	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES		

OTHER

TINA SUTTON AMBROZY	SVP-NF SALES & DIST	DAVID GERARD ARANGO	SVP-P&C PERS LINES
DAVID ALAN BANO	SVP-CHIEF CLAIMS OFFC	JAMES DAVID BENSON	SVP-CONTROLLER
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	SVP-NW RET PLANS
THOMAS EDWARD CLARK	SVP-NW EXCESS & SURPLUS	GARY ANTHONY DOUGLAS	SVP-NW NATIONAL PARTNERS
JAMES ROBERT FOWLER #	EXEC-CIO	TIMOTHY GERARD FROMMEYER #	SVP-CFO-FIN SERV & INS
STEVEN ANDREW GINNAN #	SVP-CFO-NW FIN	SUSAN JEAN GUELI	SVP-CIO-IT INFRA
HARRY HANSEN HALLOWELL	SVP-CIO	ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL
MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC	GREGORY SCOTT JORDAN	SVP-INTERNAL AUDIT
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	ANGELA CATHERINE KLETT #	SVP-IT CHIEF FIN OFFC & CHIEF PROCUREMENT OFFC
JAMES RUSSELL KORCYKOSKI	SVP-CHIEF TEC & INFO SEC OFFC	MICHAEL PATRICK LEACH	SVP- CFO P&C
BRAD RAY LIGGETT	SVP-NW AGRIBUSINESS	MICHAEL WILLIAM MAHAFFEY	SVP-CHIEF STGY & RISK OFFC
STEPHEN SCOTT RASMUSSEN	CEO	SANDRA LYNN RICH	SVP-CHIEF COMPLIANCE OFFC
JEFF MILLARD ROMMEL	SVP-P&C STAFF SALES	AMY TAYLOR SHORE	SVP-P&C SALES & DIST
ERIC EUGENE SMITH	SVP-P&C COMM LINES	MICHAEL SCOTT SPANGLER	SVP-INVEST MANAG GRP
JOSEPH D. SPRAGUE	SVP-NW FIN NETWORK	SHELLEY BRAZEAU TEMPLE	SVP-P&C CUST SERV & SALES
MARK RAYMOND THRESHER	EXEC VP - CFO	GURUPRASAD CHITRAPURA VASUDEVA	SVP-APP & DATA SERV CIO
KIRT ALAN WALKER	PRESIDENT & COO-NW FIN	TERRANCE WILLIAMS	CHIEF MKRT OFFC & PRESIDENT - EMERGING BUSINESSES

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL	JACQUELIN MARION FERNANDEZ
STEPHEN FRANCIS HIRSCH	MARC ALLEN HOWZE #	DANIEL THOMAS KELLEY	MARY DIANE KOKEN
LYDIA MICHEAUX MARSHALL	SARA ALICIA MARTINEZ TUCKER #	TERRY WAYNE MCCLURE	BRENT RINNER PORTEUS
SUKU RADIA	STEPHEN SCOTT RASMUSSEN	MICHAEL JOSEPH TOELLE	SPARKY RAY WEILNAU
JEFFREY WADE ZELLERS			

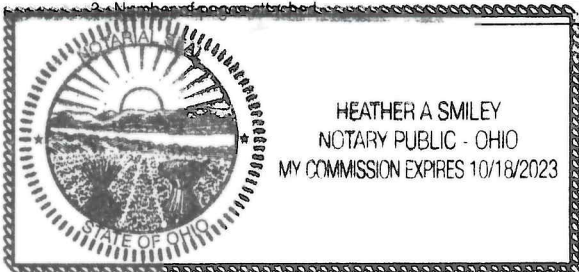
State of..... OHIO
County of..... FRANKLIN

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	VP - CORP GOV & SECRETARY	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of February 2019

a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number
2. Date filed



NATIONWIDE MUTUAL INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	770,184,595	3.1	770,184,595		770,184,595	3.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	254,645	0.0	254,645		254,645	0.0
1.22 Issued by U.S. government sponsored agencies.....	57,428,803	0.2	57,428,803		57,428,803	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	7,580,280	0.0	7,580,280		7,580,280	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	212,384,021	0.8	212,384,021		212,384,021	0.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	354,451,859	1.4	354,451,859		354,451,859	1.4
1.43 Revenue and assessment obligations.....	1,367,335,349	5.5	1,367,335,349		1,367,335,349	5.5
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	42,896	0.0	42,896		42,896	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	340,781,694	1.4	340,781,694		340,781,694	1.4
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	35,896,867	0.1	35,896,867		35,896,867	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	806,884,917	3.2	806,884,917	484,136	807,369,053	3.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	5,219,212,009	20.9	5,219,212,009	3,405,171	5,222,617,180	20.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	925,321,387	3.7	925,321,387		925,321,387	3.7
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	1,621,862	0.0	1,621,862		1,621,862	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	2,673,773	0.0	2,673,773		2,673,773	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	2,751,475	0.0	2,751,475		2,751,475	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	8,709,606,966	34.9	8,709,606,966		8,709,606,966	34.9
3.42 Unaffiliated.....	49,775,048	0.2	49,775,048		49,775,048	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....	648,272,176	2.6	648,272,176		648,272,176	2.6
4.5 Commercial loans.....	878,527,336	3.5	878,527,336		878,527,336	3.5
4.6 Mezzanine real estate loans.....	52,590,286	0.2	52,590,286		52,590,286	0.2
5. Real estate investments:						
5.1 Property occupied by company.....	528,149,582	2.1	528,149,582		528,149,582	2.1
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	33,199,751	0.1	33,199,751		33,199,751	0.1
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....	6,438,548	0.0	6,438,548		6,438,548	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	17,049,217	0.1	17,049,217	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	391,480,347	1.6	391,480,347	13,159,910	404,640,257	1.6
11. Other invested assets.....	3,567,538,099	14.3	3,567,538,099		3,567,538,099	14.3
12. Total invested assets.....	24,987,433,788	100.0	24,987,433,788	17,049,217	24,987,433,788	100.0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		576,163,920
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	37,108,640	37,108,640
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		(5,974,392)
5.	Deduct amounts received on disposals, Part 3, Column 15.....		3,935,588
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	41,491,470	
8.2	Totals, Part 3, Column 9.....	521,775	42,013,245
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		561,349,335
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		561,349,335

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,222,678,375
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	556,507,299	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		556,507,299
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	5,342,496	
3.2	Totals, Part 3, Column 11.....	2,360,659	7,703,156
4.	Accrual of discount.....		5,462,475
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		209,514,843
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		13,143
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,582,823,319
12.	Total valuation allowance.....		(3,433,520)
13.	Subtotal (Line 11 plus Line 12).....		1,579,389,799
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		1,579,389,799

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		3,267,391,962
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	198,994,656	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	500,500,236	699,494,892
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	81,313,756	
5.2	Totals, Part 3, Column 9.....	(1,823,489)	79,490,267
6.	Total gain (loss) on disposals, Part 3, Column 19.....		4,828,385
7.	Deduct amounts received on disposals, Part 3, Column 16.....		385,369,742
8.	Deduct amortization of premium and depreciation.....		50,764,986
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(1,480,210)	
9.2	Totals, Part 3, Column 14.....	(22)	(1,480,232)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,613,590,546
12.	Deduct total nonadmitted amounts.....		69,964,889
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,543,625,657

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		20,099,067,104
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,138,283,214
3.	Accrual of discount.....		30,214,620
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(19,788,078)	
4.2	Part 2, Section 1, Column 15.....	(6,050)	
4.3	Part 2, Section 2, Column 13.....	(218,992,570)	
4.4	Part 4, Column 11.....	(2,912,647)	(241,699,345)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(12,575,836)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,089,347,682
7.	Deduct amortization of premium.....		35,048,060
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(1,485,278)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	(459)	(1,485,737)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	2,584,777	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	1,723,496	
9.4	Part 4, Column 13.....		4,308,273
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		5,540,897
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		18,888,640,902
12.	Deduct total nonadmitted amounts.....		24,452,447
13.	Statement value at end of current period (Line 11 minus Line 12).....		18,864,188,455

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	818,788,903	801,132,195	792,266,185	788,317,784
	2. Canada.....	4,487,282	4,345,355	5,251,425	4,399,795
	3. Other Countries.....	5,187,707	5,283,570	5,230,697	5,743,610
	4. Totals.....	828,463,892	810,761,120	802,748,307	798,461,189
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	212,384,022	215,089,786	222,079,087	205,870,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	354,451,858	379,965,553	369,305,059	344,800,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,753,135,965	1,834,472,932	1,789,746,482	1,690,945,817
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	6,026,096,917	6,038,257,209	6,088,479,527	6,150,236,401
	9. Canada.....	163,473,869	163,894,882	168,171,690	167,678,731
	10. Other Countries.....	759,752,808	747,268,515	768,816,190	770,809,946
	11. Totals.....	6,949,323,594	6,949,420,606	7,025,467,407	7,088,725,078
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	10,097,759,331	10,189,709,997	10,209,346,342	10,128,802,084
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	178,000	178,000	192,908	
	15. Canada.....				
	16. Other Countries.....	2,495,773	2,595,704	2,591,200	
	17. Totals.....	2,673,773	2,773,704	2,784,108	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	2,673,773	2,773,704	2,784,108	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	53,218,917	53,218,917	53,051,647	
	21. Canada.....	929,466	929,466	789,846	
	22. Other Countries.....				
	23. Totals.....	54,148,383	54,148,383	53,841,493	
Parent, Subsidiaries and Affiliates	24. Totals.....	8,734,059,415	8,734,059,415	7,377,249,006	
	25. Total Common Stocks.....	8,788,207,798	8,788,207,798	7,431,090,499	
	26. Total Stocks.....	8,790,881,571	8,790,981,502	7,433,874,607	
	27. Total Bonds and Stocks.....	18,888,640,902	18,980,691,499	17,643,220,949	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	13,023,688	165,392,030	566,899,400		73,473,782	XXX	818,788,900	8.1	687,486,320	6.1	818,788,900	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	13,023,688	165,392,030	566,899,400	0	73,473,782	XXX	818,788,900	8.1	687,486,320	6.1	818,788,900	0
2. All Other Governments												
2.1 NAIC 1.....	968,610	1,467,317	3,019,966			XXX	5,455,893	0.1	6,601,108	0.1	4,487,283	968,610
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....		2,124,388				XXX	2,124,388	0.0	2,164,740	0.0	2,124,388	
2.4 NAIC 4.....			1,288,485	806,224		XXX	2,094,709	0.0	2,485,003	0.0	1,626,169	468,540
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	968,610	3,591,705	4,308,451	806,224	0	XXX	9,674,990	0.1	11,250,851	0.1	8,237,840	1,437,150
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	77,811,408	63,657,753	70,914,860			XXX	212,384,021	2.1	331,822,590	2.9	212,384,021	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	77,811,408	63,657,753	70,914,860	0	0	XXX	212,384,021	2.1	331,822,590	2.9	212,384,021	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	85,615,161	89,759,916	105,846,998	42,940,509		XXX	324,162,584	3.2	443,982,508	3.9	324,162,584	
4.2 NAIC 2.....				10,450,889		XXX	10,450,889	0.1		0.0	10,450,889	
4.3 NAIC 3.....		14,305,634				XXX	14,305,634	0.1		0.0	14,305,634	
4.4 NAIC 4.....		5,532,752				XXX	5,532,752	0.1	5,576,042	0.0	5,532,752	
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	85,615,161	109,598,302	105,846,998	53,391,398	0	XXX	354,451,859	3.5	449,558,550	4.0	354,451,859	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	229,097,687	434,450,963	623,871,170	256,669,763	82,457,816	XXX	1,626,547,399	16.1	2,123,718,500	18.8	1,626,547,399	
5.2 NAIC 2.....	23,171,646	46,271,427	23,798,890	11,350,588	21,996,000	XXX	126,588,551	1.3	81,147,237	0.7	126,588,551	
5.3 NAIC 3.....						XXX	0	0.0	1,002,053	0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	252,269,333	480,722,390	647,670,060	268,020,351	104,453,816	XXX	1,753,135,950	17.4	2,205,867,790	19.6	1,753,135,950	0

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	273,903,667	1,666,153,096	1,355,059,777	263,074,042	34,024,461	XXX	3,592,215,043	35.6	3,723,561,152	33.0	1,866,095,686	1,726,119,357
6.2 NAIC 2.....	180,736,647	1,155,064,821	804,851,245	56,562,763	84,408,928	XXX	2,281,624,404	22.6	2,776,995,613	24.6	1,708,035,731	573,588,673
6.3 NAIC 3.....	21,607,687	133,826,207	136,920,294	1,070,813		XXX	293,425,001	2.9	558,983,109	5.0	168,580,092	124,844,909
6.4 NAIC 4.....	10,386,957	46,991,906	26,864,005	329,314	878,735	XXX	85,450,917	0.8	435,862,222	3.9	44,311,952	41,138,965
6.5 NAIC 5.....	321,997	28,204,554		284,621		XXX	28,811,172	0.3	81,224,961	0.7	15,846,454	12,964,718
6.6 NAIC 6.....	394,811	1,704,750			984,585	XXX	3,084,146	0.0	3,538,268	0.0	394,811	2,689,335
6.7 Totals.....	487,351,766	3,031,945,334	2,323,695,321	321,321,553	120,296,709	XXX	6,284,610,683	62.2	7,580,165,325	67.3	3,803,264,726	2,481,345,957
7. Hybrid Securities												
7.1 NAIC 1.....					1,497,254	XXX	1,497,254	0.0	1,497,312	0.0	1,497,254	
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	1,497,254	XXX	1,497,254	0.0	1,497,312	0.0	1,497,254	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	160,000					XXX	160,000	0.0		0.0	160,000	
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	160,000	0	0	0	0	XXX	160,000	0.0	0	0.0	160,000	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1.....		4,080,278				XXX	4,080,278	0.0	XXX	XXX	4,080,278	
10.2 NAIC 2.....		36,953,394	38,354,842			XXX	75,308,236	0.7	XXX	XXX	73,911,238	1,396,999
10.3 NAIC 3.....		167,394,249	170,673,766			XXX	338,068,015	3.3	XXX	XXX	325,856,902	12,211,113
10.4 NAIC 4.....		105,638,170	100,871,937			XXX	206,510,107	2.0	XXX	XXX	183,978,414	22,531,692
10.5 NAIC 5.....		36,569,333				XXX	36,569,333	0.4	XXX	XXX	32,326,059	4,243,274
10.6 NAIC 6.....			2,679,696			XXX	2,679,696	0.0	XXX	XXX	2,679,696	
10.7 Totals.....	0	350,635,424	312,580,241	0	0	XXX	663,215,665	6.6	XXX	XXX	622,832,587	40,383,078

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....680,580,221	2,424,961,353	2,725,612,171	562,684,314	191,453,313	0	6,585,291,372	65.2	XXX	XXX	4,858,203,405	1,727,087,967
11.2 NAIC 2.....	(d).....203,908,293	1,238,289,642	867,004,977	78,364,240	106,404,928	0	2,493,972,080	24.7	XXX	XXX	1,918,986,409	574,985,672
11.3 NAIC 3.....	(d).....21,607,687	317,650,478	307,594,060	1,070,813	0	0	647,923,038	6.4	XXX	XXX	510,867,016	137,056,022
11.4 NAIC 4.....	(d).....10,386,957	158,162,828	129,024,427	1,135,538	878,735	0	299,588,485	3.0	XXX	XXX	235,449,287	64,139,197
11.5 NAIC 5.....	(d).....321,997	64,773,887	0	284,621	0	0	(c).....65,380,505	0.6	XXX	XXX	48,172,513	17,207,992
11.6 NAIC 6.....	(d).....394,811	1,704,750	2,679,696	0	984,585	0	(c).....5,763,842	0.1	XXX	XXX	3,074,507	2,689,335
11.7 Totals.....	917,199,966	4,205,542,938	4,031,915,331	643,539,526	299,721,561	0	(b).....10,097,919,322	100.0	XXX	XXX	7,574,753,137	2,523,166,185
11.8 Line 11.7 as a % of Col. 7.....	9.1	41.6	39.9	6.4	3.0	0.0	100.0	XXX	XXX	XXX	75.0	25.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	719,271,919	2,815,716,273	2,878,697,295	697,894,253	207,089,750	.....	.....XXX	XXX	7,318,669,490	65.0	5,624,171,501	1,694,497,985
12.2 NAIC 2.....	156,544,861	1,313,815,389	1,193,553,264	67,007,653	127,221,683	.....	.....XXX	XXX	2,858,142,850	25.4	2,252,570,569	605,572,280
12.3 NAIC 3.....	10,415,286	222,826,091	315,103,699	11,531,291	2,273,535	.....	.....XXX	XXX	562,149,902	5.0	442,067,781	120,082,120
12.4 NAIC 4.....	1,892,808	235,554,375	203,670,436	1,096,173	1,709,475	.....	.....XXX	XXX	443,923,267	3.9	373,824,671	70,098,596
12.5 NAIC 5.....	9,951,444	55,932,085	12,722,589	1,616,330	1,002,513	.....	.....XXX	XXX	(c).....81,224,961	0.7	40,611,351	40,613,608
12.6 NAIC 6.....	420,442	.....	.....2,311,572	.....	.....806,254	.....	.....XXX	XXX	(c).....3,538,268	0.0	2,732,014	806,254
12.7 Totals.....	898,496,760	4,643,844,213	4,606,058,855	779,145,700	340,103,210	0	XXX	XXX	(b).....11,267,648,738	100.0	8,735,977,887	2,531,670,843
12.8 Line 12.7 as a % of Col. 9.....	8.0	41.2	40.9	6.9	3.0	0.0	XXX	XXX	100.0	XXX	77.5	22.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	506,045,413	1,526,043,214	2,255,602,300	401,271,011	169,241,467	.....	.....4,858,203,405	48.1	5,624,171,501	49.9	4,858,203,405	XXX
13.2 NAIC 2.....	171,789,940	939,063,231	688,091,704	49,804,131	70,237,403	.....	.....1,918,986,409	19.0	2,252,570,569	20.0	1,918,986,409	XXX
13.3 NAIC 3.....	11,731,646	278,544,042	219,520,515	1,070,813	.....	.....	.....510,867,016	5.1	442,067,781	3.9	510,867,016	XXX
13.4 NAIC 4.....	10,115,974	116,883,424	107,555,630	894,259	.....	.....	.....235,449,287	2.3	373,824,671	3.3	235,449,287	XXX
13.5 NAIC 5.....	.....	.....48,172,513	.....	.....	.....	.....	.....48,172,513	0.5	40,611,351	0.4	48,172,513	XXX
13.6 NAIC 6.....	394,811	.....	.....2,679,696	.....	.....	.....	.....3,074,507	0.0	2,732,014	0.0	3,074,507	XXX
13.7 Totals.....	700,077,784	2,908,706,424	3,273,449,845	453,040,214	239,478,870	0	7,574,753,137	75.0	8,735,977,887	77.5	7,574,753,137	XXX
13.8 Line 13.7 as a % of Col. 7.....	9.2	38.4	43.2	6.0	3.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	6.9	28.8	32.4	4.5	2.4	0.0	75.0	XXX	XXX	XXX	75.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	174,534,808	898,918,139	470,009,871	161,413,303	22,211,846	.....	.....1,727,087,967	17.1	1,694,497,985	15.0	XXX	1,727,087,967
14.2 NAIC 2.....	32,118,354	299,226,411	178,913,273	28,560,109	36,167,525	.....	.....574,985,672	5.7	605,572,280	5.4	XXX	574,985,672
14.3 NAIC 3.....	9,876,041	39,106,436	88,073,545	.....	.....	.....	.....137,056,022	1.4	120,082,120	1.1	XXX	137,056,022
14.4 NAIC 4.....	270,982	41,279,404	21,468,797	241,279	878,735	.....	.....64,139,197	0.6	70,098,596	0.6	XXX	64,139,197
14.5 NAIC 5.....	321,997	16,601,374	.....	.....284,621	.....	.....	.....17,207,992	0.2	40,613,608	0.4	XXX	17,207,992
14.6 NAIC 6.....	.....	.....1,704,750	.....	.....	.....984,585	.....	.....2,689,335	0.0	806,254	0.0	XXX	2,689,335
14.7 Totals.....	217,122,182	1,296,836,514	758,465,486	190,499,312	60,242,691	0	2,523,166,185	25.0	2,531,670,843	22.5	XXX	2,523,166,185
14.8 Line 14.7 as a % of Col. 7.....	8.6	51.4	30.1	7.6	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	2.2	12.8	7.5	1.9	0.6	0.0	25.0	XXX	XXX	XXX	XXX	25.0

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- (a) Includes \$.....1,862,638,460 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....26,827,014 current year of bonds with Z designations, \$.....31,861,070 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....2,273,760 current year of bonds with 5GI designations, \$.....13,106,920 prior year of bonds with 5* or 5GI designations and \$.....2,762,631 current year, \$.....3,117,826 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....160,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	4,106,843	152,836,806	566,553,003		73,473,782	.XXX.	796,970,434	7.9	656,578,327	5.8	796,970,434	
1.2	Residential Mortgage-Backed Securities.....	8,916,845	12,555,224	346,397			.XXX.	21,818,466	0.2	30,907,993	0.3	21,818,466	
1.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.5	Totals.....	13,023,688	165,392,030	566,899,400	0	73,473,782	.XXX.	818,788,900	8.1	687,486,320	6.1	818,788,900	0
2.	All Other Governments												
2.1	Issuer Obligations.....	968,610	3,591,705	4,308,451	806,224		.XXX.	9,674,990	0.1	11,250,851	0.1	8,237,840	1,437,150
2.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.5	Totals.....	968,610	3,591,705	4,308,451	806,224	0	.XXX.	9,674,990	0.1	11,250,851	0.1	8,237,840	1,437,150
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	77,811,408	63,657,753	70,914,860			.XXX.	212,384,021	2.1	331,822,590	2.9	212,384,021	
3.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.5	Totals.....	77,811,408	63,657,753	70,914,860	0	0	.XXX.	212,384,021	2.1	331,822,590	2.9	212,384,021	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	85,615,161	109,598,303	105,846,998	53,391,398		.XXX.	354,451,860	3.5	449,558,550	4.0	354,451,860	
4.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.5	Totals.....	85,615,161	109,598,303	105,846,998	53,391,398	0	.XXX.	354,451,860	3.5	449,558,550	4.0	354,451,860	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	184,033,274	316,178,496	539,061,959	189,321,779	84,697,758	.XXX.	1,313,293,266	13.0	1,461,674,315	13.0	1,313,293,265	
5.2	Residential Mortgage-Backed Securities.....	48,091,956	129,157,077	86,609,450	71,195,897	19,756,058	.XXX.	354,810,438	3.5	624,401,249	5.5	354,810,438	
5.3	Commercial Mortgage-Backed Securities.....	6,220	20,304	20,354	9,542		.XXX.	56,420	0.0	1,479,368	0.0	56,420	
5.4	Other Loan-Backed and Structured Securities.....	20,137,883	35,366,513	21,978,297	7,493,133		.XXX.	84,975,826	0.8	118,312,858	1.1	84,975,826	
5.5	Totals.....	252,269,333	480,722,390	647,670,060	268,020,351	104,453,816	.XXX.	1,753,135,950	17.4	2,205,867,790	19.6	1,753,135,949	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	298,872,358	2,113,921,704	1,627,944,457	77,633,150	59,826,616	.XXX.	4,178,198,285	41.4	5,405,685,381	48.0	2,835,968,724	1,342,229,561
6.2	Residential Mortgage-Backed Securities.....	50,999,446	117,965,933	142,991,863	151,302,005	12,131,736	.XXX.	475,390,983	4.7	440,487,227	3.9	285,578,536	189,812,447
6.3	Commercial Mortgage-Backed Securities.....	41,703,078	420,216,847	298,558,160			.XXX.	760,478,085	7.5	702,699,110	6.2	511,354,562	249,123,523
6.4	Other Loan-Backed and Structured Securities.....	95,776,884	379,840,849	254,200,841	92,386,398	48,338,358	.XXX.	870,543,330	8.6	1,031,293,605	9.2	170,362,902	700,180,428
6.5	Totals.....	487,351,766	3,031,945,333	2,323,695,321	321,321,553	120,296,710	.XXX.	6,284,610,683	62.2	7,580,165,323	67.3	3,803,264,724	2,481,345,959
7.	Hybrid Securities												
7.1	Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....					1,497,254	.XXX.	1,497,254	0.0	1,497,312	0.0	1,497,254	
7.5	Totals.....	0	0	0	0	1,497,254	.XXX.	1,497,254	0.0	1,497,312	0.0	1,497,254	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....	160,000					.XXX.	160,000	0.0		0.0	160,000	
8.2	Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.5	Totals.....	160,000	0	0	0	0	.XXX.	160,000	0.0	0	0.0	160,000	0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired		350,635,425	312,580,241			XXX	663,215,666	6.6	XXX	XXX	622,832,587	40,383,079
10.3 Totals	0	350,635,425	312,580,241	0	0	XXX	663,215,666	6.6	XXX	XXX	622,832,587	40,383,079
11. Total Bonds Current Year												
11.1 Issuer Obligations	651,567,654	2,759,784,767	2,914,629,728	321,152,551	217,998,156	XXX	6,865,132,856	68.0	XXX	XXX	5,521,466,144	1,343,666,711
11.2 Residential Mortgage-Backed Securities	108,008,247	259,678,234	229,947,710	222,497,902	31,887,794	XXX	852,019,887	8.4	XXX	XXX	662,207,440	189,812,447
11.3 Commercial Mortgage-Backed Securities	41,709,298	420,237,151	298,578,514	9,542	0	XXX	760,534,505	7.5	XXX	XXX	511,410,982	249,123,523
11.4 Other Loan-Backed and Structured Securities	115,914,767	415,207,362	276,179,138	99,879,531	49,835,612	XXX	957,016,410	9.5	XXX	XXX	256,835,982	700,180,428
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	350,635,425	312,580,241	0	0	XXX	663,215,666	6.6	XXX	XXX	622,832,587	40,383,079
11.7 Totals	917,199,966	4,205,542,939	4,031,915,331	643,539,526	299,721,562	0	10,097,919,324	100.0	XXX	XXX	7,574,753,135	2,523,166,188
11.8 Line 11.7 as a % of Col. 7	9.1	41.6	39.9	6.4	3.0	0.0	100.0	XXX	XXX	XXX	75.0	25.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	615,150,915	3,401,536,609	3,627,597,770	423,842,503	248,442,217	XXX	XXX	XXX	8,316,570,014	73.8	6,964,753,234	1,351,816,778
12.2 Residential Mortgage-Backed Securities	135,775,918	380,701,289	293,399,399	244,561,232	41,358,631	XXX	XXX	XXX	1,095,796,469	9.7	953,413,861	142,382,606
12.3 Commercial Mortgage-Backed Securities	29,899,675	357,552,188	316,162,830	563,785		XXX	XXX	XXX	704,178,478	6.2	492,069,700	212,108,777
12.4 Other Loan-Backed and Structured Securities	117,670,254	504,054,126	368,898,854	110,178,180	50,302,361	XXX	XXX	XXX	1,151,103,775	10.2	325,741,094	825,362,682
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	898,496,762	4,643,844,212	4,606,058,853	779,145,700	340,103,209	0	XXX	XXX	11,267,648,736	100.0	8,735,977,889	2,531,670,843
12.8 Line 12.7 as a % of Col. 9	8.0	41.2	40.9	6.9	3.0	0.0	XXX	XXX	100.0	XXX	77.5	22.5
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	534,531,722	1,967,197,027	2,513,906,748	291,400,370	214,430,277	XXX	5,521,466,144	54.7	6,964,753,234	61.8	5,521,466,144	XXX
13.2 Residential Mortgage-Backed Securities	79,903,810	229,573,027	186,637,438	142,541,827	23,551,338	XXX	662,207,440	6.6	953,413,861	8.5	662,207,440	XXX
13.3 Commercial Mortgage-Backed Securities	34,651,006	266,038,808	210,711,626	9,542		XXX	511,410,982	5.1	492,069,700	4.4	511,410,982	XXX
13.4 Other Loan-Backed and Structured Securities	50,991,246	128,141,843	57,117,164	19,088,475	1,497,254	XXX	256,835,982	2.5	325,741,094	2.9	256,835,982	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans		317,755,719	305,076,868			XXX	622,832,587	6.2	XXX	XXX	622,832,587	XXX
13.7 Totals	700,077,784	2,908,706,424	3,273,449,844	453,040,214	239,478,869	0	7,574,753,135	75.0	8,735,977,889	77.5	7,574,753,135	XXX
13.8 Line 13.7 as a % of Col. 7	9.2	38.4	43.2	6.0	3.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.9	28.8	32.4	4.5	2.4	0.0	75.0	XXX	XXX	XXX	75.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	117,035,932	792,587,740	400,722,980	29,752,180	3,567,879	XXX	1,343,666,711	13.3	1,351,816,778	12.0	XXX	1,343,666,711
14.2 Residential Mortgage-Backed Securities	28,104,437	30,105,207	43,310,272	79,956,075	8,336,456	XXX	189,812,447	1.9	142,382,606	1.3	XXX	189,812,447
14.3 Commercial Mortgage-Backed Securities	7,058,292	154,198,343	87,866,888			XXX	249,123,523	2.5	212,108,777	1.9	XXX	249,123,523
14.4 Other Loan-Backed and Structured Securities	64,923,521	287,065,519	219,061,974	80,791,056	48,338,358	XXX	700,180,428	6.9	825,362,682	7.3	XXX	700,180,428
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans		32,879,706	7,503,373			XXX	40,383,079	0.4	XXX	XXX	XXX	40,383,079
14.7 Totals	217,122,182	1,296,836,515	758,465,487	190,499,311	60,242,693	0	2,523,166,188	25.0	2,531,670,843	22.5	XXX	2,523,166,188
14.8 Line 14.7 as a % of Col. 7	8.6	51.4	30.1	7.6	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.2	12.8	7.5	1.9	0.6	0.0	25.0	XXX	XXX	XXX	XXX	25.0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	929,073,475			929,073,475	
2. Cost of short-term investments acquired.....	27,485,291,532	42,500,000		27,275,391,532	167,400,000
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	27,636,797,912	42,500,000		27,541,397,912	52,900,000
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	777,567,095	0	0	663,067,095	114,500,000
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	777,567,095	0	0	663,067,095	114,500,000

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		(33,796,470)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	29,402,104	29,402,104
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	27,325,414	
3.2	Section 2, Column 19.....	3,706,133	31,031,547
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(34,917,104)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		(5,515,000)
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	1,111,000	
8.2	Section 2, Column 20.....		1,111,000
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		(1,653,923)
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		(1,653,923)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		(0)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	(27,306,548)	
3.14	Section 1, Column 18, prior year.....	5,968,922	(33,275,470) (33,275,470)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	(27,306,548)	
3.24	Section 1, Column 19, prior year.....	5,968,922	(33,275,470) (33,275,470)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	65,698,304	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	65,698,304	65,698,304
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		(0)
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		(0)

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
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.....	(1,653,922)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	(1,653,922)
4.	Part D, Section 1, Column 5.....	6,438,548
5.	Part D, Section 1, Column 6.....	(8,092,471)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	6,032,241
8.	Part B, Section 1, Column 13.....	(3,081,842)
9.	Total (Line 7 plus Line 8).....	2,950,399
10.	Part D, Section 1, Column 8.....	15,849,755
11.	Part D, Section 1, Column 9.....	(12,899,356)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	10,826,185
14.	Part B, Section 1, Column 20.....	22,492,652
15.	Part D, Section 1, Column 11.....	33,318,838
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	3,186,198		3,186,198	
2. Cost of cash equivalents acquired.....	67,522,879	31,689,542	35,833,337	
3. Accrual of discount.....	130,458	130,458		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	66,704,732	31,660,000	35,044,732	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,134,803	160,000	3,974,803	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	4,134,803	160,000	3,974,803	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
One Nationwide Plaza, Home Office.....		Columbus.....	OH.....	01/01/1976.	12/28/2018.	199,460,249	.....	.....81,630,545	86,400,000	8,498,452	.....	.....	.....(8,498,452)	.....	.....24,327,438	8,915,454
Plaza 2, 280 N. High St, Office.....		Columbus.....	OH.....	01/01/1996.	12/28/2018.	45,206,823	.....	.....18,845,460	23,550,000	2,256,271	.....	.....	.....(2,256,271)	.....	.....6,460,026	3,651,410
Plaza 3, 245 N. High St, Office.....		Columbus.....	OH.....	01/01/1989.	12/28/2018.	134,434,164	.....	.....52,818,417	53,690,000	4,256,999	.....	.....	.....(4,256,999)	.....	.....15,638,944	7,717,081
Plaza 3, Atrium.....		Columbus.....	OH.....	01/01/1989.	12/28/2018.	14,833,067	.....	.....7,590,569	5,310,000	263,875	.....	.....	.....(263,875)	.....	.....79,564	592,175
215 N. Front St, Office.....		Columbus.....	OH.....	01/01/1998.	12/28/2018.	27,993,403	.....	.....17,984,426	8,750,000	1,026,493	.....	.....	.....(1,026,493)	.....	.....3,048,094	1,521,409
High St Walkway.....		Columbus.....	OH.....	10/12/2011.	12/28/2018.	950,877	.....	.....28,669	3,150,000	9,053	.....	.....	.....(9,053)	.....	.....143,887	225,865
3945 Bridgeway Ave, Airport Hangar.....		Columbus.....	OH.....	01/01/2002.	12/28/2018.	15,143,137	.....	.....6,248,720	4,530,900	614,270	.....	.....	.....(614,270)	.....	.....1,669,635	794,325
7300 Souder Rd, Data Center East.....		New Albany.....	OH.....	11/25/2008.	12/28/2018.	99,957,423	.....	.....70,781,892	34,700,000	4,572,883	.....	.....	.....(4,572,883)	.....	.....10,338,977	4,479,597
100 Green Meadows Dr, Hotel & Conference Ctr.....		Lewis Center.....	OH.....	01/01/1960.	01/03/2019.	39,597,234	.....	.....25,323,534	15,170,860	2,266,215	.....	.....	.....(2,266,215)	.....	.....13,411,153	10,988,674
281 East Powell Rd, Data Center North.....		Lewis Center.....	OH.....	06/30/1986.	01/03/2019.	69,094,374	.....	.....22,621,870	17,075,740	3,244,878	.....	.....	.....(3,244,878)	.....	.....9,133,120	4,990,524
9191 Columbus Pike, Office, Delaware Bank.....		Lewis Center.....	OH.....	01/01/1998.	01/03/2019.	2,505,572	.....	.....1,570,004	1,110,780	85,970	.....	.....	.....(85,970)	.....	.....170,081	69,173
1100 Locust St, Office.....		Des Moines.....	IA.....	04/30/2001.	01/03/2019.	121,649,317	.....	.....82,164,191	87,050,000	3,617,996	.....	.....	.....(3,617,996)	.....	.....15,510,401	9,119,419
1200 Locust St, Office.....		Des Moines.....	IA.....	12/30/2001.	01/03/2019.	51,635,765	.....	.....37,335,245	44,910,000	1,496,779	.....	.....	.....(1,496,779)	.....	.....7,305,578	4,119,418
1100 Walnut St, Garage.....		Des Moines.....	IA.....	04/30/2001.	01/03/2019.	6,857,320	.....	.....5,165,990	19,050,000	189,311	.....	.....	.....(189,311)	.....	.....250,756	1,190,485
1200 Mulberry St, Garage.....		Des Moines.....	IA.....	06/01/2007.	01/03/2019.	4,984,835	.....	.....4,589,080	11,240,000	133,042	.....	.....	.....(133,042)	.....	.....	.....780,816
3300 SW Williston Rd, Office.....		Gainesville.....	FL.....	01/01/1979.	01/03/2019.	26,273,955	.....	.....15,592,187	15,094,300	1,262,624	.....	.....	.....(1,262,624)	.....	.....4,588,468	2,675,166
4401 Creedmoor Rd, Office.....		Raleigh.....	NC.....	01/01/1987.	01/03/2019.	23,011,148	.....	.....18,581,738	24,749,118	1,305,909	.....	.....	.....(1,305,909)	.....	.....3,637,394	1,656,443
9903 Nationwide Dr, Office.....		San Antonio.....	TX.....	02/24/2011.	01/03/2019.	62,393,405	.....	.....43,819,829	56,700,000	2,858,569	.....	.....	.....(2,858,569)	.....	.....7,360,592	3,817,562
8877 N. Gainey Center Dr, Office.....		Scottsdale.....	AZ.....	07/31/2007.	01/03/2019.	42,186,539	.....	.....15,457,218	41,000,800	1,767,587	.....	.....	.....(1,767,587)	.....	.....4,553,877	2,246,824
0299999. Properties Occupied by the Reporting Entity - Administrative.....						988,168,607	.....	.....528,149,584	553,232,498	39,727,176	.....	.....	.....(39,727,176)	.....	.....127,627,985	69,551,820
0399999. Total - Properties Occupied by the Reporting Entity.....						988,168,607	.....	.....528,149,584	553,232,498	39,727,176	.....	.....	.....(39,727,176)	.....	.....127,627,985	69,551,820
Properties Held for the Production of Income																
1300 Walnut St., Office.....		Des Moines.....	IA.....	03/18/2011.	11/06/2018.	2,977,332	.....	.....2,428,605	2,000,000	91,707	.....	.....	.....(91,707)	.....	.....288,100	186,842
1300 Locust St., Parking.....		Des Moines.....	IA.....	12/17/2007.	01/03/2019.	499,472	.....	.....446,247	250,600	4,807	.....	.....	.....(4,807)	.....	.....	.....37,028
1321 Mulberry St, Land.....		Des Moines.....	IA.....	03/18/2011.	01/03/2019.	200,000	.....	.....200,000	579,500	.....	.....	.....	.....0	.....	.....	.....31,567
285 N. Front St, Garage.....		Columbus.....	OH.....	01/01/1998.	09/18/2018.	42,730,235	.....	.....19,788,089	47,100,000	1,197,194	.....	.....	.....(1,197,194)	.....	.....2,648,180	2,409,425
202 N. Marconi, Hickory Garage.....		Columbus.....	OH.....	01/01/1978.	09/18/2018.	8,842,197	.....	.....5,858,323	6,500,000	264,207	.....	.....	.....(264,207)	.....	.....121,526	402,732
204 12th St. Office.....		Des Moines.....	IA.....	02/08/2008.	11/06/2018.	6,313,775	.....	.....4,235,965	2,575,000	206,379	.....	.....	.....(206,379)	.....	.....	.....277,132
9201 Columbus Pike (23 & Powell Rd), Office.....		Lewis Center.....	OH.....	02/20/2009.	01/03/2019.	242,524	.....	.....242,524	740,520	.....	.....	.....	.....0	.....	.....	.....54,345
0499999. Total - Properties Held for the Production of Income.....						61,805,535	.....	.....33,199,753	59,745,620	1,764,294	.....	.....	.....(1,764,294)	.....	.....3,057,806	3,399,071
0699999. Totals.....						1,049,974,142	.....	.....561,349,337	612,978,118	41,491,470	.....	.....	.....(41,491,470)	.....	.....130,685,791	72,950,891

E01

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
One Nationwide Plaza, Home Office.....	Columbus.....	OH.....	01/01/1976.	.....	.....	.....	.....	.....14,584,237
Plaza 2, 280 N. High St, Office.....	Columbus.....	OH.....	01/01/1996.	.....	.....	.....	.....	.....1,360,003
Plaza 3, 245 N. High St, Office.....	Columbus.....	OH.....	01/01/1989.	.....	.....	.....	.....	.....4,756,828
Plaza 3, Atrium.....	Columbus.....	OH.....	01/01/1989.	.....	.....	.....	.....	.....(12,427)
215 N. Front St, Office.....	Columbus.....	OH.....	01/01/1998.	.....	.....	.....	.....	.....929,506
3945 Bridgeway Ave, Airport Hangar.....	Columbus.....	OH.....	01/01/2002.	.....	.....	.....	.....	.....123,495
7300 Souder Rd, Data Center East.....	New Albany.....	OH.....	11/25/2008.	.....	.....	.....	.....	.....(127,060)
100 Green Meadows Dr, Hotel & Conference Ctr.....	Lewis Center.....	OH.....	01/01/1960.	.....	.....	.....	.....	.....2,702,597
281 East Powell Rd, Data Center North.....	Lewis Center.....	OH.....	06/30/1986.	.....	.....	.....	.....	.....3,175,410
1100 Locust St, Office.....	Des Moines.....	IA.....	04/30/2001.	.....	.....	.....	.....	.....4,247,116
1200 Locust St, Office.....	Des Moines.....	IA.....	12/30/2001.	.....	.....	.....	.....	.....190,463
1200 Mulberry St, Garage.....	Des Moines.....	IA.....	06/01/2007.	.....	.....	.....	.....	.....261,250
3300 SW Williston Rd, Office.....	Gainesville.....	FL.....	01/01/1979.	.....	.....	.....	.....	.....4,985,053
4401 Creedmoor Rd, Office.....	Raleigh.....	NC.....	01/01/1987.	.....	.....	.....	.....	.....(825,217)
9903 Nationwide Dr, Office.....	San Antonio.....	TX.....	02/24/2011.	.....	.....	.....	.....	.....90,090
8877 N. Gainey Center Dr, Office.....	Scottsdale.....	AZ.....	07/31/2007.	.....	.....	.....	.....	.....459,070
285 N. Front St, Garage.....	Columbus.....	OH.....	01/01/1998.	.....	.....	.....	.....	.....208,226
0199999. Total - Acquired by Purchase.....	.....	.....	.....	.....	.....0	0	0	37,108,640
0399999. Totals.....	.....	.....	.....	.....	.....0	0	0	37,108,640

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
1000 Market Ave N, Office.....	Canton.....	OH...	10/24/2018.	DCLB, Corp.....	22,694,718	.....	.....9,052,072	515,900	.....	.....	.....(515,900)	.....	.....	.....500,000	.....	.....(8,036,172)	(8,036,172)	.....	.....827,672
Groffs Mill Land and Property, Alderfer Delp Land.....	Harleysville.....	PA...	10/11/2018.	MDG #9 LLC, a Pennsylvania limited liability company	1,261,825	.....	.....1,253,733	.....	.....	.....	.....0	.....	.....	.....3,021,988	.....	.....1,753,507	1,753,507	.....	.....
Condominium, 8989 E Gainey Center Dr #145.....	Scottsdale.....	AZ...	01/19/2018.	Cedar-Rose LLC.....	282,000	.....	.....103,547	5,875	.....	.....	.....(5,875)	.....	.....	.....413,600	.....	.....308,273	308,273	.....	.....1,780
0199999. Total - Property Disposed.....					24,238,543	0	10,409,352	521,775	0	0	(521,775)	0	0	3,935,588	0	(5,974,392)	(5,974,392)	0	829,452
0399999. Totals.....					24,238,543	0	10,409,352	521,775	0	0	(521,775)	0	0	3,935,588	0	(5,974,392)	(5,974,392)	0	829,452

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000391.....		BROOKLYN.....	OH.....		01/11/2001.....	8.34.....	1,016,880.....						6,666,667.....	11/15/2000.....
00-1000450.....		MIDLAND PARK.....	NJ.....		12/29/2000.....	8.31.....	2,290,343.....						5,882,572.....	12/22/2000.....
00-1000714.....		CLOSTER.....	NJ.....		11/08/2001.....	7.74.....	656,968.....						3,391,044.....	09/14/2001.....
00-1000926.....		MARIETTA.....	GA.....		12/23/2002.....	6.55.....	945,468.....						2,268,846.....	12/13/2002.....
00-1000949.....		STOW.....	OH.....		05/30/2002.....	7.62.....	319,576.....		(13,143).....				1,252,291.....	05/06/2002.....
00-1001038.....		ITHACA.....	NY.....		10/01/2002.....	6.78.....	7,381,416.....						15,185,185.....	06/23/2004.....
00-1101810.....		HIGHLAND PARK.....	IL.....		10/12/2018.....	3.20.....	2,111,116.....		71,568.....				14,330,000.....	02/13/2012.....
00-1101820.....		CINCINNATI.....	OH.....		10/12/2018.....	4.75.....	3,877,899.....		26,560.....				6,580,000.....	02/13/2012.....
00-1101824.....		BURLINGTON.....	KY.....		08/06/2012.....	3.80.....	2,736,536.....						14,290,000.....	05/22/2012.....
00-1101854.....		PORTAGE.....	IN.....		10/12/2018.....	4.30.....	3,380,414.....		68,339.....				6,400,000.....	09/05/2012.....
00-1101907.....		COLUMBUS.....	OH.....		10/12/2018.....	4.25.....	11,466,674.....		230,713.....				21,400,000.....	09/24/2012.....
00-1101916.....		NEW YORK.....	NY.....		10/12/2018.....	3.60.....	3,950,259.....		79,507.....				15,560,000.....	10/17/2016.....
00-1101917.....		LAS VEGAS.....	NV.....		11/15/2012.....	4.40.....	10,227,399.....						15,980,000.....	11/06/2012.....
00-1101939.....		KIRKLAND.....	WA.....		10/12/2018.....	3.20.....	4,362,936.....		29,847.....				8,490,000.....	01/10/2013.....
00-1101969.....		JACKSONVILLE.....	FL.....		09/12/2013.....	3.95.....	4,573,894.....						12,980,000.....	08/19/2013.....
00-1101985.....		TORRANCE.....	CA.....		10/12/2018.....	3.30.....	3,050,056.....		61,492.....				11,990,000.....	06/25/2013.....
00-1102024.....		LAS VEGAS.....	NV.....		10/11/2013.....	4.38.....	1,224,826.....						2,646,423.....	10/03/2013.....
00-1102034.....		SAUK RAPIDS.....	MN.....		10/12/2018.....	3.30.....	6,387,202.....		164,362.....				12,200,000.....	09/04/2013.....
00-1102039.....		FT WORTH.....	TX.....		09/10/2013.....	3.94.....	17,985,627.....						25,520,000.....	09/04/2013.....
00-1102042.....		COLUMBUS.....	OH.....		10/12/2018.....	4.80.....	5,246,741.....		35,855.....				7,700,000.....	09/09/2013.....
00-1102048.....		WASHINGTON.....	DC.....		10/12/2018.....	3.98.....	11,769,298.....		52,555.....				17,600,000.....	08/22/2013.....
00-1102058.....		MANCHESTER.....	CT.....		10/12/2018.....	3.80.....	4,575,451.....		118,518.....				21,150,000.....	10/29/2013.....
00-1102074.....		HOUSTON.....	TX.....		10/22/2013.....	3.95.....	20,000,000.....						29,763,578.....	10/16/2013.....
00-1102076.....		MISSION VIEJO.....	CA.....		11/19/2013.....	3.96.....	13,380,000.....						18,002,892.....	11/01/2013.....
00-1102131.....		HOUSTON.....	TX.....		10/12/2018.....	4.84.....	8,415,459.....		169,888.....				13,420,000.....	01/21/2014.....
00-1102135.....		ANN ARBOR.....	MI.....		01/30/2014.....	3.68.....	17,500,000.....						23,620,000.....	01/27/2014.....
00-1102151.....		DENVER.....	CO.....		09/18/2014.....	3.97.....	14,500,000.....						24,612,174.....	05/02/2014.....
00-1102163.....		STERLING.....	VA.....		06/04/2014.....	3.97.....	23,500,000.....						32,459,072.....	05/27/2014.....
00-1102201.....		SUWANEE.....	GA.....		08/25/2014.....	3.41.....	22,630,000.....						34,930,000.....	08/18/2014.....
00-1102207.....		CINCINNATI.....	OH.....		01/05/2015.....	3.83.....	5,859,133.....						20,450,000.....	09/02/2014.....
00-1102241.....		NORTH BETHESDA.....	MD.....		10/12/2018.....	4.02.....	8,969,111.....		180,652.....				13,810,000.....	10/07/2014.....
00-1102244.....		AMHERST.....	NY.....		10/12/2018.....	3.62.....	7,350,039.....		116,211.....				11,590,000.....	10/06/2014.....
00-1102248.....		ORLANDO.....	FL.....		11/04/2014.....	4.00.....	21,498,159.....						40,320,000.....	10/10/2014.....
00-1102261.....		LAS VEGAS.....	NV.....		04/10/2015.....	4.43.....	5,500,000.....						7,260,000.....	12/16/2014.....
00-1102273.....		RANCHO CUCAMONGA.....	CA.....		12/23/2014.....	2.83.....	44,100,000.....						69,310,000.....	11/20/2014.....
00-1102320.....		FOX POINT.....	WI.....		10/12/2018.....	3.47.....	9,179,369.....		271,471.....				22,830,000.....	03/17/2015.....
00-1102347.....		NORWOOD.....	OH.....		04/01/2015.....	3.13.....	67,000,000.....						95,570,000.....	03/27/2015.....
00-1102395.....		DULUTH.....	GA.....		08/13/2015.....	2.94.....	12,000,000.....						20,030,000.....	07/16/2015.....
00-1102396.....		FAYETTEVILLE.....	GA.....		08/13/2015.....	2.94.....	10,000,000.....						16,090,000.....	07/22/2015.....
00-1102398.....		RENTON.....	WA.....		08/06/2015.....	3.39.....	3,200,954.....						10,400,000.....	07/29/2015.....
00-1102417.....		NATICK.....	MA.....		09/30/2015.....	3.68.....	3,744,786.....						21,600,000.....	08/14/2015.....
00-1102424.....		AUSTIN.....	TX.....		08/31/2015.....	3.11.....	19,965,000.....						26,820,000.....	08/19/2015.....
00-1102437.....		CAMBRIDGE.....	MA.....		09/30/2015.....	3.18.....	6,500,000.....						20,620,000.....	09/23/2015.....
00-1102438.....		CAMBRIDGE.....	MA.....		09/30/2015.....	3.18.....	7,500,000.....						16,760,000.....	09/23/2015.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102445.....		NORTH TONAWANDA.....	NY.....		10/12/2018.....	3.52.....	5,632,813.....		89,046.....				9,340,000.....	10/12/2015
00-1102450.....		PARK CITY.....	UT.....		10/12/2018.....	3.34.....	6,584,174.....		210,498.....				10,810,000.....	11/09/2015
00-1102456.....		ALLENTOWN.....	PA.....		01/14/2016.....	2.93.....	8,352,736.....						23,750,000.....	12/11/2015
00-1102463.....		MIRA LOMA.....	CA.....		10/12/2018.....	3.65.....	1,660,155.....		53,136.....				3,129,000.....	10/28/2015
00-1102464.....		RANCHO CUCAMONGA.....	CA.....		10/12/2018.....	3.65.....	3,228,080.....		103,321.....				5,774,000.....	10/28/2015
00-1102466.....		WILMINGTON.....	NC.....		10/12/2018.....	4.26.....	7,367,162.....		50,333.....				11,170,000.....	12/02/2015
00-1102470.....		COLUMBUS.....	OH.....		10/12/2018.....	3.82.....	6,898,602.....		47,144.....				9,810,000.....	11/16/2015
00-1102482.....		BOCA RATON.....	FL.....		01/12/2016.....	4.07.....	25,000,000.....						38,025,862.....	12/03/2015
00-1102486.....		CHELSEA.....	MA.....		12/10/2015.....	3.64.....	6,715,168.....						11,190,000.....	11/16/2015
00-1102495.....		DALLAS.....	TX.....		10/12/2018.....	3.39.....	7,400,000.....		234,654.....				10,250,000.....	12/17/2015
00-1102505.....		SEATTLE.....	WA.....		10/12/2018.....	3.67.....	5,098,717.....		163,183.....				9,440,000.....	01/11/2016
00-1102550.....		FAIRBORN.....	OH.....		10/12/2018.....	3.46.....	11,822,154.....		81,065.....				21,720,000.....	04/29/2016
00-1102579.....		PHOENIX.....	AZ.....		07/19/2016.....	3.10.....	12,440,162.....						16,990,000.....	06/16/2016
00-1102588.....		CARLE PLACE.....	NY.....		10/12/2018.....	3.12.....	4,203,015.....		138,199.....				40,230,000.....	09/20/2016
00-1102591.....		LEXINGTON.....	SC.....		10/12/2018.....	3.44.....	7,603,065.....		243,331.....				11,350,000.....	06/07/2016
00-1102594.....		RALEIGH.....	NC.....		05/12/2016.....	4.20.....	31,320,000.....						44,440,000.....	05/04/2016
00-1102623.....		TAMPA.....	FL.....		06/30/2016.....	4.35.....	49,514,600.....						75,220,000.....	06/29/2016
00-1102637.....		ATLANTA.....	GA.....		08/08/2016.....	4.60.....	24,682,604.....						36,930,000.....	08/03/2016
00-1102666.....		NEW YORK.....	NY.....		10/12/2018.....	3.60.....	4,750,997.....		151,976.....				15,560,000.....	10/17/2016
00-1102686.....		CHICAGO.....	IL.....		12/22/2016.....	4.05.....	15,150,000.....						22,580,000.....	11/29/2016
00-1102694.....		CHARLESTON.....	SC.....		10/12/2018.....	3.71.....	3,867,161.....		123,709.....				5,778,000.....	06/26/2017
00-1102701.....		PLANO.....	TX.....		02/14/2017.....	3.80.....	32,150,000.....						45,860,000.....	02/03/2017
00-1102706.....		FOSTER CITY.....	CA.....		03/31/2017.....	5.10.....	20,250,000.....						47,750,000.....	03/15/2017
00-1102708.....		WAITE PARK.....	MN.....		10/12/2018.....	4.04.....	10,441,000.....		190,339.....				17,600,000.....	04/20/2017
00-1102724.....		CHICAGO.....	IL.....		04/12/2017.....	3.91.....	41,556,498.....						60,270,000.....	03/15/2017
00-1102729.....		BOULDER.....	CO.....		04/07/2017.....	4.09.....	31,350,000.....						46,320,000.....	03/31/2017
00-1102732.....		SAN ANTONIO.....	TX.....		05/02/2017.....	3.64.....	27,300,000.....						36,445,000.....	04/25/2017
00-1102733.....		TALLAHASSEE.....	FL.....		09/28/2017.....	3.84.....	23,500,000.....						35,330,000.....	08/02/2017
00-1102738.....		MILWAUKEE.....	WI.....		06/01/2017.....	3.74.....	38,500,000.....						61,385,000.....	04/28/2017
00-1102750.....		NAPERVILLE.....	IL.....		06/29/2017.....	3.74.....	10,000,000.....						15,848,605.....	06/08/2017
00-1102757.....		BALTIMORE.....	MD.....		08/08/2017.....	4.41.....	10,239,752.....						15,736,000.....	08/07/2017
00-1102779.....		FAIRFAX.....	VA.....		08/25/2017.....	4.32.....	7,004,063.....						9,799,153.....	07/24/2017
00-1102788.....		STANTON.....	CA.....		10/11/2017.....	4.45.....	1,964,670.....						21,706,000.....	09/13/2017
00-1102790.....		BETHESDA.....	MD.....		08/08/2017.....	3.80.....	20,000,000.....						31,199,688.....	08/07/2017
00-1102791.....		DALLAS.....	TX.....		08/24/2017.....	3.78.....	8,600,000.....						12,109,000.....	08/16/2017
00-1102793.....		BELLEVUE.....	WA.....		08/31/2017.....	3.65.....	25,500,000.....						37,435,000.....	08/11/2017
00-1102798.....		WALTHAM.....	MA.....		11/30/2017.....	3.59.....	15,000,000.....						22,729,000.....	10/23/2017
00-1102801.....		SANTA MONICA.....	CA.....		09/29/2017.....	3.50.....	25,000,000.....						48,245,081.....	09/27/2017
00-1102803.....		NASHVILLE.....	TN.....		11/27/2017.....	3.68.....	13,652,017.....						21,962,000.....	11/13/2017
00-1102804.....		CARROLLTON.....	TX.....		10/12/2018.....	3.84.....	2,750,000.....		50,133.....				3,764,000.....	10/18/2017
00-1102807.....		BRENTWOOD.....	TN.....		10/12/2018.....	3.37.....	19,550,000.....		547,596.....				29,416,000.....	11/15/2017
00-1102809.....		CHICAGO.....	IL.....		11/01/2017.....	3.85.....	19,330,000.....						28,677,712.....	10/23/2017
00-1102816.....		WALNUT.....	CA.....		10/12/2018.....	3.51.....	8,206,000.....		395,775.....				14,530,000.....	11/20/2017
00-1102817.....		TORRANCE.....	CA.....		10/12/2018.....	3.51.....	17,000,000.....		814,300.....				28,038,000.....	11/30/2017

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102821.....		CHICAGO.....	IL.....		11/16/2017.....	4.01.....	14,887,967.....						22,016,000.....	11/02/2017
00-1102822.....		PORTLAND.....	OR.....		11/22/2017.....	3.51.....	15,000,000.....						26,116,344.....	11/15/2017
00-1102824.....		DORAL.....	FL.....		11/21/2017.....	3.49.....	25,000,000.....						36,379,171.....	11/17/2017
00-1102834.....		ATLANTA.....	GA.....		06/22/2018.....	4.40.....	30,000,000.....						53,165,048.....	03/22/2018
00-1102842.....		NEW YORK.....	NY.....		02/05/2018.....	4.50.....	16,000,000.....						114,570,000.....	02/02/2018
00-1102846.....		CHANDLER.....	AZ.....		03/14/2018.....	3.32.....	18,800,000.....						32,658,077.....	03/08/2018
00-1102850.....		FREMONT.....	CA.....		02/09/2018.....	3.74.....	15,000,000.....						25,445,060.....	01/25/2018
00-1102853.....		CHARLOTTE.....	NC.....		01/31/2018.....	3.73.....	10,000,000.....						14,032,258.....	01/26/2018
00-1102865.....		BIRMINGHAM.....	AL.....		06/29/2018.....	4.15.....	10,300,000.....						17,108,000.....	04/26/2018
00-1102873.....		LONG BEACH.....	CA.....		05/14/2018.....	4.01.....	30,000,000.....						44,415,000.....	04/30/2018
00-1102884.....		FARMERS BRANCH.....	TX.....		07/31/2018.....	4.63.....	4,170,023.....						6,796,000.....	07/27/2018
00-1102889.....		LEWISVILLE.....	TX.....		10/11/2018.....	4.12.....	20,970,385.....						28,680,000.....	09/26/2018
00-1102894.....		MOORESVILLE.....	NC.....		07/06/2018.....	4.36.....	4,962,882.....						6,905,803.....	06/14/2018
00-1102895.....		SUNNYVALE.....	CA.....		07/16/2018.....	4.23.....	25,000,001.....						61,590,001.....	06/13/2018
00-1102896.....		CHANDLER.....	AZ.....		05/18/2018.....	4.43.....	14,300,000.....						23,334,000.....	05/15/2018
00-1102901.....		MECHANICSBURG.....	PA.....		12/17/2018.....	4.46.....	15,000,000.....						25,834,108.....	12/04/2018
00-1102906.....		CANOGA PARK.....	CA.....		10/17/2018.....	4.64.....	6,991,014.....						12,200,000.....	07/31/2018
00-1102910.....		ALBUQUERQUE.....	NM.....		09/28/2018.....	4.31.....	10,959,020.....						17,093,000.....	08/20/2018
00-1102923.....		PHOENIX.....	AZ.....		10/12/2018.....	4.26.....	10,000,000.....						17,615,567.....	10/10/2018
00-1102925.....		NASHVILLE.....	TN.....		09/25/2018.....	4.23.....	32,000,000.....						46,313,000.....	09/19/2018
00-1102954.....		HOUSTON.....	TX.....		12/20/2018.....	4.09.....	53,000,000.....						79,988,294.....	12/17/2018
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							1,522,305,643.....	0.....	5,352,133.....	0.....	0.....	0.....	2,677,627,576.....	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000032.....		NORWALK.....	CT.....		04/06/2015.....	11.00.....	6,288,191.....				689,638.....		53,600,000.....	01/16/2015
99-0000033.....		NORWALK.....	CT.....		04/06/2015.....	11.00.....	2,663,523.....				292,724.....		24,600,000.....	01/16/2015
99-0000034.....		HOUSTON.....	TX.....		02/06/2015.....	10.00.....	15,125,618.....				1,433,721.....		87,663,585.....	11/14/2014
99-0000040.....		SCOTTSDALE.....	AZ.....		01/28/2016.....	10.00.....	11,972,246.....				1,134,820.....		72,600,000.....	11/10/2015
99-0000042.....		JACKSONVILLE.....	FL.....		10/13/2016.....	12.00.....	8,608,104.....				968,849.....		42,022,191.....	08/02/2016
99-0000057.....		SAN ANTONIO.....	TX.....		09/30/2016.....	11.00.....	7,932,605.....				822,745.....		36,200,000.....	09/06/2016
99-0000062.....		BOERNE.....	TX.....		05/02/2018.....	11.00.....	0.....						35,940,000.....	02/09/2018
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							52,590,286.....	0.....	0.....	0.....	5,342,497.....	0.....	352,625,776.....	XXX
0899999. Total - Mortgages in Good Standing.....							1,574,895,929.....	0.....	5,352,133.....	0.....	5,342,497.....	0.....	3,030,253,352.....	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1002016.....		OBETZ.....	OH.....		03/31/2003.....	5.25.....	2,562,842.....						6,880,000.....	02/13/2003
00-1101437.....		STAMFORD.....	CT.....		03/01/2007.....	5.00.....	5,364,548.....						28,100,000.....	07/24/2012
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other.....							7,927,390.....	0.....	0.....	0.....	0.....	0.....	34,980,000.....	XXX
1699999. Total - Restructured Mortgages.....							7,927,390.....	0.....	0.....	0.....	0.....	0.....	34,980,000.....	XXX
3399999. Totals.....							1,582,823,319.....	0.....	5,352,133.....	0.....	5,342,497.....	0.....	3,065,233,352.....	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1101810.....	HIGHLAND PARK.....	IL.....		10/12/2018.....	3.20.....	2,144,851.....		14,330,000.....
00-1101820.....	CINCINNATI.....	OH.....		10/12/2018.....	4.75.....	3,873,528.....		6,580,000.....
00-1101854.....	PORTAGE.....	IN.....		10/12/2018.....	4.30.....	3,341,794.....		6,400,000.....
00-1101907.....	COLUMBUS.....	OH.....		10/12/2018.....	4.25.....	11,281,907.....		21,400,000.....
00-1101916.....	NEW YORK.....	NY.....		10/12/2018.....	3.60.....	3,887,891.....		15,560,000.....
00-1101939.....	KIRKLAND.....	WA.....		10/12/2018.....	3.20.....	4,352,986.....		8,490,000.....
00-1101985.....	TORRANCE.....	CA.....		10/12/2018.....	3.30.....	3,006,989.....		11,990,000.....
00-1101992.....	FOLCROFT.....	PA.....		10/12/2018.....	3.52.....	4,902,800.....		9,840,000.....
00-1102034.....	SAUK RAPIDS.....	MN.....		10/12/2018.....	3.30.....	6,314,251.....		12,200,000.....
00-1102042.....	COLUMBUS.....	OH.....		10/12/2018.....	4.80.....	5,229,140.....		7,700,000.....
00-1102048.....	WASHINGTON.....	DC.....		10/12/2018.....	3.98.....	11,757,536.....		17,600,000.....
00-1102058.....	MANCHESTER.....	CT.....		10/12/2018.....	3.80.....	4,553,047.....		21,150,000.....
00-1102131.....	HOUSTON.....	TX.....		10/12/2018.....	4.84.....	8,307,542.....		13,420,000.....
00-1102241.....	NORTH BETHESDA.....	MD.....		10/12/2018.....	4.02.....	8,833,925.....		13,810,000.....
00-1102244.....	AMHERST.....	NY.....		10/12/2018.....	3.62.....	7,262,277.....		11,590,000.....
00-1102320.....	FOX POINT.....	WI.....		10/12/2018.....	3.47.....	9,105,753.....		22,830,000.....
00-1102445.....	NORTH TONAWANDA.....	NY.....		10/12/2018.....	3.52.....	5,564,649.....		9,340,000.....
00-1102450.....	PARK CITY.....	UT.....		10/12/2018.....	3.34.....	6,398,543.....		10,810,000.....
00-1102463.....	MIRA LOMA.....	CA.....		10/12/2018.....	3.65.....	1,615,195.....		3,129,000.....
00-1102464.....	RANCHO CUCAMONGA.....	CA.....		10/12/2018.....	3.65.....	3,140,658.....		5,774,000.....
00-1102466.....	WILMINGTON.....	NC.....		10/12/2018.....	4.26.....	7,340,752.....		11,170,000.....
00-1102470.....	COLUMBUS.....	OH.....		10/12/2018.....	3.82.....	6,875,617.....		9,810,000.....
00-1102495.....	DALLAS.....	TX.....		10/12/2018.....	3.39.....	7,165,346.....		10,250,000.....
00-1102505.....	SEATTLE.....	WA.....		10/12/2018.....	3.67.....	4,960,310.....		9,440,000.....
00-1102550.....	FAIRBORN.....	OH.....		10/12/2018.....	3.46.....	11,822,816.....		21,720,000.....
00-1102588.....	CARLE PLACE.....	NY.....		10/12/2018.....	3.12.....	4,141,718.....		40,230,000.....
00-1102591.....	LEXINGTON.....	SC.....		10/12/2018.....	3.44.....	7,396,566.....		11,350,000.....
00-1102666.....	NEW YORK.....	NY.....		10/12/2018.....	3.60.....	4,619,635.....		15,560,000.....
00-1102694.....	CHARLESTON.....	SC.....		10/12/2018.....	3.71.....	3,760,418.....		5,778,000.....
00-1102708.....	WAITE PARK.....	MN.....		10/12/2018.....	4.04.....	10,250,661.....		17,600,000.....
00-1102804.....	CARROLLTON.....	TX.....		10/12/2018.....	3.84.....	2,699,868.....		3,764,000.....
00-1102807.....	BRENTWOOD.....	TN.....		10/12/2018.....	3.37.....	19,002,405.....		29,416,000.....
00-1102816.....	WALNUT.....	CA.....		10/12/2018.....	3.51.....	7,810,225.....		14,530,000.....
00-1102817.....	TORRANCE.....	CA.....		10/12/2018.....	3.51.....	16,185,700.....		28,038,000.....
00-1102834.....	ATLANTA.....	GA.....		06/22/2018.....	4.40.....	30,000,000.....		53,165,048.....
00-1102842.....	NEW YORK.....	NY.....		02/05/2018.....	4.50.....	16,000,000.....		114,570,000.....
00-1102846.....	CHANDLER.....	AZ.....		03/14/2018.....	3.32.....	18,800,000.....		32,658,077.....
00-1102850.....	FREMONT.....	CA.....		02/09/2018.....	3.74.....	15,000,000.....		25,445,060.....
00-1102853.....	CHARLOTTE.....	NC.....		01/31/2018.....	3.73.....	10,000,000.....		14,032,258.....
00-1102865.....	BIRMINGHAM.....	AL.....		06/29/2018.....	4.15.....	10,300,000.....		17,108,000.....
00-1102873.....	LONG BEACH.....	CA.....		05/14/2018.....	4.01.....	30,000,000.....		44,415,000.....
00-1102884.....	FARMERS BRANCH.....	TX.....		07/31/2018.....	4.63.....	4,200,000.....		6,796,000.....
00-1102889.....	LEWISVILLE.....	TX.....		10/11/2018.....	4.12.....	21,000,000.....		28,680,000.....
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018.....	4.36.....	5,000,000.....		6,905,803.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1102895.....	SUNNYVALE.....	CA.....	.....	07/16/2018.....	4.23	25,000,001	.....	.....61,590,001
00-1102896.....	CHANDLER.....	AZ.....	.....	05/18/2018.....	4.43	14,300,000	.....	.....23,334,000
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018.....	4.46	15,000,000	.....	.....25,834,108
00-1102906.....	CANOGA PARK.....	CA.....	.....	10/17/2018.....	4.64	7,000,000	.....	.....12,200,000
00-1102910.....	ALBUQUERQUE.....	NM.....	.....	09/28/2018.....	4.31	11,000,000	.....	.....17,093,000
00-1102923.....	PHOENIX.....	AZ.....	.....	10/12/2018.....	4.26	10,000,000	.....	.....17,615,567
00-1102925.....	NASHVILLE.....	TN.....	.....	09/25/2018.....	4.23	32,000,000	.....	.....46,313,000
00-1102954.....	HOUSTON.....	TX.....	.....	12/20/2018.....	4.09	53,000,000	.....	.....79,988,294
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						556,507,299	0	1,100,342,216
Mortgages in Good Standing - Mezzanine Loans								
99-0000062.....	BOERNE.....	TX.....	.....	05/02/2018.....	11.00	0	.....	.....35,940,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						0	0	35,940,000
0899999. Total - Mortgages in Good Standing.....						556,507,299	0	1,136,282,216
3399999. Totals.....						556,507,299	0	1,136,282,216

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000038.....	VISTA.....	CA.....		08/31/2000.	01/30/2018.	333,700					.0		333,700	333,700			.0
00-1000791.....	MILWAUKEE.....	WI.....		12/17/2001.	08/31/2018.	94,922					.0		94,922	94,922			.0
00-1000804.....	DAVENPORT.....	IA.....		02/14/2002.	08/07/2018.	1,023,468					.0		1,023,468	1,023,468			.0
00-1100109.....	MILFORD.....	OH.....		09/23/2003.	10/02/2018.	78,348					.0		78,348	78,348			.0
00-1101992.....	FOLCROFT.....	PA.....		10/12/2018.	12/10/2018.			97,200			97,200		5,000,000	5,000,000			.0
00-1102154.....	BUENA PARK.....	CA.....		05/28/2014.	10/23/2018.	8,365,129					.0		8,365,129	8,365,129			.0
00-1102194.....	HOBOKEN.....	NJ.....		08/01/2014.	05/02/2018.	70,000,000					.0		70,000,000	70,000,000			.0
00-1102221.....	NEW ALBANY.....	OH.....		07/01/2015.	09/06/2018.	14,113,215					.0		14,113,215	14,113,215			.0
00-1102746.....	COLUMBUS.....	OH.....	S.....	06/15/2017.	06/29/2018.	26,500,000					.0		26,500,000	26,500,000			.0
00-1102775.....	HOUSTON.....	TX.....		08/04/2017.	04/27/2018.	17,097,667					.0		17,097,667	17,097,667			.0
99-0000021.....	SAN ANTONIO.....	TX.....		01/24/2014.	12/14/2018.	8,708,617				832,398	832,398		9,541,015	9,541,015			.0
99-0000022.....	HOUSTON.....	TX.....		03/14/2014.	05/07/2018.	14,480,365				538,292	538,292		15,018,657	15,018,657			.0
99-0000031.....	PORTLAND.....	OR.....		02/20/2015.	02/15/2018.	16,607,009				179,909	179,909		16,786,918	16,786,918			.0
99-0000036.....	BIRMINGHAM.....	AL.....		09/10/2015.	09/05/2018.	6,566,516				591,150	591,150		7,157,666	7,157,666			.0
99-0000043.....	PEARLAND.....	TX.....		03/04/2016.	05/02/2018.	6,207,772				218,910	218,910		6,426,683	6,426,683			.0
0199999. Total - Mortgages Closed by Repayment.....						190,176,727	.0	97,200	.0	2,360,659	2,457,859	.0	197,537,387	197,537,387	.0	.0	.0
Mortgages With Partial Repayments																	
00-1000391.....	BROOKLYN.....	OH.....		01/11/2001.		1,427,903					.0		411,022	411,022			.0
00-1000450.....	MIDLAND PARK.....	NJ.....		12/29/2000.		2,518,491					.0		228,149	228,149			.0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001.		844,273					.0		187,305	187,305			.0
00-1000926.....	MARIETTA.....	GA.....		12/23/2002.		1,019,275					.0		73,807	73,807			.0
00-1000949.....	STOW.....	OH.....		05/30/2002.		404,501					.0		71,782	71,782			.0
00-1001038.....	ITHACA.....	NY.....		10/01/2002.		7,660,980					.0		279,565	279,565			.0
00-1002016.....	OBETZ.....	OH.....		03/31/2003.		2,641,770					.0		78,927	78,927			.0
00-1101437.....	STAMFORD.....	CT.....		03/01/2007.		6,755,618					.0		1,391,070	1,391,070			.0
00-1101810.....	HIGHLAND PARK.....	IL.....		10/12/2018.							.0		105,303	105,303			.0
00-1101820.....	CINCINNATI.....	OH.....		10/12/2018.							.0		22,189	22,189			.0
00-1101824.....	BURLINGTON.....	KY.....		08/06/2012.		3,402,878					.0		666,341	666,341			.0
00-1101854.....	PORTAGE.....	IN.....		10/12/2018.							.0		29,720	29,720			.0
00-1101907.....	COLUMBUS.....	OH.....		10/12/2018.							.0		45,946	45,946			.0
00-1101916.....	NEW YORK.....	NY.....		10/12/2018.							.0		17,139	17,139			.0
00-1101917.....	LAS VEGAS.....	NV.....		11/15/2012.		10,433,454					.0		206,055	206,055			.0
00-1101939.....	KIRKLAND.....	WA.....		10/12/2018.							.0		19,898	19,898			.0
00-1101969.....	JACKSONVILLE.....	FL.....		09/12/2013.		5,145,754					.0		571,860	571,860			.0
00-1101985.....	TORRANCE.....	CA.....		10/12/2018.							.0		18,426	18,426			.0
00-1102024.....	LAS VEGAS.....	NV.....		10/11/2013.		1,321,366					.0		96,540	96,540			.0
00-1102034.....	SAUK RAPIDS.....	MN.....		10/12/2018.							.0		91,411	91,411			.0
00-1102039.....	FT WORTH.....	TX.....		09/10/2013.		18,355,934					.0		370,307	370,307			.0
00-1102042.....	COLUMBUS.....	OH.....		10/12/2018.							.0		18,253	18,253			.0
00-1102048.....	WASHINGTON.....	DC.....		10/12/2018.							.0		40,793	40,793			.0
00-1102058.....	MANCHESTER.....	CT.....		10/12/2018.							.0		96,114	96,114			.0
00-1102131.....	HOUSTON.....	TX.....		10/12/2018.							.0		61,970	61,970			.0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102207.....	CINCINNATI.....	OH.....		01/05/2015.....		6,035,475.....					0.....		176,342.....	176,342.....			0.....
00-1102241.....	NORTH BETHESDA.....	MD.....		10/12/2018.....							0.....		45,467.....	45,467.....			0.....
00-1102244.....	AMHERST.....	NY.....		10/12/2018.....							0.....		28,449.....	28,449.....			0.....
00-1102248.....	ORLANDO.....	FL.....		11/04/2014.....		22,159,173.....					0.....		661,013.....	661,013.....			0.....
00-1102320.....	FOX POINT.....	WI.....		10/12/2018.....							0.....		197,855.....	197,855.....			0.....
00-1102398.....	RENTON.....	WA.....		08/06/2015.....		3,615,987.....					0.....		415,033.....	415,033.....			0.....
00-1102417.....	NATICK.....	MA.....		09/30/2015.....		3,992,834.....					0.....		248,047.....	248,047.....			0.....
00-1102445.....	NORTH TONAWANDA.....	NY.....		10/12/2018.....							0.....		20,882.....	20,882.....			0.....
00-1102450.....	PARK CITY.....	UT.....		10/12/2018.....							0.....		24,867.....	24,867.....			0.....
00-1102456.....	ALLENTOWN.....	PA.....		01/14/2016.....		8,551,090.....					0.....		198,354.....	198,354.....			0.....
00-1102463.....	MIRA LOMA.....	CA.....		10/12/2018.....							0.....		8,177.....	8,177.....			0.....
00-1102464.....	RANCHO CUCAMONGA.....	CA.....		10/12/2018.....							0.....		15,899.....	15,899.....			0.....
00-1102466.....	WILMINGTON.....	NC.....		10/12/2018.....							0.....		23,924.....	23,924.....			0.....
00-1102470.....	COLUMBUS.....	OH.....		10/12/2018.....							0.....		24,160.....	24,160.....			0.....
00-1102486.....	CHELSEA.....	MA.....		12/10/2015.....		6,993,676.....					0.....		278,508.....	278,508.....			0.....
00-1102505.....	SEATTLE.....	WA.....		10/12/2018.....							0.....		24,776.....	24,776.....			0.....
00-1102550.....	FAIRBORN.....	OH.....		10/12/2018.....							0.....		81,728.....	81,728.....			0.....
00-1102579.....	PHOENIX.....	AZ.....		07/19/2016.....		12,525,000.....					0.....		84,838.....	84,838.....			0.....
00-1102588.....	CARLE PLACE.....	NY.....		10/12/2018.....							0.....		76,902.....	76,902.....			0.....
00-1102591.....	LEXINGTON.....	SC.....		10/12/2018.....							0.....		36,831.....	36,831.....			0.....
00-1102637.....	ATLANTA.....	GA.....		08/08/2016.....		25,322,400.....					0.....		639,795.....	639,795.....			0.....
00-1102666.....	NEW YORK.....	NY.....		10/12/2018.....							0.....		20,614.....	20,614.....			0.....
00-1102694.....	CHARLESTON.....	SC.....		10/12/2018.....							0.....		16,966.....	16,966.....			0.....
00-1102724.....	CHICAGO.....	IL.....		04/12/2017.....		42,861,785.....					0.....		1,305,287.....	1,305,287.....			0.....
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017.....		10,449,090.....					0.....		209,338.....	209,338.....			0.....
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017.....		7,169,696.....					0.....		165,633.....	165,633.....			0.....
00-1102788.....	STANTON.....	CA.....		10/11/2017.....		1,997,342.....					0.....		32,672.....	32,672.....			0.....
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017.....		14,000,000.....					0.....		347,983.....	347,983.....			0.....
00-1102821.....	CHICAGO.....	IL.....		11/16/2017.....		15,250,000.....					0.....		362,033.....	362,033.....			0.....
00-1102884.....	FARMERS BRANCH.....	TX.....		07/31/2018.....							0.....		29,977.....	29,977.....			0.....
00-1102889.....	LEWISVILLE.....	TX.....		10/11/2018.....							0.....		29,615.....	29,615.....			0.....
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018.....							0.....		37,118.....	37,118.....			0.....
00-1102906.....	CANOGA PARK.....	CA.....		10/17/2018.....							0.....		8,986.....	8,986.....			0.....
00-1102910.....	ALBUQUERQUE.....	NM.....		09/28/2018.....							0.....		40,980.....	40,980.....			0.....
99-0000032.....	NORWALK.....	CT.....		04/06/2015.....		6,177,329.....					0.....		578,776.....	578,776.....			0.....
99-0000033.....	NORWALK.....	CT.....		04/06/2015.....		2,650,539.....					0.....		279,741.....	279,741.....			0.....
0299999. Total - Mortgages With Partial Repayments.....						251,683,611.....	0.....	0.....	0.....	0.....	0.....	0.....	11,977,456.....	11,977,456.....	0.....	0.....	0.....
0599999. Total Mortgages.....						441,860,338.....	0.....	97,200.....	0.....	2,360,659.....	2,457,859.....	0.....	209,514,843.....	209,514,843.....	0.....	0.....	0.....

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
	Ares Private Credit Solutions, L.P.....	.....	Wilmington.....	DE.....	Ares Private Credit Solutions.....	.....	06/23/2017	2	10,866,642	11,077,817	11,077,817	(59,489)	.....	.....	.....	.....	.....702,767	29,825,036	1.600	
	Ashmore SICAV EM Corporate Debt Fund.....	.....	Luxembourg.....	LUX...	Ashmore.....	.....	10/31/2017	.....	.....137,968,432	134,291,079	134,291,079	(3,188,968)	.....	.....	.....	.....	-	-	.....8.000	
	Clareant European Direct Lending Fund II SCSp.....	.....	Kirchberg.....	LUX....	Alcentra Limited.....	.....	09/17/2015	2	40,856,369	42,559,560	42,559,560	809,078	.....	.....	.....	.....	.....2,606,719	9,143,631	4.460	
	Clareant European DLF Investor Feeder LP (fka: Alcentra).....	.....	St. Helier.....	JEY....	Alcentra Limited.....	.....	11/13/2014	2	14,073,114	15,332,308	15,332,308	(362,744)	.....	.....	.....	.....	.....2,509,491	25,744,961	4.270	
	GSO Capital Opportunities Fund III LP.....	.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	.....	06/03/2016	2	12,682,034	12,979,913	12,979,913	277,394	.....	.....	.....	.....	.....760,601	17,656,018	0.460	
	GSO Capital Solutions Fund II LP.....	.....	New York.....	NY.....	GSO Capital Partners LP.....	.....	06/06/2013	3	8,987,046	8,625,876	8,625,876	(578,208)	.....	.....	.....	.....	.....1,023,134	10,407,292	0.500	
	GSO European Senior Debt Fund LP.....	.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	.....	11/25/2014	2	46,753,819	48,789,383	48,789,383	1,502,652	.....	.....	.....	.....	.....2,547,364	19,972,767	4.330	
	Guggenheim Private Debt Fund 2.0-I, LLC.....	.....	Wilmington.....	DE.....	Guggenheim PDF 2.0.....	.....	06/03/2016	2	31,279,387	33,635,115	33,635,115	2,033,706	.....	.....	.....	.....	.....1,911,935	6,245,801	5.330	
	ICG SDP Fund 3B.....	.....	Grand Duchy.....	LUX....	Intermediate Capital Managers Limited.....	.....	03/22/2018	2	5,859,347	5,859,347	5,859,347	-	.....	.....	.....	.....	.....102,729	24,037,564	1.200	
	Kayne Senior Credit II Fund, L.P.....	.....	Wilmington.....	DE.....	Kayne Senior Credit.....	.....	06/23/2014	2	22,925,881	22,925,881	22,925,881	-	.....	.....	.....	.....	.....2,233,555	5,510,005	17.390	
	Newstone Capital Partners II, LP.....	.....	Wilmington.....	CA.....	Newstone Capital Partners.....	.....	12/29/2010	2	4,179,030	4,179,030	4,179,030	(34,900)	.....	.....	.....	.....	.....983,169	1,247,766	3.320	
	Newstone Capital Partners III, LP.....	.....	Wilmington.....	DE.....	Newstone Capital Partners.....	.....	09/20/2016	2	14,199,584	14,311,503	14,311,503	(227,268)	.....	.....	.....	.....	.....1,467,119	3,179,742	2.500	
	Newstone Capital Partners, LP.....	.....	Wilmington.....	CA.....	Newstone Capital Partners.....	.....	05/31/2007	2	52,989	61,848	61,848	8,859	.....	.....	.....	.....	-	.....610,128	1.730	
	NW Private Debt, LLC.....	.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....	.....	01/01/2016	2	33,496,340	33,496,340	33,496,340	-	.....	.....	.....	.....	.....3,268,516	3,027,215	100.000	
	Oaktree Opportunities Fund X, L.P.....	.....	Grand Cayman.....	CYM....	Oaktree Capital Management.....	.....	05/12/2015	3	12,450,000	15,700,220	15,700,220	1,449,875	.....	.....	.....	.....	-	.....2,550,000	0.370	
	Oaktree Opportunities Fund Xb, L.P.....	.....	Grand Cayman.....	CYM....	Oaktree Capital Management.....	.....	06/18/2018	3	4,375,000	4,341,962	4,341,962	(33,038)	.....	.....	.....	.....	-	.....30,625,000	0.440	
	TCW Direct Lending VII, LLC.....	.....	Los Angeles.....	CA.....	TCW Asset Management.....	.....	05/14/2018	2	16,548,284	16,548,284	16,548,284	-	.....	.....	.....	.....	.....303,436	28,176,010	1.800	
	Vista Credit Opportunities Fund II - B, L.P.....	.....	San Francisco.....	CA.....	Vista Credit Opportunities Managment.....	.....	06/01/2016	2	7,554,091	7,554,797	7,554,797	706	.....	.....	.....	.....	.....617,172	3,496,524	1.990	
	Vista Credit Opportunities Fund II, L.P.....	.....	Wilmington.....	DE.....	Vista Credit Opportunities Managment.....	.....	05/10/2017	2	2,982,494	2,982,494	2,982,494	-	.....	.....	.....	.....	.....274,444	2,492,486	0.850	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									428,089,883	435,252,757	435,252,757	1,597,655	0	0	0	0	21,312,151	223,947,946	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																				
	1492 Capital LLC.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	07/23/2008	.....	.....96,630,178	87,476,874	87,476,874	3,190,060	.....	.....	.....	.....	.....	.....	.....100.000	
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....									96,630,178	87,476,874	87,476,874	3,190,060	0	0	0	0	0	0	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	3i India Infrastructure Fund LP.....	.....	London.....	GBR...	3i Plc.....	.....	02/27/2008	3	1,241,110	547,672	547,672	(185,393)	.....	.....	.....	-	-	.....444,850	0.290	
	Actera Partners L.P.....	.....	Istanbul.....	TUR...	Actera Group, Ltd.....	.....	08/24/2007	3	4,260,121	5,016,744	5,016,744	(392,554)	.....	.....	.....	.....(254,983)	-	13,386	1.550	
	Actis Global 4 LP.....	.....	London.....	GBR...	Actis GP, LLP.....	.....	12/15/2011	3	22,391,501	25,439,096	25,439,096	1,881,321	.....	.....	.....	-	.....1,757,538	8,159,961	1.360	
	Activa Capital II.....	.....	Paris.....	FRA....	Activa Capital.....	.....	04/23/2007	3	2,335,290	1,126,570	1,126,570	(869,895)	.....	.....	.....	.....(64,825)	-	484,981	1.560	
	Advent Central & Eastern Europe IV, LP.....	.....	Boston.....	MA.....	Advent International Corp.....	.....	02/19/2008	3	903,962	115,370	115,370	(58,899)	.....	.....	.....	.....(5,427)	-	690,204	0.500	
	Advent International GPE VIII-B, LP.....	.....	Wilmington.....	DE.....	Advent International Corp.....	.....	01/28/2016	3	10,384,000	12,045,379	12,045,379	1,388,388	.....	.....	.....	-	.....	.....5,616,000	0.120	
	Affinity Asia Pacific Fund III.....	.....	Grand Cayman.....	CYM....	Affinity Equity Partners.....	.....	12/15/2006	3	5,986,817	3,150,798	3,150,798	(554,165)	.....	.....	.....	-	-	.....801,562	0.610	
	AIF Capital Asia III LP.....	.....	Port-Louis.....	MUS...	AIF Capital Asia III, GP Ltd.....	.....	12/15/2006	3	2,279,926	1,947,538	1,947,538	(673,357)	.....	.....	.....	-	.....	.....492,084	1.370	
	Ampersand Partners IX.....	.....	Boston.....	MA.....	Ampersand Managment LLC.....	.....	10/30/2018	3	1,827,500	1,827,500	1,827,500	-	.....	.....	.....	-	-	.....19,672,500	4.780	
	Apax Europe VII.....	.....	New York.....	NY.....	Apax Ventures Worldwide, LLP.....	.....	03/10/2007	3	11,637,888	7,744,009	7,744,009	(616,796)	.....	.....	.....	.....(69,975)	-	478,129	0.490	
	ArcLight Energy Partners V, LP.....	.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	.....	09/30/2011	3	11,757,855	11,757,855	11,757,855	-	.....	.....	.....	-	.....5,838,157	4,472,184	0.910	
	ArcLight Energy Partners VI, LP.....		Wilmington.....	DE.....	ArcLight Capital Partners LLC.....		07/02/2015	3	10,881,492	14,437,427	14,437,427	2,872,216				-		587,006	3,725,695	0.290
	Ares Corporate Opportunities Fund V, L.P.....		Los Angeles.....	CA.....	Ares Corporate Opportunities Fund V, GP LLC.....		06/22/2017	3	16,325,963	16,325,963	16,325,963	265,480				-		20,129	23,659,219	0.510

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

E07.1

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Azure Midstream Holdings LLC.....	.....	Dover.....	DE.....	Energy Spectrum Partners.....	.....	11/12/2013	3	15,000,000	7,260,000	7,260,000	49,500	.....	.....	.....	- .....	- .....	- .....	.....2.890
	BioMotiv, LLC.....	.....	Cleveland.....	OH.....	BioMotiv.....	.....	07/12/2013	1	3,405,000	4,453,125	4,453,125	234,375	.....	.....	.....	- .....	- .....	.....3,937,500	5.140
	Bridgepoint Europe III L.P.....	.....	Edinburgh.....	GBR...	Bridgepoint Capital.....	.....	04/27/2005	3	8,903,560	7,007,304	7,007,304	(4,866,668)	.....	.....	.....	.....(169,082)	6,279,502	1,048,183	0.900
	Bridgepoint Europe IV L.P.....	.....	Frankfurt.....	DEU...	Bridgepoint Capital.....	.....	11/22/2007	3	14,634,868	16,808,989	16,808,989	(385,805)	.....	.....	.....	.....(627,605)	1,203,956	2,666,407	0.520
	CA Hire Co-Investment, L.P.....	.....	George Town.....	CYM...	Carlyle Group, L.P.....	.....	12/20/2007	3	3,548,980	66,902	66,902	140,278	.....	.....	.....	- .....	- .....	- .....	.....3.220
	Carlyle Asia Partners V, L.P.....	.....	Washington.....	DC.....	Carlyle Group, L.P.....	.....	12/26/2018	3	1,680,635	1,680,635	1,680,635	- .....	.....	.....	.....	- .....	- .....	.....23,607,530	0.380
	Carlyle Europe Partners II, L.P.....	.....	New York.....	NY.....	Carlyle Group, L.P.....	.....	12/13/2004	3	882,816	179,116	179,116	(2,543)	.....	.....	.....	.....(9,648)	25,999	848,382	0.550
	Carlyle Europe Partners III, L.P.....	.....	New York.....	NY.....	Carlyle Group, L.P.....	.....	02/05/2007	3	2,052,058	1,745,695	1,745,695	318,383	.....	.....	.....	.....156,427	691,780	792,490	0.250
	Catalyst Fund V, L.P.....	.....	Toronto.....	CAN...	Catalyst Group, LLC.....	.....	08/12/2015	3	8,380,056	9,095,657	9,095,657	(1,859,590)	.....	.....	.....	- .....	.....189,025	20,820,010	2.000
	Catterton Partners VII, L.P.....	.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	.....	09/03/2013	3	17,594,082	23,257,308	23,257,308	(4,641)	.....	.....	.....	- .....	.....4,694,770	476,313	1.120
	CBPE Capital Fund VIII A LP.....	.....	London.....	GBR...	CBPE Capital.....	.....	03/03/2009	3	1,241,375	2,351,688	2,351,688	112,441	.....	.....	.....	.....(49,642)	827,699	272,474	1.230
	CHK Mid-Con Co-Invest Preferred LP.....	.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	.....	03/26/2012	3	51,751,141	10,083,145	10,083,145	(1,927,631)	.....	.....	.....	- .....	- .....	- .....	.....6.670
	CHK Mid-Con Co-Invest Royalty LP.....	.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	.....	03/26/2012	3	4,246,768	2,145,298	2,145,298	(388,631)	.....	.....	.....	- .....	- .....	- .....	.....6.670
	ChrysCapital V, LLC.....	.....	Port Louis.....	MUS...	ChrysCapital.....	.....	07/20/2007	3	-	212	212	(811)	.....	.....	.....	- .....	- .....	- .....	.....0.480
	Clearlake Capital Partners V.....	.....	Santa Monica.....	CA.....	Clearlake Capital Group.....	.....	12/05/2017	3	5,591,016	6,555,338	6,555,338	964,322	.....	.....	.....	- .....	.....51,254	8,406,752	0.390
	CVC European Equity Partners IV L.P.....	.....	London.....	GBR...	CVC Capital Partners.....	.....	07/29/2005	3	785,906	6,389	6,389	(13,059)	.....	.....	.....	.....(383)	-	943,434	0.120
	CVC IV Tandem Fund.....	.....	London.....	GBR...	CVC Capital Partners.....	.....	01/02/2007	3	1,292,392	219,494	219,494	(21,093)	.....	.....	.....	.....(10,407)	-	1,694,365	0.410
	Cyprium Investors III, LP(fka KPP Investors III).....	.....	Cleveland.....	OH.....	Cyprium Investors.....	.....	12/29/2006	2	219,709	219,709	219,709	100,830	.....	.....	.....	- .....	.....208,925	2,476,935	10.000
	Doughty Hanson & Co IV LP 4.....	.....	London.....	GBR...	Doughty Hanson & Co. Managers, Ltd.....	.....	01/31/2005	3	2,031,037	106,791	106,791	(84,414)	.....	.....	.....	.....64,412	- .....	.....	.....0.670
	Doughty Hanson & Co V LP No.2.....	.....	London.....	GBR...	Doughty Hanson & Co. Managers, Ltd.....	.....	03/02/2007	3	641,651	233,899	233,899	(212,737)	.....	.....	.....	.....735,775	237,485	299,916	0.250
	Dyal Capital Partners III.....	.....	New York.....	NY.....	NB Dyal Associates III, LP.....	.....	09/30/2016	3	13,182,623	15,723,824	15,723,824	1,898,597	.....	.....	.....	- .....	.....1,658,847	19,453,964	0.570
	Dyal Capital Partners III Co-Invest Moonrise LP.....	.....	New York.....	NY.....	NB Dyal Associates III, LP.....	.....	07/25/2017	3	7,531,728	9,259,447	9,259,447	1,746,933	.....	.....	.....	- .....	.....229,295	-	28.460
	Dyal Capital Partners IV.....	.....	New York.....	NY.....	NB Dyal Associates III, LP.....	.....	06/11/2018	3	1,496,210	1,387,681	1,387,681	(108,529)	.....	.....	.....	- .....	- .....	.....28,500,000	0.550
	EnCap Energy Capital Fund VII, L.P.....	.....	Dallas.....	TX.....	EnCap Investments, L.P.....	.....	09/28/2007	3	7,310,163	3,060,787	3,060,787	321,005	.....	.....	.....	- .....	- .....	- .....	.....1.250
	EnCap Energy Capital Fund VIII Co-Investors LP.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	12/08/2011	3	7,779,601	4,437,049	4,437,049	(606,900)	.....	.....	.....	- .....	- .....	- .....	.....1.760
	EnCap Energy Capital Fund VIII LP.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	12/15/2010	3	10,918,055	7,253,797	7,253,797	707,646	.....	.....	.....	- .....	- .....	.....864,416	0.500
	EnCap Energy Capital Fund X, L.P.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	03/31/2015	3	11,150,162	11,599,139	11,599,139	233,719	.....	.....	.....	- .....	.....218,072	3,699,983	0.230
	EnCap Energy Capital Fund XI, L.P.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	07/17/2017	3	1,072,135	869,664	869,664	(150,033)	.....	.....	.....	- .....	- .....	.....8,927,865	0.150
	EnCap Flatrock Midstream Fund III, L.P.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	04/30/2014	3	8,081,628	8,081,628	8,081,628	(753,109)	.....	.....	.....	- .....	.....1,687,702	3,333,410	0.400
	Energy Spectrum Partners V, LP.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	12/01/2007	3	-	203,120	203,120	(141,778)	.....	.....	.....	- .....	- .....	.....345,321	2.450
	Energy Spectrum VI, L.P.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	02/28/2011	3	7,018,700	7,018,700	7,018,700	(299,804)	.....	.....	.....	- .....	.....5,184,693	4,493,882	3.000
	Energy Spectrum VII, L.P.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	11/03/2014	3	13,652,153	13,652,153	13,652,153	(350,492)	.....	.....	.....	- .....	.....3,551,921	7,300,393	2.500
	Energy Trust Partners Fund IV, L.P.....	.....	Dallas.....	TX.....	Energy Trust Capital.....	.....	08/30/2013	3	9,197,333	9,723,377	9,723,377	(223,771)	.....	.....	.....	- .....	.....98,353	2,831,680	14.100
	FourPoint Holdings, LLC.....	.....	Greenwood Village....	CO.....	FourPoint Holdings, LLC.....	.....	11/03/2014	3	23,300,000	9,379,000	9,379,000	(1,943,000)	.....	.....	.....	- .....	- .....	- .....	.....3.580
	Fourth Cinven.....	.....	London.....	GBR...	Cinven.....	.....	02/24/2006	3	1,874,967	32,943	32,943	173,787	.....	.....	.....	.....783,194	14,821	.....	.....0.500
	Fundamental Partners III, L.P.....	.....	Wilmington.....	DE.....	Fundamental Advisors.....	.....	05/18/2017	3	7,208,945	7,306,981	7,306,981	128,678	.....	.....	.....	- .....	.....268,559	5,356,890	1.310
	Global Infrastructure Partners.....	.....	New York.....	NY.....	Global Infrastructure Management LLC.....	.....	12/14/2007	3	4,342,754	13,652,723	13,652,723	742,551	.....	.....	.....	- .....	.....985,188	2,906,226	0.430
	Green Mountain Partners III.....	.....	Quechee.....	VT.....	Green Mountain Advisors, Inc.....	.....	10/01/2002	2	5,242,427	4,432,382	4,432,382	(554,906)	.....	.....	.....	- .....	- .....	- .....	.....9.470
	GTCR XII, L.P.....	.....	New York.....	NY.....	GTCR Investment XII, LLC.....	.....	05/04/2018	3	3,141,232	2,200,000	2,200,000	(941,232)	.....	.....	.....	- .....	- .....	.....18,664,800	0.420

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	HarborVest Partners VI - Buyout Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000	3	21,398	10,808	10,808	(415)				-		67,500	0.140
	HarborVest Partners VI - Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000	1	55,585	37,507	37,507	6,827				-		70,000	0.120
	HgCapital 5, L.P.		London	GBR	HG Capital		01/17/2006	3	-	405,868	405,868	(192,873)				(28,337)	-	565,500	0.720
	Highland Capital Partners VI, LP		Lexington	MA	Highland Capital Partners LP		10/22/2001	1	1,005,176	1,181,235	1,181,235	180,036				-	393,119	-	1.280
	Highland Capital Partners VII, LP		Lexington	MA	Highland Capital Partners LP		10/28/2005	1	1,584,065	1,864,430	1,864,430	(249,533)				-	418,535	-	0.630
	ICG Europe VI		St Helier	JEY	Intermediate Capital Managers Limited		06/26/2015	2	28,334,641	34,648,105	34,648,105	1,353,743				(1,805,867)	2,976,603	7,151,865	1.240
	ICG Europe VII		St Helier	JEY	Intermediate Capital Managers Limited		08/24/2018	2	1,776,270	1,715,962	1,715,962	(60,308)				(26,023)	-	24,591,338	0.510
	Ironbridge Fund II, LP		Sidney	AUS	Ironbridge Capital Pty		09/01/2006	3	2,453,257	95,822	95,822	(21,817)				(34,104)	8,333	537,395	1.240
	Kayne Anderson Mezzanine Partners (QP) L.P.		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		08/31/2010	2	336,758	340,880	340,880	4,122				-	203,050	1,425,000	5.000
	L Catterton Growth Partners III, L.P.		Greenwich	CT	Catterton Management Company, LLC		02/25/2016	3	5,185,472	6,940,956	6,940,956	1,397,131				-	251,271	2,536,583	1.300
	L Catterton Partners VIII, L.P.		Greenwich	CT	Catterton Management Company, LLC		06/13/2017	3	11,474,808	11,331,878	11,331,878	674,677				-		18,525,192	1.090
	Landmark Equity Partners XVI, LP		Wilmington	DE	Landmark Partners		12/06/2018	3	104,422	104,422	104,422	-				-		19,095,578	0.410
	MBK Partners Fund IV, L.P.		Grand Cayman	CYM	MBK Partners		03/09/2017	3	7,513,516	9,659,808	9,659,808	2,435,146				-		16,486,484	0.600
	MCP Private Capital Fund II		Luxembourg City	LUX	Metric Capital Partners II GP S.a.r.l.		05/07/2014	2	8,592,475	9,360,601	9,360,601	584,405				(534,569)	1,116,968	3,586,080	2.670
	Mercato Partners Growth III, L.P.		Salt Lake City	UT	Mercato Partners Growth III, GP		03/12/2015	3	11,091,881	11,916,663	11,916,663	2,097,601				-		8,900,000	8.130
	Meritech Capital Partners II, LP		Palo Alto	CA	Meritech Capital Partners		12/31/2000	1	162,500	420,471	420,471	(27,966)				-	475,341	-	1.020
	Navis Asia Fund V, L.P.		Kuala Lumpur	MYS	Navis Asia Fund, Ltd.		02/01/2007	3	2,843,991	3,207,162	3,207,162	273,898				-			1.010
	Navis Asia Fund VII, L.P.		Grand Cayman	CYM	Navis Asia Fund, Ltd.		01/29/2014	3	19,386,078	26,528,609	26,528,609	2,247,771				-	2,564,887	9,627,500	1.670
	NCT Ventures Fund I LP		Columbus	OH	NCT Ventures		06/20/2008	1	3,324,848	5,148,868	5,148,868	552,455				-			22,450
	NCT Ventures Fund II LP		Wilmington	DE	NCT Ventures		06/20/2008	1	2,143,182	2,280,980	2,280,980	632,149				-		156,635	9.070
	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	GoldPoint Partners		10/31/2007	2	707,191	63,205	63,205	196,864				-		2,894,313	2.500
	Northstar Mezzanine Partners III		Minneapolis	MN	Northstar Capital, Ltd.		10/01/2002	2	110,724	24,758	24,758	5,912				-			8.060
	Northstar Mezzanine Partners V, L.P.		Minneapolis	MN	Northstar Capital, Ltd.		02/12/2008	2	6,226,226	7,111,016	7,111,016	216,008				-	583,606	1,729,515	3.880
	Northstar Seidler Mezzanine Partners II, LP		Minneapolis	MN	Northstar Capital, Ltd.		12/31/2000	2	713,409	166,352	166,352	(2,671)				-			4.170
	One Rock Capital Partners II, L.P.		New York	NY	One Rock Capital Partners		10/30/2017	3	9,816,700	9,372,979	9,372,979	(443,721)				-		22,183,300	3.370
	One Rock Capital Partners, L.P.		New York	NY	One Rock Capital Partners		01/30/2014	3	219,956	8,592,576	8,592,576	2,348,664				-	696,535	6,649,754	4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)		Foster City	CA	Paine Schwartz Partners		08/15/2006	3	7,227,818	7,605,707	7,605,707	1,141,604				-			1.270
	Peppertree Capital Fund IV, LP		Chagrin Falls	OH	Peppertree Capital		09/30/2013	3	10,432,749	11,757,957	11,757,957	633,433				-	297,989	119,000	11.200
	Peppertree Capital Fund VI, LP		Wilmington	DE	Peppertree Capital		05/05/2016	3	15,209,281	16,417,433	16,417,433	1,169,779				-	6,644	2,520,000	8.010
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital		11/28/2018	3	5,000,000	5,000,000	5,000,000	-				-		15,000,000	4.000
	Permira IV		New York	NY	Permira		07/18/2006	3	2,235,873	1,725,886	1,725,886	102,627				609,626	86,752	117,518	0.110
	Prudential Capital Partners II, LP		Chicago	IL	Prudential Capital Group		04/28/2005	2	562,667	606,196	606,196	90,320				-	3,707	1,155,967	1.290
	Prudential Capital Partners III, LP		Chicago	IL	Prudential Capital Group		10/15/2008	2	1,297,954	1,513,641	1,513,641	215,687				-	141,010	1,547,262	1.030
	Rev1 Fund I, LLC		Columbus	OH	Rev1 Ventures		06/30/2016	1	1,224,021	1,138,786	1,138,786	133,322				-		2,182,875	24.900
	Ripley Cable Holdings I, L.P.		Grand Cayman	CYM	Carlyle Group, L.P.		08/22/2006	3	-	129,755	129,755	(654,227)				-	1,437,889	179,049	2.030
	Riverside Strategic Capital Fund I, L.P.		New York	NY	Riverside Company		05/23/2017	2	11,417,013	9,446,186	9,446,186	(1,702,987)				-		8,850,827	5.050
	Sierra Private Investments L.P.		Wakefield	MA	Siris Capital Group, LLC		03/10/2017	3	10,021,917	13,697,543	13,697,543	3,675,626				-			1.130

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

E07.3

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Ventures, LLC.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	06/30/2007	1	22,181,673	27,703,430	27,703,430	1,939,166	.....	.....	.....	.....	.....242,385	.....	....100.000
	NNOV8, LLC.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	08/30/2013	.....	.....31,416,997	6,946,738	6,946,738	(9,999,337)	.....	.....	.....	.....	.....	.....	....100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									119,336,922	102,051,941	102,051,941	(13,147,290)	0	0	0	0	3,415,745	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
E07.4	Almanac Realty Securities VIII, L.P.....	.....	Dover.....	DE.....	Almanac Realty Partners.....	.....	12/21/2018	.....	.....50,314	50,314	50,314	- .....	- .....	.....	.....	.....	- .....	.....19,949,686	1.000
	Blue Vista Sponsor Equity Fund II, LLC.....	.....	Chicago.....	IL.....	Blue Vista Capital Management.....	.....	08/01/2007	-	23,978	23,978	23,978	(500,253)	- .....	.....	.....	.....	- .....	.....505,529	10.340
	CCP NI Master Tenant 2 LLC.....	.....	Santa Monica.....	CA.....	CCP NI Managing Member 2 LLC.....	.....	12/10/2015	.....	.....5,512,953	549,116	549,116	- .....	- .....	.....	.....	.....	- .....	- .....	.....50.000
	CCP NI Master Tenant LLC.....	.....	Santa Monica.....	CA.....	CCP NI Owner LLC.....	.....	07/31/2015	.....	.....9,725,069	1,364,557	1,364,557	-	(247,945)	.....	.....	.....	- .....	- .....	.....50.000
	CR Tenant LLC.....	.....	Columbus.....	OH.....	Cristo Rey Columbus High School.....	.....	05/23/2014	.....	.....6,438,783	438,680	438,680	-	(13,370)	.....	.....	.....	- .....	- .....	.....98.990
	Crow Holdings Realty Partners V, L.P.....	.....	Dallas.....	SD.....	Crow Holdings Capital Partners, LLC.....	.....	01/14/2008	.....	.....76,829	599	599	(60,105)	.....	.....	.....	.....	- .....	.....2,470,767	4.640
	Crow Holdings Realty Partners VIII, LP.....	.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	.....	09/24/2018	.....	.....3,054,025	2,895,234	2,895,234	(158,791)	- .....	.....	.....	.....	- .....	.....6,945,975	0.750
	Crow Holdings Retail Fund, L.P.....	.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	.....	04/01/2015	.....	.....13,044,057	14,393,426	14,393,426	801,351	- .....	.....	.....	.....	- .....	.....655,170	5.080
	Dermody Properties Industrial Fund II, LP.....	.....	Dover.....	DE.....	Dermody GP II, LLC.....	.....	12/27/2018	.....	.....516,714	516,714	516,714	- .....	- .....	.....	.....	.....	- .....	.....7,483,286	1.290
	DivcoWest Fund V, L.P.....	.....	Dover.....	DE.....	DivcoWest Fund V GP, L.P.....	.....	06/23/2017	.....	.....8,962,320	8,760,455	8,760,455	108,494	- .....	.....	.....	.....	- .....	.....9,100,394	1.140
	Dominion Arms SP LLC.....	.....	Norfolk.....	VA.....	Dominion Arms SP MM LLC.....	.....	12/12/2018	.....	.....1,123,319	91,278	91,278	-	(1,032,041)	.....	.....	.....	- .....	- .....	.....18.260
	Euclid Grand Apartment LLC.....	.....	Cleveland.....	OH.....	Euclid Grand Manager LLC.....	.....	09/27/2018	.....	.....86,288	86,288	86,288	- .....	- .....	.....	.....	.....	- .....	.....2,739,075	0.300
	Exeter Industrial Value Fund III, L.P.....	.....	Conshohocken.....	PA.....	Exeter Property Group III, L.P.....	.....	03/27/2014	.....	.....8,350,011	9,251,814	9,251,814	(1,584,443)	- .....	.....	.....	.....	- .....	.....12,343,539	600,364
	Exeter Industrial Value Fund IV, L.P.....	.....	Dover.....	DE.....	Exeter Property Group IV, L.P.....	.....	10/24/2016	.....	.....11,000,000	11,449,418	11,449,418	657,814	- .....	.....	.....	.....	- .....	.....9,000,000	2.000
	FMC Pier 2 Sublessor LLC.....	.....	San Francisco.....	CA.....	Fort Mason Center.....	.....	08/15/2014	.....	.....7,875,516	791,615	791,615	-	(28,823)	.....	.....	.....	- .....	.....137,236	99.000
	GEM Realty Fund VI, LP.....	.....	Wilmington.....	DE.....	GEM Capital, LP.....	.....	04/15/2016	.....	.....1,411,822	1,368,840	1,368,840	(42,982)	- .....	.....	.....	.....	- .....	.....228,800	22,214,131
	Harrison Street Real Estate Partners VI, L.P.....	.....	Dover.....	DE.....	Harrison Street.....	.....	08/09/2017	.....	.....5,856,007	5,794,757	5,794,757	118,530	- .....	.....	.....	.....	- .....	.....2,160,000	0.840
	Helios Devco LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	05/23/2018	.....	.....2,534,606	2,529,761	2,529,761	(4,845)	- .....	.....	.....	.....	- .....	.....27,888,967	60.000
	Helios Infracore LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	12/22/2017	.....	.....8,907,842	7,629,880	7,629,880	(1,277,962)	- .....	.....	.....	.....	- .....	.....20,068,586	30.000
	HSREP VI Co-Investment 3, L.P.....	.....	Dover.....	DE.....	Harrison Street.....	.....	05/02/2018	.....	.....3,816,930	3,791,965	3,791,965	(24,965)	- .....	.....	.....	.....	- .....	.....1,483,070	3.750
	Hunt Commercial Realty Partners III LP (fka Capmark III)	.....	Horsham.....	PA.....	Hunt Companies.....	.....	07/23/2007	.....	.....235,121	76,672	76,672	58,947	- .....	.....	.....	.....	- .....	.....985,384	4.630
	Impact Community Capital, LLC.....	.....	San Francisco.....	CA.....	Impact Community Capital, LLC.....	.....	05/30/2001	.....	.....402,466	303,630	303,630	- .....	- .....	.....	.....	.....	- .....	- .....	.....11.410
	Invesco Real Estate Fund II, L.P.....	.....	Dallas.....	TX.....	INVESCO.....	.....	10/05/2007	-	82,582	82,582	82,582	(4,505)	- .....	.....	.....	.....	- .....	- .....	.....5.100
	Legg Mason Real Estate Fund II.....	.....	Los Angeles.....	CA.....	Legg Mason, Inc.....	.....	07/12/2005	-	3,070	3,070	3,070	(1,315,216)	- .....	.....	.....	.....	- .....	- .....	.....5.490
	Liberty Heights SP LLC.....	.....	Norfolk.....	VA.....	Liberty Heights SP MM LLC.....	.....	12/27/2018	.....	.....52,666	52,666	52,666	- .....	- .....	.....	.....	.....	- .....	.....970,783	25.940
	Metropolitan Real Estate Partners V, L.P.....	.....	New York.....	NY.....	Metropolitan Real Estate Management.....	.....	04/16/2007	.....	.....3,893,397	3,283,145	3,283,145	(254,503)	- .....	.....	.....	.....	- .....	.....1,796,472	9.190
	Nationwide Sol 1 LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	07/21/2016	.....	.....40,173,712	6,690,141	6,690,141	-	(256,052)	.....	.....	.....	- .....	- .....	.....49.990
	Nationwide Sol 2 LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	07/19/2017	.....	.....6,606,362	1,088,119	1,088,119	-	(146,263)	.....	.....	.....	- .....	.....	.....32.030
	PCCP Credit IX, LP.....	.....	Dover.....	DE.....	PCCP Credit IX GP, LLC.....	.....	03/28/2017	.....	.....18,508,204	18,508,204	18,508,204	- .....	- .....	.....	.....	.....	- .....	.....986,019	40,728,000
	PCCP Equity VII, LP.....	.....	Dover.....	DE.....	PCCP, LP.....	.....	05/10/2016	.....	.....12,068,903	15,245,345	15,245,345	1,877,347	- .....	.....	.....	.....	- .....	.....642,722	2,147,575
	PCCP Equity VIII, LP.....	.....	Dover.....	DE.....	PCCP, LP.....	.....	09/18/2018	.....	.....1,261,709	1,203,157	1,203,157	(58,552)	- .....	.....	.....	.....	- .....	.....6,739,843	0.890
	Pretium Residential Real Estate Fund II, L.P.....	.....	New York.....	NY.....	Pretium Residential Real Estate Fund II GP, LLC.....	.....	09/01/2016	3	15,830,283	16,082,013	16,082,013	657,740	- .....	.....	.....	.....	- .....	.....1,168,564	2.330
	Prime Property Fund, LLC.....	.....	New York.....	NY.....	Morgan Stanley Real Estate Advisor, Inc.....	.....	03/31/2015	.....	.....73,030,116	81,752,682	81,752,682	2,982,836	- .....	.....	.....	.....	- .....	.....3,133,685	0.390
	Raintree 973 Market Master Tenant LLC.....	.....	San Francisco.....	CA.....	Raintree-Evergreen.....	.....	05/27/2014	.....	.....4,960,940	536,860	536,860	-	(62,823)	.....	.....	.....	- .....	- .....	.....99.000

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

E07.5

	Nationwide Realty Investors, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	12/31/2000.....	367,901,668	789,288,508	789,288,508	27,695,189	-	-	96.900			
	NW REI, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	02/08/2008.....	292,834,471	183,296,929	183,296,929	1,564,580	22,615,900	-	100.000			
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....					660,736,139	972,585,437	972,585,437	29,259,769	0	0	0	22,615,900	0	XXX

Brevan Howard Asia Fund L.P.	Wilmington	DE	Brevan Hoard Capital Management LP	10/31/2013	13	7,185,249	10,946,762	10,946,762	10,946,762	1,065,242	-	-	0.790
Capula Global Relative Value Fund LP	Grand Cayman	CYM	Capula Investment Mangament LLP	12/01/2018	7	31,268,425	35,491,101	35,491,101	35,491,101	-	-	-	0.330
Columbus Collaboratory, LLC	Columbus	OH	Columbus Collaboratory, LLC	03/20/2014		4,750,000	1,384,132	1,384,132	1,384,132	(1,030,993)	-	-	14.290
Horizon Portfolio L.P.	Wilmington	DE	Horizon Asset LLP	04/01/2014	13	25,000,000	29,771,942	29,771,942	29,771,942	747,369	-	-	1.270
MA P&C Ins. Co. Community & Economic Development Initiative LLC	Boston	MA	The Property and Casualty Initiative LLC	08/08/2013		72,962	74,780	74,780	74,780	(299)	1,586	-	0.040
MW Global Opportunities Fund	Dublin	IRL	Marshall Wace Funds PLC	12/01/2018	5	9,658,006	16,470,831	16,470,831	16,470,831	-	-	-	0.420
MW TOPS Fund	Dublin	IRL	Marshall Wace Funds PLC	12/01/2018	5	11,844,540	12,661,699	12,661,699	12,661,699	-	-	-	0.480
Pharo Gaia Fund, Ltd.	Channel Islands	JEY	Pharo Global Advisors Ltd.	12/01/2018	12	8,433,311	12,311,225	12,311,225	12,311,225	-	-	-	0.300
Pharo Macro Fund, Ltd.	Channel Islands	JEY	Pharo Global Advisors Ltd.	12/01/2018	12	1,681,583	7,810,743	7,810,743	7,810,743	-	-	-	0.180
Pharo Trading Fund, Ltd.	Channel Islands	JEY	Pharo Global Advisors Ltd.	12/01/2018	2	15,000,000	15,000,000	15,000,000	15,000,000	-	-	-	2.860
Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC	11/25/2014	3	13,842,092	16,918,416	16,918,416	16,918,416	2,053,931	-	11,130,553	10.000
Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ	Gartmore Riverview, LLC	05/31/2005	13	1,046,517	419,233	419,233	419,233	(112,319)	-	-	57.730
Riverview Multi Series Fund LLC - Class Event	Redbank	NJ	Riverview Alternative Investment Advisors LLC	06/26/2007	13	97,764	95,417	95,417	95,417	-	-	-	100.000
Western Asset Macro Opportunities Direct Feeder Fund, LLC	Wilmington	DE	Western Asset Management Company	06/17/2013	13	20,000,000	25,876,000	25,876,000	25,876,000	(2,140,000)	-	-	100.000

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Prisma Polyphony Fund LLC.....	.....	Rumson.....	NJ.....	Riverview Alternative Investment Advisors LLC.....	.....	05/28/2004	13	40,960,554	44,258,171	44,258,171	3,589,987	.....	.....	.....	.....	.....	.....	....100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									410,564,244	493,167,641	493,167,641	17,106,677	0	0	0	0	0	0	XXX
Surplus Debentures - Affiliated																			
	Colonial County Mutual Surplus Note.....	.....	Austin.....	TX.....	Colonial County Mutual Insurance Company.....	.....	08/31/2010	.....	.....9,000,000	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....	.....	.....
	Farmland Mutual Ins Co Guar Fund Cert.....	.....	St Louis.....	MO.....	Nationwide Mutual Insurance Co.....	.....	12/31/2000	.....	.....500,000	500,000	500,000	.....	.....	.....	.....	.....	.....	.....	.....
2499999. Total - Surplus Debentures - Affiliated.....									9,500,000	9,500,000	9,500,000	0	0	0	0	0	0	0	XXX
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	.....	Dayton.....	OH.....	Citywide Development Corporation.....	.....	02/04/2002	.....	.....541,763	541,763	541,763	.....	.....	.....	.....	.....	.....	.....	.....
2799999. Total - Non-Collateral Loans - Unaffiliated.....									541,763	541,763	541,763	0	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
E07.6	Alliant Tax Credit Fund 82 Ltd.....	.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	.....	03/31/2015	.....	.....39,592,195	27,721,312	27,721,312	-	(3,705,892)	.....	.....	.....	.....	.....1,515,803	50.000
	Alliant Tax Credit Fund 84 Ltd.....	.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	.....	12/21/2015	.....	.....11,032,608	8,138,702	8,138,702	-	(1,176,450)	.....	.....	.....	.....	.....1,424,321	15.600
	Nationwide Affordable Housing Fund 33 LLC.....	.....	Cleveland.....	OH.....	Red Capital Partners.....	.....	11/01/2006	.....	.....43,410,760	3,423,952	3,423,952	-	(285,014)	.....	.....	.....	- .....	.....	.....5.000
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC	.....	Columbus.....	OH.....	Apollo Housing Capital.....	.....	03/14/2008	.....	.....65,732,776	1,136,159	1,136,159	-	(466,778)	.....	.....	.....	.....	.....110,264	5.000
	Nationwide Affordable Housing Fund 38 LLC.....	.....	Columbus.....	OH.....	Apollo Housing Capital.....	.....	07/01/2008	.....	.....56,658,136	2,904,105	2,904,105	-	(3,376,119)	.....	.....	.....	- .....	.....	.....99.990
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	10/30/2014	.....	.....61,175,187	37,486,780	37,486,780	-	(7,892,914)	.....	.....	.....	.....	.....4,620,717	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	.....	Cleveland.....	OH.....	RESP MM LLC.....	.....	11/24/2015	.....	.....19,595,804	15,827,441	15,827,441	-	(1,834,921)	.....	.....	.....	.....	.....1,229,473	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	02/12/2016	.....	.....7,267,409	984,878	984,878	-	(2,164,097)	.....	.....	.....	.....	.....18,422,918	50.000
	Nationwide Ohio ARRA Fund LLC.....	.....	Columbus.....	OH.....	Ohio Equity Fund, Inc.....	.....	12/18/2009	.....	.....59,067,829	8,774,274	8,774,274	-	(5,588,264)	.....	.....	.....	.....	.....5,587,211	99.999
	OEF Nationwide Fund IV LLC.....	.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	.....	09/22/2016	.....	.....3,431,461	2,690,743	2,690,743	-	(695,726)	.....	.....	.....	.....	.....2,439,683	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	.....	04/06/2015	.....	.....13,843,509	6,583,138	6,583,138	-	(1,332,578)	.....	.....	.....	.....	.....4,787,292	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	.....	07/22/2016	.....	.....10,248,747	8,158,047	8,158,047	-	(1,196,975)	.....	.....	.....	.....	.....4,754,067	4.820
	Ohio Equity Fund for Housing LP XVIII.....	.....	Columbus.....	OH.....	Ohio Equity Fund GP I, LLC.....	.....	07/31/2008	.....	.....33,745,848	3,872,042	3,872,042	-	(2,466,673)	.....	.....	.....	.....	.....924,301	22.610
	Raymond James Housing Opportunities Fund 35, LLC.	.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	.....	12/08/2014	.....	.....11,175,758	3,528,610	3,528,610	-	(2,765,298)	.....	.....	.....	.....	.....670,482	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	.....	Irvine.....	CA.....	WNC Advisors LLC.....	.....	05/15/2015	.....	.....18,198,540	13,766,678	13,766,678	-	(2,193,458)	.....	.....	.....	.....	.....412,549	49.990
	WNC Institutional Tax Credit Fund XXIV LLC.....	.....	Irvine.....	CA.....	WNC Advisors, LLC.....	.....	02/14/2007	.....	.....48,580,858	156,252	156,252	-	(180,793)	.....	.....	.....	.....	.....24,519	5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									502,757,425	145,153,113	145,153,113	0	(37,321,950)	0	0	0	0	46,923,600	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011.....	.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	04/03/2012	.....	.....44,235,049	14,711,154	14,711,154	.....	....(3,853,298)	.....	.....	.....	.....	.....	.....50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....									44,235,049	14,711,154	14,711,154	0	(3,853,298)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Enhanced Capital Nebraska NMTC Investor II LLC....	.....	New Orleans.....	LA.....	Enhanced Community Development LLC.....	.....	10/30/2018	.....	.....591,904	591,904	591,904	- .....	- .....	.....	.....	.....	.....	.....	.....0.150
	Nationwide State Tax Credit Fund II RBC Tax Credit Fund 101 LLC	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....	10/26/2018	.....	.....8,533,781	8,225,918	8,225,918	-	(307,863)	.....	.....	.....	.....	.....	.....1.000

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									9,125,685	8,817,822	8,817,822	0	(307,863)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....									2,332,615,916	1,934,097,486	...1,934,097,486	44,904,540	..(41,354,895)	0	0	(1,480,210)	109,498,150	...1,146,966,450	XXX
4599999. Subtotal - Affiliated.....									1,341,002,532	1,679,493,047	...1,679,493,047	36,409,216	(3,853,298)	0	0	0	26,031,645	0	XXX
4699999. Totals.....									3,673,618,448	3,613,590,533	...3,613,590,533	81,313,756	..(45,208,193)	0	0	(1,480,210)	135,529,795	...1,146,966,450	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE.....	Ares Private Credit Solutions.....	06/23/2017.....	2	.....	.....4,328,115	.....	.....1.600
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	LUX.....	Alcentra Limited.....	09/17/2015.....	2	.....	.....5,720,724	.....	.....4.460
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	06/03/2016.....	2	.....	.....5,712,687	.....	.....0.460
	GSO Capital Solutions Fund II LP.....	New York.....	NY.....	GSO Capital Partners LP.....	06/06/2013.....	3	.....	.....1,809,626	.....	.....0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	11/25/2014.....	2	.....	.....22,485,486	.....	.....4.330
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE.....	Guggenheim PDF 2.0.....	06/03/2016.....	2	.....	.....13,644,444	.....	.....5.330
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX.....	Intermediate Capital Managers Limited.....	03/22/2018.....	2	6,093,692	.....	.....	.....1.200
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE.....	Kayne Senior Credit.....	06/23/2014.....	2	.....	.....1,231,918	.....	.....17.390
	Newstone Capital Partners II, LP.....	Wilmington.....	CA.....	Newstone Capital Partners.....	12/29/2010.....	2	.....	.....987,315	.....	.....3.320
	Newstone Capital Partners III, LP.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.....	2	.....	.....4,271,763	.....	.....2.500
	NW Private Debt, LLC.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....	01/01/2016.....	2	.....	.....5,078,300	.....	.....100.000
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	CYM.....	Oaktree Capital Management.....	05/12/2015.....	3	.....	.....4,950,000	.....	.....0.370
	Oaktree Opportunities Fund Xb, L.P.....	Grand Cayman.....	CYM.....	Oaktree Capital Management.....	06/18/2018.....	3	4,375,000	.....	.....	.....0.440
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA.....	TCW Asset Management.....	05/14/2018.....	2	20,607,927	.....	.....	.....1.800
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.....	Vista Credit Opportunities Managment.....	06/01/2016.....	2	.....	.....4,278,528	.....	.....1.990
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.....	Vista Credit Opportunities Managment.....	05/10/2017.....	2	.....	.....4,375,541	.....	.....0.850
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						31,076,619	78,874,447	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated										
	1492 Capital LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	07/23/2008.....			30,000,000		100.000
1499999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....						0	30,000,000	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Actera Partners L.P.....	Istanbul.....	TUR.....	Actera Group, Ltd.....	08/24/2007.....	3	.....	.....70,869		1.550
	Actis Global 4 LP.....	London.....	GBR.....	Actis GP, LLP.....	12/15/2011.....	3	.....	.....3,920,531		1.360
	Activa Capital II.....	Paris.....	FRA.....	Activa Capital.....	04/23/2007.....	3	.....	.....129,468		1.560
	Advent International GPE VIII-B, LP.....	Wilmington.....	DE.....	Advent International Corp.....	01/28/2016.....	3	.....	.....3,160,000		0.120
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	CYM.....	Affinity Equity Partners.....	12/15/2006.....	3	.....	.....82,247		0.610
	Ampersand Partners IX.....	Boston.....	MA.....	Ampersand Managment LLC.....	10/30/2018.....	3	1,827,500	.....		.....4.780
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	07/02/2015.....	3	.....	.....1,113,056		0.290
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA.....	Ares Corporate Opportunities Fund V, GP LLC.....	06/22/2017.....	3	.....	.....11,387,781		0.510
	BioMotiv, LLC.....	Cleveland.....	OH.....	BioMotiv.....	07/12/2013.....	1	.....	.....937,500		5.140
	Bridgepoint Europe IV LP.....	Frankfurt.....	DEU.....	Bridgepoint Capital.....	11/22/2007.....	3	.....	.....274,396		0.520
	Carlyle Asia Partners V, L.P.....	Washington.....	DC.....	Carlyle Group, L.P.....	12/26/2018.....	3	1,680,635	.....		.....0.380
	Carlyle Europe Partners II, L.P.....	New York.....	NY.....	Carlyle Group, L.P.....	12/13/2004.....	3	.....	.....2,140		0.550
	Carlyle Europe Partners III, L.P.....	New York.....	NY.....	Carlyle Group, L.P.....	02/05/2007.....	3	(1,548)	.....		.....0.250
	Catalyst Fund V, L.P.....	Toronto.....	CAN.....	Catalyst Group, LLC.....	08/12/2015.....	3	.....	.....3,025,658		2.000
	Catterton Partners VII, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	09/03/2013.....	3	.....	.....772,786		1.120
	Clearlake Capital Partners V.....	Santa Monica.....	CA.....	Clearlake Capital Group.....	12/05/2017.....	3	5,594,388	.....		.....0.390
	CVC IV Tandem Fund.....	London.....	GBR.....	CVC Capital Partners.....	01/02/2007.....	3	(173)	.....		.....0.410
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH.....	Cyprium Investors.....	12/29/2006.....	2	.....	.....85,205		10.000
	Doughty Hanson & Co IV LP 4.....	London.....	GBR.....	Doughty Hanson & Co. Managers, Ltd.....	01/31/2005.....	3	.....	.....22,859		0.670
	Doughty Hanson & Co V LP No.2.....	London.....	GBR.....	Doughty Hanson & Co. Managers, Ltd.....	03/02/2007.....	3	.....	.....153,691		0.250
	Dyal Capital Partners III.....	New York.....	NY.....	NB Dyal Associates III, LP.....	09/30/2016.....	3	.....	.....2,563,309		0.570
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY.....	NB Dyal Associates III, LP.....	07/25/2017.....	3	.....	.....74,092		28.460

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
E08.1	Dyal Capital Partners IV.....	New York.....	NY.....	NB Dyal Associates III, LP.....	06/11/2018.....	3	1,500,000	.....	.....	.....0.550
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX.....	EnCap Investments, L.P.....	09/28/2007.....	3	.....	.....37,771	.....	.....1.250
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX.....	EnCap Investments, L.P.....	12/08/2011.....	3	.....	.....109,434	.....	.....1.760
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX.....	EnCap Investments, L.P.....	12/15/2010.....	3	.....	.....825,068	.....	.....0.500
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....	03/31/2015.....	3	.....	.....2,083,560	.....	.....0.230
	EnCap Energy Capital Fund XI, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....	07/17/2017.....	3	.....	.....716,400	.....	.....0.150
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....	04/30/2014.....	3	.....	.....5,053,135	.....	.....0.400
	Energy Spectrum Partners V, LP.....	Dallas.....	TX.....	Energy Spectrum Partners.....	12/01/2007.....	3	.....	.....22,593	.....	.....2.450
	Energy Spectrum VI, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....	02/28/2011.....	3	.....	.....433,344	.....	.....3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....	11/03/2014.....	3	.....	.....8,478,774	.....	.....2.500
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX.....	Energy Trust Capital.....	08/30/2013.....	3	.....	.....939,398	.....	.....14.100
	Fourth Cinven.....	London.....	GBR.....	Cinven.....	02/24/2006.....	3	.....	.....24,585	.....	.....0.500
	Fundamental Partners III, L.P.....	Wilmington.....	DE.....	Fundamental Advisors.....	05/18/2017.....	3	.....	.....1,963,746	.....	.....1.310
	Global Infrastructure Partners.....	New York.....	NY.....	Global Infrastructure Management LLC.....	12/14/2007.....	3	.....	.....116,892	.....	.....0.430
	GTCR XII, L.P.....	New York.....	NY.....	GTCR Investment XII, LLC.....	05/04/2018.....	3	3,335,200	.....	.....	.....0.420
	ICG Europe VI.....	St Helier.....	JEY.....	Intermediate Capital Managers Limited.....	06/26/2015.....	2	.....	.....11,275,728	.....	.....1.240
	ICG Europe VII.....	St Helier.....	JEY.....	Intermediate Capital Managers Limited.....	08/24/2018.....	2	1,802,293	.....	.....	.....0.510
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....	08/31/2010.....	2	.....	.....134,983	.....	.....5.000
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	02/25/2016.....	3	.....	.....1,669,269	.....	.....1.300
	L Catterton Partners VIII, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	06/13/2017.....	3	.....	.....6,763,424	.....	.....1.090
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE.....	Landmark Partners.....	12/06/2018.....	3	516,992	.....	.....	.....0.410
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM.....	MBK Partners.....	03/09/2017.....	3	.....	.....2,310,288	.....	.....0.600
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX.....	Metric Capital Partners II GP S.a.r.l.....	05/07/2014.....	2	.....	.....231,213	.....	.....2.670
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT.....	Mercato Partners Growth III, GP.....	03/12/2015.....	3	.....	.....3,300,000	.....	.....8.130
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS.....	Navis Asia Fund, Ltd.....	02/01/2007.....	3	.....	.....30,764	.....	.....1.010
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM.....	Navis Asia Fund, Ltd.....	01/29/2014.....	3	.....	.....1,972,401	.....	.....1.670
	NCT Ventures Fund II LP.....	Wilmington.....	DE.....	NCT Ventures.....	06/20/2008.....	1	.....	.....565,693	.....	.....9.070
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY.....	GoldPoint Partners.....	10/31/2007.....	2	.....	.....5,759	.....	.....2.500
	Northstar Mezzanine Partners III.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....	10/01/2002.....	2	.....	.....72,831	.....	.....8.060
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....	02/12/2008.....	2	.....	.....116,483	.....	.....3.880
	One Rock Capital Partners II, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	10/30/2017.....	3	.....	.....5,056,946	.....	.....3.370
	One Rock Capital Partners, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	01/30/2014.....	3	.....	.....145,676	.....	.....4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III).....	Foster City.....	CA.....	Paine Schwartz Partners.....	08/15/2006.....	3	.....	.....212,354	.....	.....1.270
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH.....	Peppertree Capital.....	09/30/2013.....	3	.....	.....267,485	.....	.....11.200
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE.....	Peppertree Capital.....	05/05/2016.....	3	.....	.....9,036,000	.....	.....8.010
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE.....	Peppertree Capital.....	11/28/2018.....	3	5,000,000	.....	.....	.....4.000
	Permira IV.....	New York.....	NY.....	Permira.....	07/18/2006.....	3	.....	.....116,632	.....	.....0.110
	Prudential Capital Partners II, LP.....	Chicago.....	IL.....	Prudential Capital Group.....	04/28/2005.....	2	.....	.....126	.....	.....1.290
	Prudential Capital Partners III, LP.....	Chicago.....	IL.....	Prudential Capital Group.....	10/15/2008.....	2	.....	.....40,692	.....	.....1.030
	Rev1 Fund I, LLC.....	Columbus.....	OH.....	Rev1 Ventures.....	06/30/2016.....	1	.....	.....419,112	.....	.....24.900
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY.....	Riverside Company.....	05/23/2017.....	2	.....	.....3,753,232	.....	.....5.050
	Silver Lake Partners II, LP.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	07/28/2004.....	3	.....	.....419	.....	.....0.420
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	04/02/2013.....	3	.....	.....2,357,577	.....	.....0.310

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
E08.2	Silver Lake Partners V, L.P.....	Wilmington.....	DE.....	Silver Lake Partners, LLC.....	06/12/2018.	3	8,557,345	.....	.....	.....0.260
	Siris Partners III, L.P.....	Wilmington.....	DE.....	Siris Capital Group, LLC.....	12/02/2014.	3	.....	.....1,332,615	.....	.....0.370
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE.....	Sorenson Capital Associates III, LP.....	05/31/2014.	3	.....	.....4,411,449	.....	.....8.540
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	01/31/2014.	1	.....	.....653,250	.....	.....3.890
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	12/06/2017.	1	.....	.....1,456,650	.....	.....3.690
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE.....	SVB Capital Partners, LLC.....	06/17/2015.	1	.....	.....696,018	.....	.....3.000
	Tamarind Hill Fund, LLC.....	Ann Arbor.....	MI.....	Tamarind Hill Management, LLC.....	06/29/2018.	1	420,000	.....	.....	.....10.000
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM.....	TPG Asia.....	04/07/2014.	3	.....	.....909,907	.....	.....0.710
	TPG Asia VII(A), L.P.....	Fort Worth.....	TX.....	TPG Asia.....	07/26/2018.	3	5,594,770	.....	.....	.....0.530
	TPG Partners VII, L.P.....	Fort Worth.....	TX.....	TPG GenPar VII, L.P.....	05/27/2015.	3	.....	.....10,897,799	.....	.....0.450
	Trident IV, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	05/21/2007.	3	.....	.....50,543	.....	.....1.590
	Trident V, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	12/20/2010.	3	.....	.....(177,650)	.....	.....0.420
	True North Fund V LLP, fka (IVF V).....	Port Louis.....	MUS.....	True North.....	03/18/2015.	3	.....	.....3,883,743	.....	.....3.420
	VEPF V Co-Invest 2, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	02/29/2016.	3	.....	.....261,830	.....	.....11.410
	Veritas Capital Partners VI, L.P.....	Wilmington.....	DE.....	Veritas Capital Partners VI, L.L.C.....	06/15/2017.	3	.....	.....8,339,322	.....	.....0.460
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM.....	Vista Equity Partners, LLC.....	06/01/2017.	3	.....	.....4,185,110	.....	.....2.000
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	02/29/2016.	3	.....	.....5,012,357	.....	.....0.310
	Vista Foundation III, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	05/12/2016.	3	.....	.....3,266,390	.....	.....0.660
	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	11/05/2013.	2	.....	.....2,219,175	.....	.....7.380
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	07/18/2017.	2	.....	.....5,866,245	.....	.....6.550
	Yukon Capital Partners, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	06/15/2011.	2	.....	.....168,356	.....	.....16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							35,829,123	151,866,763	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	10/14/2004.	3	.....	.....228,635	.....	.....100.000
	Nationwide Services Company.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	12/31/2000.	.....	.....	.....2,656,170	.....	.....100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	06/30/2007.	1	.....	.....14,272,392	.....	.....100.000
	NNOV8, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	08/30/2013.	.....	.....	.....16,416,997	.....	.....100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							0	33,574,194	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE.....	Almanac Realty Partners.....	12/21/2018.	.....	.....50,314	.....	.....	.....1.000
	Bay Area Historic 2011 Fund LLC.....	San Francisco.....	CA.....	Impact Investment Advisor LLC.....	06/03/2011.	.....	.....	.....391,305	.....	.....8.100
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL.....	Blue Vista Capital Management.....	08/01/2007.	.....	.....	.....9,751	.....	.....10.340
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD.....	Crow Holdings Capital Partners, LLC.....	01/14/2008.	.....	.....	.....14,085	.....	.....4.640
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	09/24/2018.	.....	.....3,054,025	.....	.....	.....0.750
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	04/01/2015.	.....	.....	.....196,292	.....	.....5.080
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE.....	Dermody GP II, LLC.....	12/27/2018.	.....	.....516,714	.....	.....	.....1.290
	DivcoWest Fund V, L.P.....	Dover.....	DE.....	DivcoWest Fund V GP, L.P.....	06/23/2017.	.....	.....	.....3,465,755	.....	.....1.140
	Dominion Arms SP LLC.....	Norfolk.....	VA.....	Dominion Arms SP MM LLC.....	12/12/2018.	.....	.....1,123,319	.....	.....	.....18.260
	Euclid Grand Apartment LLC.....	Cleveland.....	OH.....	Euclid Grand Manager LLC.....	09/27/2018.	.....	.....86,288	.....	.....	.....0.300
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA.....	Exeter Property Group III, L.P.....	03/27/2014.	.....	.....	.....30,362	.....	.....2.400
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE.....	Exeter Property Group IV, L.P.....	10/24/2016.	.....	.....	.....9,000,000	.....	.....2.000
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA.....	Fort Mason Center.....	08/15/2014.	.....	.....	.....16,718	.....	.....99.000
	GEM Realty Fund VI, LP.....	Wilmington.....	DE.....	GEM Capital, LP.....	04/15/2016.	.....	.....	.....1,510,650	.....	.....2.400
	Georgia Housing Tax Credit Fund LLC.....	Atlanta.....	GA.....	Georgia Equity Investors, LLC.....	12/29/2017.			732,000		

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SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	03/31/2015.	.....	.....	.....4,270,685	.....	.....50.000
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	12/21/2015.	.....	.....	.....1,979,800	.....	.....15.600
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/30/2014.	.....	.....	.....13,777,611	.....	.....49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH.....	RESP MM LLC.....	11/24/2015.	.....	.....	.....9,841,432	.....	.....49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	02/12/2016.	.....	.....	.....1,285,383	.....	.....49.990
	Nationwide Ohio ARRA Fund LLC.....	Columbus.....	OH.....	Ohio Equity Fund, Inc.....	12/18/2009.	.....	.....	.....2,384,886	.....	.....99.999
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	09/22/2016.	.....	.....	.....3,386,469	.....	.....50.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	04/06/2015.	.....	.....	.....5,600,766	.....	.....50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	07/22/2016.	.....	.....	.....7,174,708	.....	.....4.820
	Ohio Equity Fund for Housing LP XVIII.....	Columbus.....	OH.....	Ohio Equity Fund GP I, LLC.....	07/31/2008.	.....	.....	.....520,264	.....	.....22.610
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	12/08/2014.	.....	.....	.....3,415,369	.....	.....49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA.....	WNC Advisors LLC.....	05/15/2015.	.....	.....	.....5,152,990	.....	.....49.990
	WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA.....	WNC Advisors, LLC.....	02/14/2007.	.....	.....	.....6,200	.....	.....5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0	58,796,563	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	04/03/2012.	.....	.....	.....66,218	.....	.....50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							0	66,218	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Enhanced Capital Nebraska NMTC Investor II LLC.....	New Orleans.....	LA.....	Enhanced Community Development LLC.....	10/30/2018.	.....	.....591,904	.....	.....	.....0.150
	MPC IN DINO MCF LLC.....	Atlanta.....	GA.....	STCE State HTC Manager LLC.....	04/23/2018.	.....	.....589,691	.....	.....	.....32.250
	Nationwide State Tax Credit Fund II RBC Tax Credit Fund 101 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/26/2018.	.....	.....8,533,781	.....	.....	.....1.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							9,715,376	0	0	XXX
4499999. Subtotal - Unaffiliated.....							198,994,656	366,009,654	0	XXX
4599999. Subtotal - Affiliated.....							0	134,490,582	0	XXX
4699999. Totals.....							198,994,656	500,500,236	0	XXX

E08.4

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	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

Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated

	Clareant European DLF Investor Feeder LP (fka: Alcentra)...	St. Helier.....	JEY	Distribution.....	11/13/2014.	11/23/2018.	12,481,314	.....	.....	.....	.....	.....0	.....	.....12,481,314	12,481,314	.....	.....	.....0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/06/2018.	798,289	.....	.....	.....	.....	.....0	.....	.....798,289	798,289	.....	.....	.....0	.....
	GSO Capital Solutions Fund II LP.....	New York.....	NY..	Distribution.....	06/06/2013.	11/09/2018.	4,645,729	.....	.....	.....	.....	.....0	.....	.....4,645,729	4,645,729	.....	.....	.....0	.....
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE..	Distribution.....	11/25/2014.	07/16/2018.	2,834,837	.....	.....	.....	.....	.....0	.....	.....2,834,837	2,834,837	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/24/2018.	11,032,717	.....	.....	.....	.....	.....0	.....	.....11,032,717	11,032,717	.....	.....	.....0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018.	12/12/2018.	234,345	.....	.....	.....	.....	.....0	.....	.....234,345	234,345	.....	.....	.....0	.....
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014.	12/28/2018.	6,603,383	.....	.....	.....	.....	.....0	.....	.....6,603,383	6,603,383	.....	.....	.....0	.....
	Newstone Capital Partners II, LP.....	Wilmington.....	CA..	Distribution.....	12/29/2010.	12/27/2018.	4,195,041	.....	.....	.....	.....	.....0	.....	.....4,195,041	4,195,041	.....	.....	.....0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016.	10/09/2018.	2,826,780	.....	.....	.....	.....	.....0	.....	.....2,826,780	2,826,780	.....	.....	.....0	.....
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016.	12/04/2018.	13,311,003	.....	.....	.....	.....	.....0	.....	.....13,311,003	13,311,003	.....	.....	.....0	.....
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA..	Distribution.....	05/14/2018.	12/13/2018.	4,059,643	.....	.....	.....	.....	.....0	.....	.....4,059,643	4,059,643	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016.	12/11/2018.	3,650,261	.....	.....	.....	.....	.....0	.....	.....3,650,261	3,650,261	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017.	11/30/2018.	3,854,561	.....	.....	.....	.....	.....0	.....	.....3,854,561	3,854,561	.....	.....	.....0	.....
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						70,527,903	0	0	0	0	0	0	70,527,903	70,527,903	0	0	0	0

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

	Actis Global 4 LP.....	London.....	GBR	Distribution.....	12/15/2011.	11/22/2018.	2,488,756	.....	.....	.....	.....	.....0	.....	.....2,488,756	2,488,756	-	-	0	.....
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	CYM	Distribution.....	12/15/2006.	10/03/2018.	541,233	.....	.....	.....	.....	.....0	.....	.....541,233	541,233	-	-	0	.....
	AIF Capital Asia III LP.....	Port-Louis.....	MUS	Distribution.....	12/15/2006.	12/21/2018.	595,011	.....	.....	.....	.....	.....0	.....	.....595,011	595,011	-	-	0	.....
	Apax Europe VII.....	New York.....	NY..	Distribution.....	03/10/2007.	12/17/2018.	1,757,413	.....	.....	.....	.....	.....0	.....	.....1,757,413	1,519,061	(238,352)	-	(238,352)	.....
	Arclight Energy Partners V, LP.....	Wilmington.....	DE..	Distribution.....	09/30/2011.	12/20/2018.	6,111,820	.....	.....	.....	.....	.....0	.....	.....6,111,820	6,111,820	-	-	0	.....
	Arclight Energy Partners VI, LP.....	Wilmington.....	DE..	Distribution.....	07/02/2015.	09/13/2018.	1,562,569	.....	.....	.....	.....	.....0	.....	.....1,562,569	1,562,569	-	-	0	.....
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	06/22/2017.	12/20/2018.	668,491	.....	.....	.....	.....	.....0	.....	.....668,491	668,491	-	-	0	.....
	BCV Investments S.C.A.....	Rome.....	ITA.	Distribution.....	01/23/2007.	03/08/2018.	-	-	-	-	-	0	(22)	(22)	-	22	-	22	2,499
	Bridgepoint Europe III L.P.....	Edinburgh.....	GBR	Distribution.....	04/27/2005.	09/27/2018.	2,768,703	.....	.....	.....	.....	.....0	.....	.....2,768,703	2,345,247	(423,456)	-	(423,456)	.....
	Bridgepoint Europe IV LP.....	Frankfurt.....	DEU	Distribution.....	11/22/2007.	12/07/2018.	910,032	.....	.....	.....	.....	.....0	.....	.....910,032	676,146	(233,886)	-	(233,886)	.....
	CA Hire Co-Investment, L.P.....	George Town.....	CYM	Distribution.....	12/20/2007.	10/19/2018.	455,937	.....	.....	.....	.....	.....0	.....	.....455,937	455,937	-	-	0	.....
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007.	08/20/2018.	1,640,963	.....	.....	.....	.....	.....0	.....	.....1,640,963	1,457,090	(183,873)	-	(183,873)	.....
	Catterton Partners VII, L.P.....	Greenwich.....	CT..	Distribution.....	09/03/2013.	05/21/2018.	699,716	.....	.....	.....	.....	.....0	.....	.....699,716	699,716	-	-	0	.....
	CBPE Capital Fund VIII A LP.....	London.....	GBR	Distribution.....	03/03/2009.	03/20/2018.	573,560	.....	.....	.....	.....	.....0	.....	.....573,560	513,623	(59,937)	-	(59,937)	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017.	12/27/2018.	3,372	.....	.....	.....	.....	.....0	.....	.....3,372	3,372	-	-	0	.....
	CVC European Equity Partners IV L.P.....	London.....	GBR	Distribution.....	07/29/2005.	12/18/2018.	3,922	.....	.....	.....	.....	.....0	.....	.....3,922	3,922	-	-	0	.....
	CVC IV Tandem Fund.....	London.....	GBR	Distribution.....	01/02/2007.	06/08/2018.	7,075	.....	.....	.....	.....	.....0	.....	.....7,075	7,075	-	-	0	.....
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH.	Distribution.....	12/29/2006.	11/16/2018.	1,021,637	.....	.....	.....	.....	.....0	.....	.....1,021,637	1,021,637	-	-	0	.....
	Doughty Hanson & Co IV LP 4.....	London.....	GBR	Distribution.....	01/31/2005.	09/19/2018.	1,521,084	.....	.....	.....	.....	.....0	.....	.....1,521,084	1,408,108	(112,976)	-	(112,976)	.....
	Doughty Hanson & Co V LP No.2.....	London.....	GBR	Distribution.....	03/02/2007.	05/16/2018.	2,947,981	.....	.....	.....	.....	.....0	.....	.....2,947,981	2,172,049	(775,932)	-	(775,932)	.....
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Distribution.....	07/25/2017.	12/28/2018.	55,277	.....	.....	.....	.....	.....0	.....	.....55,277	55,277	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Distribution.....	06/11/2018.	12/05/2018.	3,790	.....	.....	.....	.....	.....0	.....	.....3,790	3,790	-	-	0	.....
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX..	Distribution.....	09/28/2007.	06/14/2018.	188,854	.....	.....	.....	.....	.....0	.....	.....188,854	188,854	-	-	0	.....
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX..	Distribution.....	12/08/2011.	02/27/2018.	819,984	.....	.....	.....	.....	.....0	.....	.....819,984	819,984	-	-	0	.....
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX..	Distribution.....	12/15/2010.	10/31/2018.	2,172,023	.....	.....	.....	.....	.....0	.....	.....2,172,023	2,172,023	-	-	0	.....
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Distribution.....	03/31/2015.	12/10/2018.	56,065	.....	.....	.....	.....	.....0	.....	.....56,065	56,065	-	-	0	.....

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	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
E09.1	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX..	Distribution.....	04/30/2014.	12/12/2018.	2,427,010	.....	.....	.....	.....	.....0	.....	2,427,010	2,427,010	-	-	0	.....
	Energy Spectrum VI, L.P.....	Dallas.....	TX..	Distribution.....	02/28/2011.	11/02/2018.	3,681,726	.....	.....	.....	.....	.....	.....	3,681,726	3,681,726	-	-	0	.....
	Energy Spectrum VII, L.P.....	Dallas.....	TX..	Distribution.....	11/03/2014.	11/02/2018.	9,049,204	.....	.....	.....	.....	.....0	.....	9,049,204	9,049,204	-	-	0	.....
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX..	Distribution.....	08/30/2013.	12/05/2018.	126,906	.....	.....	.....	.....	.....0	.....	126,906	126,906	-	-	0	.....
	ESL Partners, LP.....	Greenwich.....	CT..	Distribution.....	08/01/2007.	02/21/2018.	-	-	-	-	-	0	-	-	-	-	-	0	4,861
	Fourth Civen.....	London.....	GBR	Distribution.....	02/24/2006.	09/27/2018.	1,375,564	.....	.....	.....	.....	.....0	.....	1,375,564	601,164	(774,400)	-	(774,400)	.....
	FPG International Holdings, LP.....	Grand Cayman.....	USA	Dissolution.....	11/10/2015.	06/28/2018.	825,000	(41,045)	-	-	-	(41,045)	-	783,955	783,955	-	-	0	42,932
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2017.	12/20/2018.	255,106	.....	.....	.....	.....	.....0	.....	255,106	255,106	-	-	0	.....
	Global Infrastructure Partners.....	New York.....	NY..	Distribution.....	12/14/2007.	07/25/2018.	(7,887)	.....	.....	.....	.....	.....0	.....	(7,887)	(7,887)	-	-	0	.....
	Green Mountain Partners III.....	Quechee.....	VT..	Distribution.....	10/01/2002.	01/30/2018.	117,322	.....	.....	.....	.....	.....0	.....	117,322	117,322	-	-	0	.....
	GTCR XII, L.P.....	New York.....	NY..	Distribution.....	05/04/2018.	05/04/2018.	193,968	.....	.....	.....	.....	.....0	.....	193,968	193,968	-	-	0	.....
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000.	01/09/2018.	49,776	.....	.....	.....	.....	.....0	.....	49,776	49,776	-	-	0	.....
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000.	12/23/2018.	183,346	.....	.....	.....	.....	.....0	.....	183,346	183,346	-	-	0	.....
	Highland Capital Partners VI, LP.....	Lexington.....	MA.	Distribution.....	10/22/2001.	12/21/2018.	211,165	.....	.....	.....	.....	.....0	.....	211,165	211,165	-	-	0	.....
	Highland Capital Partners VII, LP.....	Lexington.....	MA.	Distribution.....	10/28/2005.	12/21/2018.	262,840	.....	.....	.....	.....	.....0	.....	262,840	262,840	-	-	0	.....
	ICG Europe VI.....	St Helier.....	JEY	Distribution.....	06/26/2015.	11/08/2018.	3,542,054	.....	.....	.....	.....	.....0	.....	3,542,054	3,547,487	5,433	-	5,433	.....
	Ironbridge Fund II, LP.....	Sidney.....	AUS	Distribution.....	09/01/2006.	04/11/2018.	67,926	.....	.....	.....	.....	.....0	.....	67,926	90,183	22,257	-	22,257	.....
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA..	Distribution.....	08/31/2010.	11/30/2018.	2,141,181	.....	.....	.....	.....	.....0	.....	2,141,181	2,141,181	-	-	0	.....
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT..	Distribution.....	02/25/2016.	06/28/2018.	529,216	.....	.....	.....	.....	.....0	.....	529,216	529,216	-	-	0	.....
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE..	Distribution.....	12/06/2018.	12/19/2018.	412,570	.....	.....	.....	.....	.....0	.....	412,570	412,570	-	-	0	.....
	MCP Private Capital Fund II.....	Luxembourg City.....	LUX	Distribution.....	05/07/2014.	11/13/2018.	1,279,440	.....	.....	.....	.....	.....0	.....	1,279,440	1,320,159	40,719	-	40,719	.....
	Meritech Capital Partners II, LP.....	Palo Alto.....	CA..	Distribution.....	12/31/2000.	08/20/2018.	180,416	.....	.....	.....	.....	.....0	.....	180,416	180,416	-	-	0	.....
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS	Distribution.....	02/01/2007.	09/07/2018.	104,853	.....	.....	.....	.....	.....0	.....	104,853	104,853	-	-	0	.....
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM	Distribution.....	01/29/2014.	07/27/2018.	2,800,941	.....	.....	.....	.....	.....0	.....	2,800,941	2,800,941	-	-	0	.....
	NCT Ventures Fund I LP.....	Columbus.....	OH.	Distribution.....	06/20/2008.	03/15/2018.	150,427	.....	.....	.....	.....	.....0	.....	150,427	150,427	-	-	0	.....
	NCT Ventures Fund II LP.....	Wilmington.....	DE..	Distribution.....	06/20/2008.	06/14/2018.	200,183	.....	.....	.....	.....	.....0	.....	200,183	200,183	-	-	0	.....
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY..	Distribution.....	10/31/2007.	12/20/2018.	524,440	.....	.....	.....	.....	.....0	.....	524,440	524,440	-	-	0	.....
	Northstar Mezzanine Partners III.....	Minneapolis.....	MN.	Distribution.....	10/01/2002.	05/21/2018.	364,157	.....	.....	.....	.....	.....0	.....	364,157	364,157	-	-	0	.....
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008.	10/25/2018.	211,604	.....	.....	.....	.....	.....0	.....	211,604	211,604	-	-	0	.....
	One Rock Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/30/2014.	12/20/2018.	7,870,564	.....	.....	.....	.....	.....0	.....	7,870,564	7,870,564	-	-	0	.....
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006.	12/21/2018.	298,267	.....	.....	.....	.....	.....0	.....	298,267	298,267	-	-	0	.....
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH.	Distribution.....	09/30/2013.	10/04/2018.	372,278	.....	.....	.....	.....	.....0	.....	372,278	372,278	-	-	0	.....
	Permira IV.....	New York.....	NY..	Distribution.....	07/18/2006.	08/10/2018.	2,061,521	.....	.....	.....	.....	.....0	.....	2,061,521	1,406,192	(655,329)	-	(655,329)	.....
	Prudential Capital Partners III, LP.....	Chicago.....	IL...	Distribution.....	10/15/2008.	12/07/2018.	162,111	.....	.....	.....	.....	.....0	.....	162,111	162,111	-	-	0	.....
	Rev1 Fund I, LLC.....	Columbus.....	OH.	Distribution.....	06/30/2016.	11/27/2018.	85,704	.....	.....	.....	.....	.....0	.....	85,704	85,704	-	-	0	.....
	Ripley Cable Holdings I, L.P.....	Grand Cayman.....	CYM	Distribution.....	08/22/2006.	10/03/2018.	384,416	.....	.....	.....	.....	.....0	.....	384,416	384,416	-	-	0	.....
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017.	12/28/2018.	44,376	.....	.....	.....	.....	.....0	.....	44,376	44,376	-	-	0	.....
	Silver Lake Partners II, LP.....	Menlo Park.....	CA..	Distribution.....	07/28/2004.	11/30/2018.	2,127,702	.....	.....	.....	.....	.....0	.....	2,127,702	2,127,702	-	-	0	.....
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA..	Distribution.....	04/02/2013.	12/24/2018.	1,970,360	.....	.....	.....	.....	.....0	.....	1,970,360	1,970,360	-	-	0	.....
	Siris Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014.	12/07/2018.	1,527,039	.....	.....	.....	.....	.....0	.....	1,527,039	1,527,039	-	-	0	.....

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	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
	Stonehenge Opportunity Fund III, LP.....	Columbus.....	OH.	Distribution.....	11/30/2010.	09/20/2018.	285,000					0		285,000	285,000	-	-	0	
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/17/2015.	06/19/2018.	110,250					0		110,250	110,250	-	-	0	
	TA X, LP.....	Boston.....	MA.	Distribution.....	05/27/2004.	09/11/2018.	100,000					0		100,000	100,000	-	-	0	
	TDR Capital II 'C' L.P.....	London.....	GBR	Distribution.....	06/26/2006.	11/05/2018.	1,705,557					0		1,705,557	1,355,341	(350,216)	-	(350,216)	
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	Distribution.....	04/07/2014.	09/27/2018.	779,957					0		779,957	779,957	-	-	0	
	TPG Asia VII(A), L.P.....	Fort Worth.....	TX..	Distribution.....	07/26/2018.	12/21/2018.	113,965					0		113,965	113,965	-	-	0	
	Trident IV, LP.....	Greenwich.....	CT..	Distribution.....	05/21/2007.	12/21/2018.	5,594,907					0		5,594,907	5,594,907	-	-	0	
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010.	09/27/2018.	2,473,075					0		2,473,075	2,473,075	-	-	0	
	True North Fund V LLP, fka (IVF V).....	Port Louis.....	MUS	Distribution.....	03/18/2015.	10/02/2018.	147,646					0		147,646	147,646	-	-	0	
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE..	Distribution.....	02/29/2016.	11/02/2018.	2,419,848					0		2,419,848	2,419,848	-	-	0	
	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.	Distribution.....	11/05/2013.	10/15/2018.	2,287,104					0		2,287,104	2,287,104	-	-	0	
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.	Distribution.....	07/18/2017.	11/14/2018.	626,550					0		626,550	626,550	-	-	0	
	Yukon Capital Partners, LP.....	Minneapolis.....	MN.	Distribution.....	06/15/2011.	12/03/2018.	2,744,268					0		2,744,268	2,744,268	-	-	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							97,128,187	(41,045)	0	0	0	(41,045)	(22)	97,087,120	93,347,194	(3,739,948)	22	(3,739,926)	50,292

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated

	Nationwide Mutual Capital LLC.....	Columbus.....	OH.	Distribution.....	07/31/2002.	09/28/2018.	124,236					0		124,236	124,236	.....	.....	......0	
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004.	12/31/2018.	2,055,313					0		2,055,313	2,055,313	.....	.....	......0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							2,179,549	0	0	0	0	0	0	2,179,549	2,179,549	0	0	0	

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

	Bay Area Historic 2011 Fund LLC.....	San Francisco.....	CA..	Distribution.....	06/03/2011.	08/03/2018.	-	-	-	-		0	-	391,305	391,305	-	-	0	317,516
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015.	11/19/2018.	67,207					0		67,207	67,207	-	-	0	
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015.	11/13/2018.	138,985					0		138,985	138,985	-	-	0	
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004.	07/17/2018.	-	63	-	-	-	63	-	63	125	-	62	62	-
	Community Reinvestment Partners, LP.....	Palm Beach Gardens.....	FL...	Dissolution.....	11/09/2004.	10/30/2018.	3,581,393	1,045,743	-	-	-	1,045,743	-	4,627,136	3,337,379	.....	.....(1,289,757)	(1,289,757)	-
	CR Tenant LLC.....	Columbus.....	OH.	Distribution.....	05/23/2014.	03/07/2018.	96,903					0		96,903	96,903	-	-	0	
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD..	Distribution.....	01/14/2008.	12/28/2018.	1,912,817					0		1,912,817	1,912,817	-	-	0	
	DivcoWest Fund V, L.P.....	Dover.....	DE..	Distribution.....	06/23/2017.	01/19/2018.	8,466					0		8,466	8,466	-	-	0	
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA..	Distribution.....	03/27/2014.	12/19/2018.	9,944,275					0		9,944,275	9,944,275	-	-	0	
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA..	Distribution.....	08/15/2014.	11/29/2018.	80,616					0		80,616	80,616	-	-	0	
	GEM Realty Fund VI, LP.....	Wilmington.....	DE..	Distribution.....	04/15/2016.	08/20/2018.	1,211,200					0		1,211,200	1,211,200	-	-	0	
	Georgia Housing Tax Credit Fund LLC.....	Atlanta.....	GA..	Fully Amortized.....	12/29/2017.	12/31/2018.	-	-	(732,000)	-	-	(732,000)	-	-	-	-	-	0	-
	Helios Infracore LLC.....	Washington.....	DC..	Distribution.....	12/22/2017.	12/31/2018.	1,447,145					0		1,447,145	1,447,145	-	-	0	
	Hunt Commercial Realty Partners III LP (fka Capmark III).....	Horsham.....	PA..	Distribution.....	07/23/2007.	03/29/2018.	624,445					0		624,445	624,445	-	-	0	
	Laurel Hill Venture LLC.....	Madison.....	WI..	Fully Amortized.....	12/15/2015.	12/31/2018.	-	-	105,836	-	-	105,836	-	-	-	-	-	0	-
	Legg Mason Real Estate Fund II.....	Los Angeles.....	CA..	Distribution.....	07/12/2005.	09/27/2018.	25,680					0		25,680	1,612,500	.....	.....1,586,820	1,586,820	
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007.	05/09/2018.	128,581					0		128,581	128,581	-	-	0	
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016.	10/31/2018.	347,187					0		347,187	347,187	-	-	0	
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017.	10/30/2018.	35,712					0		35,712	35,712	-	-	0	
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017.	12/26/2018.	5,162,059					0		5,162,059	5,162,059	-	-	0	
	PCCP Equity VII, LP.....	Dover.....	DE..	Distribution.....	05/10/2016.	12/31/2018.	1,631,171					0		1,631,171	1,631,171	-	-	0	
	PCCP Equity VIII, LP.....	Dover.....	DE..	Distribution.....	09/18/2018.	12/06/2018.	3,441					0		3,441	3,441	-	-	0	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	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
E09.3	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016.	11/02/2018.	597,350					0		597,350	597,350	-	-	0	
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA..	Distribution.....	05/27/2014.	08/15/2018.	57,420					0		57,420	57,420	-	-	0	
	Ram Realty Partners II, LP.....	Palm Beach Gardens.....	FL...	Distribution.....	06/22/2007.	12/20/2018.	340,076					0		340,076	340,076	-	-	0	
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH.	Dissolution.....	11/09/2007.	12/21/2018.	3,056,114	(4,166,872)	-	-	-	(4,166,872)	-	(1,110,758)	7,150,421	-	8,261,179	8,261,179	634,802
	Rockbridge Real Estate Fund III LLC.....	Columbus.....	OH.	Distribution.....	06/12/2006.	02/23/2018.	-	1,333,333	-	-	-	1,333,333	-	1,333,333	1,333,333	-	-	0	-
	Stonehenge REV I LLC.....	Columbus.....	OH.	Distribution.....	12/22/2015.	12/28/2018.	104,187					0		104,187	104,187	-	-	0	
	Stonehenge REV II LLC.....	Columbus.....	OH.	Distribution.....	04/26/2016.	12/28/2018.	73,284					0		73,284	73,284	-	-	0	
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015.	10/15/2018.	588,795					0		588,795	588,795	-	-	0	
	Stuyvestant Hall Master Tenant LLC.....	Delaware.....	OH.	Distribution.....	04/03/2012.	12/31/2018.	-	-	-	-	-	0	-	-	-	-	-	0	3,195
	Urban America LP.....	New York.....	NY..	Distribution.....	12/28/2001.	01/05/2018.	-	5,289	-	-	-	5,289	-	5,289	5,289	-	-	0	-
	Urban America LP II.....	New York.....	NY..	Distribution.....	01/23/2007.	03/05/2018.	-	-	-	-	-	0	-	-	10,007	-	10,007	10,007	-
	US Office Development Program, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014.	12/20/2018.	4,111,783					0		4,111,783	4,111,783	-	-	0	
	VA State TC Fund I LLC.....	St Louis.....	MO.	Fully Amortized.....	11/09/2018.	12/31/2018.	-	-	(2,127,928)	-	-	(2,127,928)	-	-	-	-	-	0	-
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	04/15/2016.	12/19/2018.	1,942,154					0		1,942,154	1,942,154	-	-	0	
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	06/02/2017.	05/08/2018.	3,561					0		3,561	3,561	-	-	0	
	Woodward Landlord LLC.....	Mount Vernon.....	OH.	Fully Amortized.....	12/31/2015.	12/31/2018.	516,796	-	(1,890,115)	-	-	(1,890,115)	-	-	-	-	-	0	-
	Wrightwood Capital High Yield Partners II.....	Chicago.....	IL....	Distribution.....	10/10/2008.	03/01/2018.	-	-	-	-	-	0	-	-	-	-	-	0	1,370
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							37,838,803	(1,782,444)	(4,644,207)	0	0	(6,426,651)	0	35,930,868	..44,499,179	0	8,568,311	8,568,311	956,883
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI, LLC.....	Columbus.....	OH.	Distribution.....	02/08/2008.	12/31/2018.	34,526,877					0		34,526,877	..34,526,877			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							34,526,877	0	0	0	0	0	0	34,526,877	..34,526,877	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Brevan Howard Asia Fund L.P.....	Wilmington.....	DE..	Distribution.....	10/31/2013.	11/28/2018.	10,814,751					0		10,814,751	10,814,751			0	
	MA P&C Ins. Co. Community & Economic Development Initiative LLC	Boston.....	MA.	Distribution.....	08/08/2013.	05/11/2018.	201					0		201	201			0	
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014.	08/17/2018.	7,334,560					0		7,334,560	7,334,560			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							18,149,512	0	0	0	0	0	0	18,149,512	..18,149,512	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Arden Strategic Investment Fund.....	Wilmington.....	DE..	Distribution.....	12/28/2012.	12/18/2018.	13,510,000					0		13,510,000	..13,510,000			0	
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington.....	DE..	Distribution.....	10/01/2015.	07/31/2018.	15,098,123					0		15,098,123	..15,098,123			0	
	OYS Fund LLC.....	New York.....	NY..	Distribution.....	04/01/2011.	12/01/2018.	93,486,896					0		93,486,896	..93,486,896			0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							122,095,019	0	0	0	0	0	0	122,095,019	..122,095,019	0	0	0	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH.	Distribution.....	02/04/2002.	10/09/2018.	44,509					0		44,509	44,509			0	
2799999. Total - Non-Collateral Loans - Unaffiliated.....							44,509	0	0	0	0	0	0	44,509	44,509	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC	Columbus.....	OH.	Fully Amortized.....	05/16/2005.	12/31/2018.	322,895	-	(322,895)			(322,895)						0	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							322,895	0	(322,895)	0	0	(322,895)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	MPC IN DINO MCF LLC.....	Atlanta.....	GA..	Fully Amortized.....	04/23/2018.	12/31/2018.	-	-	(589,691)	-	-	(589,691)						0	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	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
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	0	(589,691)	0	0	(589,691)	0	0	0	0	0	0	0
4499999. Subtotal - Unaffiliated.....							224,011,809	(1,823,489)	(5,556,793)	0	0	(7,380,282)	(22)	221,739,912	226,568,297	(3,739,948)	8,568,333	4,828,385	1,007,175
4599999. Subtotal - Affiliated.....							158,801,445	0	0	0	0	0	0	158,801,445	158,801,445	0	0	0	0
4699999. Totals.....							382,813,254	(1,823,489)	(5,556,793)	0	0	(7,380,282)	(22)	380,541,357	385,369,742	(3,739,948)	8,568,333	4,828,385	1,007,175

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
U.S. Government - Issuer Obligations																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....		..		4		1		272,500	...106.430		266,076		250,000		254,645																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
903724	BV	3	Ukraine Govt Sr Nt.....	.....	D	.....	..4FE	500,000	93.708	468,540	500,000	468,540	(31,460)	.....	.....	.....	.....9.750	9.750	MN.....	8,125	.....	10/25/2018.	11/01/2028.
G1981@	AA	0	Cayman Islands (Govt of) Gtd Sr Nt.....	.....	D	1	..1Z	968,610	100.211	970,652	968,610	968,610	.....	.....	.....	.....	.....4.850	4.880	MJSD.....	3,915	46,978	03/12/2004.	03/01/2019.
0699999.	All Other Governments - Issuer Obligations.....							10,482,123	XXX	9,628,925	10,143,404	9,674,990	(64,031)	8,432	0	(380,678)	XXX	XXX	XXX	81,564	186,285	XXX	XXX
1099999.	Total - All Other Governments.....							10,482,123	XXX	9,628,925	10,143,404	9,674,990	(64,031)	8,432	0	(380,678)	XXX	XXX	XXX	81,564	186,285	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

34153P	MF	2	Florida St Bd Ed GO Pub Ref Cap Outlay S.....	.....	..	.....2	..1FE	10,459,258	...102.216	10,109,162	9,890,000	10,024,651	.....	.....(90,767)	.....	.....	.....5.000	4.000	JD.....	41,208	494,500	07/30/2014.	06/01/2024.
373384	JQ	0	Georgia St GO Ser B.....	.....	..	.....2	..1FE	256,765	...100.000	250,000	250,000	250,000	.....	.....(1,647)	.....	.....	.....5.000	4.320	JJ.....	6,250	12,500	07/30/2014.	01/01/2026.
419792	FE	1	Hawaii St GO Preref Ser DQ.....	.....	..	.....2	..1	3,725,387	...101.311	3,642,130	3,595,000	3,611,685	.....	.....(39,214)	.....	.....	.....5.000	3.860	JD.....	14,979	179,750	04/29/2016.	06/01/2020.
419792	FS	0	Hawaii St GO Unref Ser DQ.....	.....	..	.....2	..1FE	1,051,769	...101.336	1,028,560	1,015,000	1,019,553	.....	.....(10,699)	.....	.....	.....5.000	3.898	JD.....	4,229	50,750	11/12/2015.	06/01/2020.
574192	4X	5	Maryland St GO Ref St & Loc Facs Ln Ser.....	.....	..	.....	..1FE	11,210,895	...102.682	10,268,200	10,000,000	10,162,002	.....	.....(189,770)	.....	.....	.....5.000	3.011	MN.....	83,333	500,000	07/30/2014.	11/01/2019.
57582N	3D	5	Massachusetts St GO Ref Ser A.....	SD..	.....	.....	..1FE	12,142,980	...105.390	11,382,120	10,800,000	10,985,233	.....	.....(110,960)	.....	.....	.....5.250	4.120	FA.....	236,250	567,000	09/30/2005.	08/01/2020.
57582N	H8	1	Massachusetts St GO Ref Ser C.....	SD..	.....	.....	..1FE	12,469,780	...113.546	12,325,418	10,855,000	11,350,936	.....	.....(114,234)	.....	.....	.....5.500	4.221	JD.....	49,752	597,025	01/24/2007.	12/01/2022.
57582N	SM	8	Massachusetts St GO Ref Ser D.....	.....	..	.....	..1FE	8,555,400	...106.359	7,976,925	7,500,000	7,666,300	.....	.....(89,988)	.....	.....	.....5.500	4.170	AO.....	103,125	412,500	08/17/2006.	10/01/2020.
57582N	XM	2	Massachusetts St GO Ref Ser B.....	SD..	.....	.....	..1FE	6,557,280	...123.107	7,386,420	6,000,000	6,300,036	.....	.....(28,018)	.....	.....	.....5.250	4.540	FA.....	131,250	315,000	06/15/2007.	08/01/2027.
57582P	AB	6	Massachusetts St GO Ref Ser B.....	SD..	.....	.....	..1FE	5,485,100	...108.923	5,446,150	5,000,000	5,119,529	.....	.....(41,528)	.....	.....	.....5.250	4.290	MS.....	87,500	262,500	03/28/2008.	09/01/2021.
57582P	QQ	6	Massachusetts St GO Cons Ln Ser A.....	.....	..	.....2	..1FE	10,387,764	...100.529	10,052,900	10,000,000	10,009,725	.....	.....(58,617)	.....	.....	.....5.000	4.390	MS.....	166,667	500,000	02/18/2013.	03/01/2025.
594610	3J	4	Michigan St Enviro Protn GO Ref Environm.....	.....	..	.....2	..1FE	1,035,015	...101.393	1,013,930	1,000,000	1,002,722	.....	.....(7,974)	.....	.....	.....6.000	5.158	MN.....	10,000	60,000	07/30/2014.	11/01/2022.
594610	3R	6	Michigan St Enviro Protn GO Taxable Ref.....	.....	..	.....4	..1FE	1,803,607	...103.389	1,801,341	1,810,000	1,809,289	.....	.....805	.....	.....	.....6.850	6.900	MN.....	20,664	123,985	07/30/2014.	11/01/2019.
604129	NW	2	Minnesota St GO Trunk Hwy Ser E.....	.....	..	.....2	..1FE	3,832,272	...101.316	3,844,942	3,795,000	3,801,086	.....	.....(10,094)	.....	.....	.....4.000	3.720	FA.....	63,250	151,800	12/18/2017.	08/01/2023.
604129	UB	0	Minnesota St GO St Trunk Hwy Ser B.....	.....	..	.....	..1FE	6,807,702	...101.876	6,112,560	6,000,000	6,088,879	.....	.....(149,357)	.....	.....	.....5.000	2.429	FA.....	125,000	300,000	07/30/2014.	08/01/2019.
605580	EC	9	Mississippi St GO Ref Ser A FSA Cr.....	.....	..	.....	..1FE	1,105,800	...106.062	1,060,620	1,000,000	1,017,431	.....	.....(8,972)	.....	.....	.....5.250	4.250	MN.....	8,750	52,500	08/09/2006.	11/01/2020.
646039	KW	6	New Jersey St GO Ref Ser M.....	.....	..	.....	..1FE	3,302,850	...101.938	3,058,140	3,000,000	3,017,346	.....	.....(31,201)	.....	.....	.....5.500	4.400	JJ.....	76,083	165,000	08/21/2007.	07/15/2019.
70914P	E7	3	Pennsylvania St GO Second Ser.....	.....	..	.....2	..1FE	44,520,800	...105.628	42,251,200	40,000,000	43,564,693	.....	.....(411,018)	.....	.....	.....4.000	2.710	MS.....	471,111	1,600,000	08/09/2016.	09/15/2031.
70914P	E8	1	Pennsylvania St GO Second Ser.....	.....	..	.....2	..1FE	17,424,328	...104.722	16,394,229	15,655,000	17,050,132	.....	.....(160,862)	.....	.....	.....4.000	2.710	MS.....	184,381	626,200	08/10/2016.	09/15/2032.
70914P	JH	6	Pennsylvania St GO First Ser.....	.....	..	.....2	..1FE	12,515,971	...100.667	12,080,040	12,000,000	12,019,191	.....	.....(93,409)	.....	.....	.....5.000	4.190	MS.....	176,667	600,000	02/18/2013.	03/15/2023.
70914P	LC	4	Pennsylvania St GO Second Ser.....	.....	..	.....	..1FE	2,176,913	...104.531	2,090,620	2,000,000	2,048,178	.....	.....(30,814)	.....	.....	.....5.000	3.340	JJ.....	50,000	100,000	07/30/2014.	07/01/2020.
83710D	W2	0	South Carolina St GO Infrastr-Ser A.....	.....	..	.....2	..1FE	4,005,796	...100.810	3,760,213	3,730,000	3,743,234	.....	.....(52,600)	.....	.....	.....5.000	3.540	AO.....	46,625	186,500	07/30/2014.	10/01/2020.
882722	X7	1	Texas St GO Wtr Finl Assistance-D Unref.....	.....	..	.....2	..1FE	1,252,803	...101.905	1,233,051	1,210,000	1,215,464	.....	.....(9,061)	.....	.....	.....5.000	4.208	FA.....	25,208	60,500	07/30/2014.	08/01/2024.
882722	X8	9	Texas St GO Wtr Finl Assistance-D Unref.....	.....	..	.....2	..1FE	818,550	...101.905	825,431	810,000	813,164	.....	.....(5,208)	.....	.....	.....5.000	4.315	FA.....	16,875	40,500	12/18/2017.	08/01/2025.
917542	QR	6	Utah St GO Bld Amer Bd Ser D.....	.....	..	.....1	..1FE	4,000,000	...105.385	4,215,400	4,000,000	4,000,000	.....	.....	.....	.....	.....4.554	.....	JJ.....	91,080	182,160	02/18/2013.	07/01/2024.
928109	VL	8	Virginia St GO Ser B.....	.....	..	.....2	..1FE	4,999,900	...101.336	4,560,120	4,500,000	4,535,856	.....	.....(84,717)	.....	.....	.....5.000	3.050	JD.....	18,750	225,000	07/30/2014.	06/01/2023.
93974A	4V	3	Washington St GO Cap Apprec Ser C.....	@....	.....	.....	..1FE	860,460	...90.720	1,814,400	2,000,000	1,618,484	.....	.....75,733	.....	.....	.....	.....4.850	N/A.....	.....	.....	.....10/20/2005.	06/01/2023.
93974C	JN	1	Washington St GO Var Purp Ser R 2010A.....	.....	..	.....2	..1FE	4,664,067	...100.000	4,500,000	4,500,000	4,500,000	.....	.....(39,771)	.....	.....	.....5.000	4.089	JJ.....	112,500	225,000	07/30/2014.	01/01/2023.
93974C	KE	9	Washington St GO Var Purp Ser 2010A.....	.....	..	.....2	..1FE	10,692,849	...101.888	10,351,821	10,160,000	10,212,212	.....	.....(86,650)	.....	.....	.....5.000	4.100	FA.....	211,667	508,000	07/30/2014.	08/01/2025.
97705L	XF	9	Wisconsin St GO Ser C.....	.....	..	.....2	..1FE	13,957,026	...102.818	14,183,743	13,795,000	13,827,011	.....	.....(23,022)	.....	.....	.....4.000	3.819	MN.....	91,967	551,800	07/30/2014.	05/01/2022.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							222,079,087	XXX	215,089,786	205,870,000	212,384,022	0	(1,903,634)	0	0	XXX	XXX	XXX	2,725,121	9,650,470	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							222,079,087	XXX	215,089,786	205,870,000	212,384,022	0	(1,903,634)	0	0	XXX	XXX	XXX	2,725,121	9,650,470	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

033161	UC	2	Anchorage AK GO Ref Schs Ser B.....	.....	..	.....	..1FE	1,028,708	...108.032	1,080,320	1,000,000	1,022,677	.....	.....(6,031)	.....	.....	.....5.000	2.082	MS.....	16,667	25,000	03/28/2018.	09/01/2021.
035438	CE	8	Ann Arbor MI GO Bld Amer Bd.....	.....	..	.....2	..1FE	1,000,000	...100.960	1,009,600	1,000,000	1,000,000	.....	.....	.....	.....	.....5.500	5.500	MN.....	9,167	55,000	08/06/2009.	05/01/2024.
052396	RU	4	Austin TX GO Pub Ppty Fin Contractual.....	.....	..	.....	..1FE	1,106,410	...100.261	1,002,610	1,000,000	1,000,000	.....	.....	.....	.....	.....5.000	3.660	MS.....	16,667	50,000	02/06/2008.	09/01/2019.

E10.1

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	n	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
101547	TS	6	Boulder Valley CO GO Sch Dist #RE-2 Boul.....	.....	..	.....	2	1FE	8,401,960	...101.294	8,032,614	7,930,000	7,956,431	.....	.....(61,992)	.....	.....	.....5.000	4.180	JD.....	33,042	396,500	07/30/2014.	12/01/2023.
101547	TT	4	Boulder Valley CO GO Sch Dist #RE-2 Boul.....	.....	..	.....	2	1FE	7,594,575	...101.294	7,379,268	7,285,000	7,304,542	.....	.....(45,788)	.....	.....	.....5.000	4.339	JD.....	30,354	364,250	07/30/2014.	12/01/2024.
101547	TY	3	Boulder Valley CO GO Sch Dist #RE-2 Boul.....	.....	..	.....	2	1FE	4,044,482	...101.269	4,050,760	4,000,000	4,004,239	.....	.....(9,906)	.....	.....	.....5.000	4.738	JD.....	16,667	200,000	07/30/2014.	12/01/2029.
114889	VE	5	Broward Cnty FL GO Ref Ser B.....	.....	..	.....	2	1FE	668,572	...106.934	679,031	635,000	641,377	.....	.....(2,983)	.....	.....	.....5.000	4.470	JJ.....	15,875	31,750	08/08/2007.	01/01/2022.
114889	VF	2	Broward Cnty FL GO Ref Ser B.....	.....	..	.....	2	1FE	15,843,625	...106.872	16,030,800	15,000,000	15,159,249	.....	.....(74,567)	.....	.....	.....5.000	4.439	JJ.....	375,000	750,000	08/09/2007.	01/01/2023.
114889	VG	0	Broward Cnty FL GO Ref Ser B.....	.....	..	.....	2	1FE	21,830,624	...106.811	21,762,741	20,375,000	20,646,105	.....	.....(127,228)	.....	.....	.....5.000	4.298	JJ.....	509,375	1,018,750	08/09/2007.	01/01/2024.
164231	KP	6	Cherokee Cnty GA Sch Sys GO Ser A.....	.....	..	.....	2	1FE	2,082,541	...101.888	2,037,760	2,000,000	2,010,509	.....	.....(17,443)	.....	.....	.....5.000	4.080	FA.....	41,667	100,000	07/30/2014.	08/01/2023.
164231	KQ	4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd.....	.....	..	.....	1	1FE	3,000,000	...115.561	3,466,830	3,000,000	3,000,000	.....	.....	.....	.....	.....5.870	5.870	FA.....	73,375	176,100	06/19/2009.	08/01/2028.
165573	H5	8	Chester Cnty PA GO Preref.....	.....	..	.....	2	.....	.....3,180,766	...101.723	3,209,361	3,155,000	3,160,025	.....	.....(9,019)	.....	.....	.....5.000	4.697	JJ.....	72,740	157,750	08/12/2016.	07/15/2027.
165573	H6	6	Chester Cnty PA GO Preref.....	.....	..	.....	2	1	4,428,637	...101.723	4,475,812	4,400,000	4,405,595	.....	.....(10,038)	.....	.....	.....5.000	4.758	JJ.....	101,444	220,000	08/12/2016.	07/15/2028.
165573	H8	2	Chester Cnty PA GO Preref.....	.....	..	.....	2	1	5,749,096	...101.696	5,750,909	5,655,000	5,673,242	.....	.....(32,817)	.....	.....	.....5.000	4.386	JJ.....	130,379	282,750	08/12/2016.	07/15/2029.
165573	J4	9	Chester Cnty PA GO Unref.....	.....	..	.....	2	1FE	846,281	...101.685	859,238	845,000	845,256	.....	.....(458)	.....	.....	.....5.000	4.942	JJ.....	19,482	42,250	08/12/2016.	07/15/2027.
165573	J5	6	Chester Cnty PA GO Unref.....	.....	..	.....	2	1FE	1,098,109	...101.674	1,118,414	1,100,000	1,098,440	.....	.....125	.....	.....	.....5.000	5.019	JJ.....	25,361	55,000	08/12/2016.	07/15/2028.
165573	J7	2	Chester Cnty PA GO Unref.....	.....	..	.....	2	1FE	1,355,396	...101.669	1,367,448	1,345,000	1,347,028	.....	.....(3,640)	.....	.....	.....5.000	4.713	JJ.....	31,010	67,250	08/12/2016.	07/15/2029.
167501	2P	9	Chicago III Brd Ed Sch Ref GO Ser A.....	.....	..	.....	4	4FE	5,928,873	...109.611	5,798,422	5,290,000	5,532,752	.....	.....(43,290)	.....	.....	.....5.500	4.450	JD.....	24,246	290,950	08/07/2007.	12/01/2023.
167505	DC	7	Chicago III Brd Ed Sch Ref GO Ser A.....	.....	..	.....	4	3FE	14,936,523	...108.264	15,048,696	13,900,000	14,305,634	.....	.....(72,058)	.....	.....	.....5.250	4.580	JD.....	60,813	729,750	02/20/2008.	12/01/2023.
167505	ED	4	Chicago III Brd Ed Sch Ref GO Ser A MBIA.....	.....	..	.....	4	1FE	10,813,600	...109.648	10,964,800	10,000,000	10,318,465	.....	.....(56,674)	.....	.....	.....5.250	4.520	JD.....	43,750	525,000	03/11/2008.	12/01/2023.
167560	MQ	1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica.....	.....	..	.....	.....	1FE	5,529,000	...110.436	5,521,800	5,000,000	5,164,682	.....	.....(38,061)	.....	.....	.....5.000	4.081	JD.....	20,833	250,000	02/15/2007.	12/01/2022.
180848	FS	7	Clark Cnty NV GO Bld Amer Bd Ser A.....	.....	..	.....	1	1FE	5,269,150	...134.493	6,724,650	5,000,000	5,227,961	.....	.....(5,800)	.....	.....	.....6.754	6.343	JJ.....	168,850	337,700	01/26/2010.	07/01/2038.
181070	CQ	4	Clark Cnty NV Wtr GO Reclamation Dist Se.....	.....	..	.....	2	1FE	14,915,238	...101.745	15,261,750	15,000,000	14,942,121	.....	.....4,030	.....	.....	.....5.250	5.298	JJ.....	393,750	787,500	10/27/2016.	07/01/2029.
186343	YS	2	Cleveland OH GO Ref Var Purp Ser C.....	.....	..	.....	.....	1FE	2,295,632	...116.339	2,373,316	2,040,000	2,147,144	.....	.....(15,772)	.....	.....	.....5.250	4.230	MN.....	13,685	107,100	04/05/2007.	11/15/2024.
186343	YV	5	Cleveland OH GO Ref Var Purp Ser C.....	.....	..	.....	4	1FE	3,059,262	...117.790	3,180,330	2,700,000	2,893,660	.....	.....(17,624)	.....	.....	.....5.250	4.270	MN.....	18,113	141,750	04/05/2007.	11/15/2027.
196686	AR	0	Colorado Springs CO GO Sch Dist No 11 Se.....	.....	..	.....	.....	1FE	4,470,452	...109.323	4,318,259	3,950,000	4,084,550	.....	.....(42,707)	.....	.....	.....5.250	4.000	JD.....	17,281	207,375	01/29/2008.	12/01/2021.
207515	GF	8	Conneaut PA SD GO Ser B.....	.....	..	.....	4	1FE	3,803,205	...109.818	3,843,630	3,500,000	3,594,325	.....	.....(22,236)	.....	.....	.....5.000	4.230	MN.....	29,167	175,000	04/12/2007.	11/01/2022.
207515	GG	6	Conneaut PA SD GO Ser B.....	.....	..	.....	4	1FE	5,277,536	...113.948	5,515,083	4,840,000	5,023,078	.....	.....(27,124)	.....	.....	.....5.000	4.260	MN.....	40,333	242,000	04/12/2007.	11/01/2024.
207515	GH	4	Conneaut PA SD GO Ser B.....	.....	..	.....	4	1FE	6,675,535	...117.036	7,139,196	6,100,000	6,389,446	.....	.....(30,523)	.....	.....	.....5.000	4.280	MN.....	50,833	305,000	04/12/2007.	11/01/2026.
213185	KL	4	Cook Cnty IL GO Ref - Ser A.....	.....	..	.....	1	1FE	3,300,550	...110.450	3,037,375	2,750,000	3,222,850	.....	.....(32,194)	.....	.....	.....5.000	3.243	MN.....	17,569	137,500	06/15/2016.	11/15/2030.
213185	KM	2	Cook Cnty IL GO Ref - Ser A.....	.....	..	.....	1	1FE	2,985,600	...110.161	2,754,025	2,500,000	2,923,166	.....	.....(25,884)	.....	.....	.....5.000	3.368	MN.....	15,972	125,000	06/15/2016.	11/15/2031.
213201	PP	5	Cook Cnty IL GO Prsv Dist.....	.....	..	.....	.....	1FE	6,852,256	...105.204	6,869,821	6,530,000	6,587,897	.....	.....(29,054)	.....	.....	.....5.000	4.500	MN.....	41,719	326,500	08/21/2007.	11/15/2020.
220147	T2	8	Corpus Christi TX ISD GO Ind Sch Dist Sc.....	.....	..	.....	2	1FE	7,600,720	...101.970	7,693,637	7,545,000	7,550,486	.....	.....(8,494)	.....	.....	.....5.000	4.880	FA.....	142,517	377,250	07/30/2014.	08/15/2024.
220147	T3	6	Corpus Christi TX ISD GO Ind Sch Dist Sc.....	.....	..	.....	2	1FE	7,441,101	...101.970	7,601,864	7,455,000	7,446,766	.....	.....1,025	.....	.....	.....5.000	5.020	FA.....	140,817	372,750	07/30/2014.	08/15/2025.
289365	KQ	0	Elmbrook WI Sch Dist GO Preref Sch Bldg.....	.....	..	.....	2	1	1,200,581	...100.664	1,202,935	1,195,000	1,195,398	.....	.....(1,575)	.....	.....	.....4.500	4.362	AO.....	13,444	53,775	06/25/2015.	04/01/2027.
289365	KR	8	Elmbrook WI Sch Dist GO Unref Sch Bldg &.....	.....	..	.....	2	1	1,060,061	...100.689	1,087,441	1,080,000	1,064,984	.....	.....1,460	.....	.....	.....4.500	4.705	AO.....	12,150	48,600	06/25/2015.	04/01/2027.
303820	2W	3	Fairfax Cnty VA GO Ref Pub Imp.....	.....	..	.....	2	1FE	7,521,588	...100.546	7,515,814	7,475,000	7,477,382	.....	.....(9,454)	.....	.....	.....4.000	3.869	AO.....	74,750	299,000	07/30/2014.	04/01/2023.
303820	4M	3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer.....	.....	..	.....	1	1FE	2,999,850	...112.978	3,389,340	3,000,000	2,999,906	.....	.....(1)	.....	.....	.....5.100	5.100	AO.....	38,250	153,000	02/18/2013.	10/01/2027.
360064	PV	5	Fulton Cnty GA Sch Dist GO Ref.....	.....	..	.....	4	1FE	6,545,393	...103.771	5,961,644	5,745,000	5,892,383	.....	.....(69,274)	.....	.....	.....5.500	4.150	JJ.....	157,988	315,975	05/15/2007.	01/01/2021.
38134L	BQ	4	Golden West Sch Fng Auth CA GO Ref Bever.....	.....	..	.....</																		

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
512804	RA	5	Lakota OH Loc Sch Dist GO Ref Ser A.....				1FE	3,509,258	112.086	3,530,709	3,150,000	3,256,756		(24,541)			5.250	4.300	JD.....	13,781	165,375	10/24/2005.	12/01/2022.		
544646	UM	2	Los Angeles CA Uni Sch Dist GO Ser F.....			2	1FE	4,874,950	101.543	5,077,150	5,000,000	4,919,450		5,642			5.000	5.201	JJ.....	125,000	250,000	02/05/2009.	07/01/2029.		
567505	KL	5	Maricopa Cnty AZ Un High SD GO No 210 Re.....				1FE	2,272,900	105.065	2,101,300	2,000,000	2,038,350		(24,353)			5.250	3.921	JJ.....	52,500	105,000	03/14/2007.	07/01/2020.		
584002	PJ	2	Mecklenburg Cnty NC GO Ref Ser C.....			2	1FE	2,160,489	100.539	2,010,780	2,000,000	2,006,072		(36,783)			5.000	3.108	MS.....	33,333	100,000	07/30/2014.	03/01/2020.		
592112	DR	4	Met Govt Nashville & D Cnty GO Bld Amer.....			1	1FE	7,500,000	119.435	8,957,625	7,500,000	7,500,000					5.707	5.707	JJ.....	214,013	428,025	06/04/2010.	07/01/2034.		
64966K	BY	8	New York NY GO Unref Ser M.....				1FE	5,085	100.285	5,014	5,000	5,000					5.000	4.250	AO.....	63	250	11/05/2012.	04/01/2019.		
652234	PS	8	Newport News VA GO Gen Impt & Wtr Ser B.....				1FE	2,554,774	100.276	2,371,527	2,365,000	2,368,388		(39,758)			5.250	3.519	FA.....	51,734	124,163	07/30/2014.	02/01/2019.		
659154	2T	4	North East ISD TX GO Ref.....				1FE	2,250,800	112.581	2,251,620	2,000,000	2,081,081		(17,863)			5.250	4.160	FA.....	43,750	105,000	03/29/2007.	02/01/2023.		
659154	2W	7	North East ISD TX GO Ref.....	SD..			1FE	10,303,380	119.309	10,737,810	9,000,000	9,611,089		(72,925)			5.250	4.134	FA.....	196,875	472,500	11/20/2007.	02/01/2026.		
659154	3E	6	North East ISD TX GO Ref.....	SD..			1FE	4,362,231	128.110	4,919,424	3,840,000	4,204,961		(16,828)			5.250	4.381	FA.....	84,000	201,600	08/13/2007.	02/01/2034.		
681712	PP	4	Omaha NE GO Ref Omaha Conv Ctr Arena.....				1FE	6,837,662	118.085	6,707,228	5,680,000	6,273,672		(84,027)			5.250	3.380	AO.....	74,550	298,200	07/30/2014.	04/01/2025.		
681712	PQ	2	Omaha NE GO Ref Omaha Conv Ctr Arena.....				1FE	3,924,743	119.948	4,198,180	3,500,000	3,768,363		(31,325)			5.250	4.020	AO.....	45,938	183,750	07/30/2014.	04/01/2026.		
681712	PR	0	Omaha NE GO Ref Omaha Conv Ctr Arena.....				1FE	11,291,193	121.617	12,441,419	10,230,000	10,935,540		(70,099)			5.250	4.250	AO.....	134,269	537,075	07/30/2014.	04/01/2027.		
742327	CD	9	Princeton OH City Sch Dist GO Ref Sch Im.....	SD..		4	2FE	10,689,400	121.565	12,156,500	10,000,000	10,450,889		(27,591)			5.250	4.750	JD.....	43,750	525,000	03/11/2008.	12/01/2030.		
752147	EF	1	Rancho Santiago CA GO Cmnty College Dist.....				1FE	2,253,540	112.699	2,253,980	2,000,000	2,070,592		(17,482)			5.250	4.200	MS.....	35,000	105,000	08/04/2005.	09/01/2022.		
797355	WJ	9	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..			1FE	5,769,600	122.514	6,125,700	5,000,000	5,354,658		(46,479)			5.500	4.240	JJ.....	137,500	275,000	02/04/2008.	07/01/2025.		
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..			1FE	11,221,600	125.036	12,503,600	10,000,000	10,611,007		(67,035)			5.500	4.530	JJ.....	275,000	550,000	08/09/2007.	07/01/2026.		
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..			1FE	5,463,650	126.691	6,334,550	5,000,000	5,264,980		(21,852)			5.250	4.556	JJ.....	131,250	262,500	08/10/2007.	07/01/2028.		
797355	ZF	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..			1FE	10,218,305	126.691	12,035,645	9,500,000	9,914,535		(34,016)			5.250	4.675	JJ.....	249,375	498,750	02/27/2008.	07/01/2028.		
85022K	DX	5	Springboro OH Cmnty SD City GO Ref.....				1FE	3,964,993	115.916	4,004,898	3,455,000	3,667,213		(31,144)			5.250	4.071	JD.....	15,116	181,388	03/19/2007.	12/01/2024.		
85022K	DY	3	Springboro OH Cmnty SD City GO Ref.....				1FE	4,578,405	117.700	4,678,575	3,975,000	4,252,517		(34,099)			5.250	4.081	JD.....	17,391	208,688	03/19/2007.	12/01/2025.		
927734	UM	3	Virginia Beach VA GO Ref & Impt.....				1FE	4,410,017	101.739	4,089,908	4,020,000	4,062,359		(76,980)			5.000	3.010	JJ.....	92,683	201,000	07/30/2014.	07/15/2019.		
930863	U6	0	Wake Cnty NC GO Public Impt GO Public Im.....			2	1FE	198,411	100.539	196,051	195,000	195,469		(2,835)			5.000	3.498	MS.....	3,250	9,750	12/18/2017.	03/01/2023.		
930863	U7	8	Wake Cnty NC GO Public Impt GO Sch Pub I.....			2	1FE	9,539,294	100.539	9,204,345	9,155,000	9,166,113		(67,023)			5.000	4.239	MS.....	152,583	457,750	07/30/2014.	03/01/2024.		
930863	V5	1	Wake Cnty NC GO Public Impt GO Pub Impt.....			2	1FE	5,613,663	100.519	5,342,585	5,315,000	5,327,787		(77,333)			5.000	3.498	MS.....	88,583	265,750	12/18/2017.	03/01/2023.		
930863	V6	9	Wake Cnty NC GO Public Impt GO Pub Impt.....			2	1FE	6,099,462	100.503	5,884,451	5,855,000	5,862,108		(42,857)			5.000	4.239	MS.....	97,583	292,750	12/18/2017.	03/01/2024.		
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							369,305,059	XXX	379,965,553	344,800,000	354,451,858	0	(1,976,500)	0	0	XXX	XXX	XXX	5,693,279	17,790,264	XXX	XXX		
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							369,305,059	XXX	379,965,553	344,800,000	354,451,858	0	(1,976,500)	0	0	XXX	XXX	XXX	5,693,279	17,790,264	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A.....			2	1FE	1,920,378	116.118	1,933,365	1,665,000	1,871,896		(23,517)			5.000	3.161	MS.....	27,750	83,250	11/16/2016.	09/01/2033.		
010268	AY	6	Alabama Fed Aid HW Fin AuthRev Ser A.....			2	1FE	1,912,852	115.668	1,925,872	1,665,000	1,865,890		(22,784)			5.000	3.211	MS.....	27,750	83,250	11/16/2016.	09/01/2034.		
010268	BA	7	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....			2	1FE	2,856,375	114.922	2,873,050	2,500,000	2,789,032		(32,680)			5.000	3.281	MS.....	41,667	125,000	11/16/2016.	09/01/2036.		
04048R	DT	0	Arizona Brd Regents AZ St Rev Bld Amer B.....			1	1FE	1,340,000	126.170	1,690,678	1,340,000	1,340,000					6.304	6.304	JJ.....	42,237	84,474	03/31/2010.	07/01/2039.		
04780M	PF	0	Atlanta GA Arpt Rev Ref AMT Ser B.....			2	1FE	8,105,828	105.074	8,489,979	8,080,000	8,089,045		(4,202)			5.000	4.941	JJ.....	202,000	404,000	07/30/2014.	01/01/2026.		
047870	MW	7	Atlanta GA Wtr & Wstwtr Rev Ref.....			2	1FE	2,356,860	115.176	2,303,520	2,000,000	2,235,209		(33,326)			5.000	2.950	MN.....	16,667	100,000	02/26/2015.	11/01/2028.		
047870	MX	5	Atlanta GA Wtr & Wstwtr Rev Ref.....			2	1FE	5,863,450	114.860	5,743,000	5,000,000	5,569,705		(80,541)			5.000	3.010	MN.....	41,667	250,000	02/26/2015.	11/01/2029.		
047870	MY	3	Atlanta GA Wtr & Wstwtr Rev Ref.....			2	1FE	1,750,470	114.356	1,715,340	1,500,000	1,665,434		(23,336)			5.000	3.070	MN.....	12,500	75,000	02/26/2015.	11/01/2030.		
052476	TL	2	Austin TX Wtr & Wastewtr Rev Wtr & Swr S.....			2	1FE	5,494,972	102.764	5,652,020	5,500,000	5,496,734		331			5.000	5.009	MN.....	35,139	275,000	07/30/2014.	11/15/2026.		
08527N	GW	0	Bernalillo Cnty NM Rev Gross Tax Rcpts.....				1FE	2,091,940	108.914	2,178,280	2,000,000	2,053,587		(18,043)			5.250	4.207	AO.....	26,250	105,000	10/27/2016.	10/01/2021.		
091096	KU	0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser.....			2	1FE	3,557,086	104.669	3,286,607	3,140,000	3,474,636		(37,309)			4.000	2.521	JJ.....	62,800	125,600	08/24/2016.	01/01/2034.		
091096	LM	7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser.....			2	1FE	12,979,443	104.669	12,136,371	11,595,000	12,707,309		(123,220)			4.000	2.661	JJ.....	231,900	463,800	08/24/2016.	01/01/2034.		

E10.3

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates													
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22												
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date												
114894	WC	8	Broward Cnty FL Arpt Sys Rev Amt-Ser A.....	.....	..	.....	2	1FE	.....	4,525,680	.....	111.093	.....	4,443,720	.....	4,000,000	.....	4,377,640	.....	.....	.....	(48,982)	.....	.....	.....	5.000	.....	3.421	AO.....	.....	50,000	.....	200,000	10/30/2015.	10/01/2031.
114894	WE	4	Broward Cnty FL Arpt Sys Rev Amt-Ser A.....	.....	..	.....	2	1FE	.....	2,241,480	.....	110.454	.....	2,209,080	.....	2,000,000	.....	2,173,758	.....	.....	.....	(22,431)	.....	.....	.....	5.000	.....	3.541	AO.....	.....	25,000	.....	100,000	10/30/2015.	10/01/2033.
130685	CE	8	California St Pub Wks Brd Rev Ref Regent.....	.....	..	.....	1	1FE	.....	8,204,271	.....	104.781	.....	8,225,309	.....	7,850,000	.....	7,899,986	.....	.....	.....	(33,486)	.....	.....	.....	5.000	.....	4.530	JD.....	.....	32,708	.....	392,500	08/20/2007.	06/01/2020.
130685	CF	5	California St Pub Wks Brd Rev Ref Regent.....	.....	..	.....	1	1FE	.....	9,654,300	.....	108.623	.....	9,776,070	.....	9,000,000	.....	9,150,728	.....	.....	.....	(57,838)	.....	.....	.....	5.250	.....	4.510	JD.....	.....	39,375	.....	472,500	04/08/2008.	06/01/2021.
130685	DN	7	California St Pub Wks Brd Rev Ref Regent.....	.....	..	.....	1	1FE	.....	10,441,817	.....	109.333	.....	10,178,902	.....	9,310,000	.....	9,572,531	.....	.....	.....	(91,491)	.....	.....	.....	5.250	.....	4.121	MS.....	.....	162,925	.....	488,775	04/05/2007.	09/01/2021.
14739H	BJ	9	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....	.....	..	.....	1	1FE	.....	1,330,000	.....	101.876	.....	1,354,951	.....	1,330,000	.....	1,330,000	.....	.....	.....		.....	.....	.....	5.168	.....	5.168	MS.....	.....	22,911	.....	68,734	02/18/2013.	09/01/2022.
14739H	BK	6	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....	.....	..	.....	1	1FE	.....	1,250,000	.....	101.984	.....	1,274,800	.....	1,250,000	.....	1,250,000	.....	.....	.....		.....	.....	.....	5.318	.....	5.318	MS.....	.....	22,158	.....	66,475	02/18/2013.	09/01/2023.
14739H	BL	4	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....	.....	..	.....	1	1FE	.....	1,250,000	.....	102.054	.....	1,275,675	.....	1,250,000	.....	1,250,000	.....	.....	.....		.....	.....	.....	5.418	.....	5.418	MS.....	.....	22,575	.....	67,725	02/18/2013.	09/01/2024.
14739H	BM	2	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....	.....	..	.....	1	1FE	.....	1,500,000	.....	102.106	.....	1,531,590	.....	1,500,000	.....	1,500,000	.....	.....	.....		.....	.....	.....	5.518	.....	5.518	MS.....	.....	27,590	.....	82,770	02/18/2013.	09/01/2025.
167562	NV	5	Chicago IL Midway Arpt Rev AMT Ref 2nd L.....	.....	..	.....	2	1FE	.....	8,405,512	.....	108.247	.....	8,421,617	.....	7,780,000	.....	8,187,026	.....	.....	.....	(72,522)	.....	.....	.....	5.000	.....	3.840	JJ.....	.....	194,500	.....	389,000	11/05/2015.	01/01/2032.
167593	A2	8	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S.....	.....	..	.....	2	1FE	.....	1,462,238	.....	113.060	.....	1,413,250	.....	1,250,000	.....	1,432,376	.....	.....	.....	(19,947)	.....	.....	.....	5.000	.....	2.940	JJ.....	.....	31,250	.....	63,021	06/21/2017.	01/01/2033.
167593	A3	6	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S.....	.....	..	.....	2	1FE	.....	1,741,185	.....	112.608	.....	1,689,120	.....	1,500,000	.....	1,707,392	.....	.....	.....	(22,579)	.....	.....	.....	5.000	.....	3.040	JJ.....	.....	37,500	.....	75,625	06/21/2017.	01/01/2034.
167593	E9	9	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S.....	.....	..	.....	2	1FE	.....	1,714,545	.....	111.044	.....	1,665,660	.....	1,500,000	.....	1,684,735	.....	.....	.....	(19,928)	.....	.....	.....	5.000	.....	3.240	JJ.....	.....	37,500	.....	75,625	06/21/2017.	01/01/2033.
167593	F2	3	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S.....	.....	..	.....	2	1FE	.....	1,706,655	.....	110.602	.....	1,659,030	.....	1,500,000	.....	1,678,013	.....	.....	.....	(19,150)	.....	.....	.....	5.000	.....	3.300	JJ.....	.....	37,500	.....	75,625	06/21/2017.	01/01/2034.
167593	F3	1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S.....	.....	..	.....	2	1FE	.....	1,700,100	.....	110.308	.....	1,654,620	.....	1,500,000	.....	1,672,424	.....	.....	.....	(18,506)	.....	.....	.....	5.000	.....	3.350	JJ.....	.....	37,500	.....	75,625	06/21/2017.	01/01/2035.
167593	QH	8	Chicago IL O'Hare Int Arpt Rev Ref-AMT-A.....	.....	..	.....	2	1FE	.....	5,618,550	.....	111.537	.....	5,576,850	.....	5,000,000	.....	5,427,865	.....	.....	.....	(63,245)	.....	.....	.....	5.000	.....	3.411	JJ.....	.....	125,000	.....	250,000	11/12/2015.	01/01/2027.
167593	WL	2	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	.....	..	.....	2	1FE	.....	1,094,692	.....	114.587	.....	1,145,870	.....	1,000,000	.....	1,087,776	.....	.....	.....	(6,915)	.....	.....	.....	5.250	.....	3.111	JJ.....	.....	26,250	.....	26,250	03/28/2018.	01/01/2034.
172311	GA	4	Cincinnati OH Wtr Sys Rev Bld Amer Bd.....	.....	..	.....	1	1FE	.....	1,000,000	.....	101.958	.....	1,019,580	.....	1,000,000	.....	1,000,000	.....	.....	.....		.....	.....	.....	5.390	.....	5.390	JD.....	.....	4,492	.....	53,900	07/22/2009.	12/01/2024.
18085P	MT	8	Clark Cnty NV Airport Rev Bld Amer Bd Se.....	.....	..	.....	1	1FE	.....	17,250,000	.....	142.432	.....	24,569,520	.....	17,250,000	.....	17,250,000	.....	.....	.....		.....	.....	.....	6.820	.....	6.820	JJ.....	.....	588,225	.....	1,176,450	02/10/2010.	07/01/2045.
190828	WF	6	Cobb Cnty GA Wtr & Swr Rev Impt.....	.....	..	.....	2	1FE	.....	7,841,861	.....	101.553	.....	7,616,475	.....	7,500,000	.....	7,537,868	.....	.....	.....	(73,540)	.....	.....	.....	5.000	.....	3.970	JJ.....	.....	187,500	.....	375,000	07/30/2014.	07/01/2026.
19648A	RH	0	Colorado Health Facs Auth Rev Catholic H.....	.....	..	.....	2	2FE	.....	10,456,000	.....	101.838	.....	10,183,800	.....	10,000,000	.....	10,029,198	.....	.....	.....	(56,316)	.....	.....	.....	5.500	.....	4.902	JJ.....	.....	275,000	.....	550,000	10/26/2009.	07/01/2029.
20774L	7U	3	Connecticut St Hl & Ed Fac Rev Auth Loom.....	.....	..	.....		1FE	.....	1,780,704	.....	104.989	.....	1,679,824	.....	1,600,000	.....	1,623,918	.....	.....	.....	(15,135)	.....	.....	.....	5.250	.....	4.211	JJ.....	.....	42,000	.....	84,000	10/19/2005.	07/01/2020.
20774L	7V	1	Connecticut St Hl & Ed Fac Rev Auth Loom.....	.....	..	.....		1FE	.....	1,867,206	.....	107.819	.....	1,805,968	.....	1,675,000	.....	1,714,689	.....	.....	.....	(14,746)	.....	.....	.....	5.250	.....	4.241	JJ.....	.....	43,969	.....	87,938	10/19/2005.	07/01/2021.
20774L	7X	7	Connecticut St Hl & Ed Fac Rev Auth Loom.....	.....	..	.....		1FE	.....	2,046,013	.....	113.076	.....	2,069,291	.....	1,830,000	.....	1,901,127	.....	.....	.....	(14,044)	.....	.....	.....	5.250	.....	4.291	JJ.....	.....	48,038	.....	96,075	10/19/2005.	07/01/2023.
20774L	7Y	5	Connecticut St Hl & Ed Fac Rev Auth Loom.....	.....	..	.....		1FE	.....	2,158,338	.....	115.312	.....	2,225,522	.....	1,930,000	.....	2,016,943	.....	.....	.....	(13,727)	.....	.....	.....	5.250	.....	4.321	JJ.....	.....	50,663	.....	101,325	10/19/2005.	07/01/2024.
20774L	8A	6	Connecticut St Hl & Ed Fac Rev Auth Loom.....	.....	..	.....		1FE	.....	1,229,217	.....	119.140	.....	1,310,540	.....	1,100,000	.....	1,160,551	.....	.....	.....	(6,686)	.....	.....	.....	5.250	.....	4.381	JJ.....	.....	28,875	.....	57,750	10/19/2005.	07/01/2026.
235241	FA	9	Dallas TX Area Rapid Tr Rev Sr Lien.....	.....	..	.....	1	1FE	.....	19,556,933	.....	126.514	.....	21,665,523	.....	17,125,000	.....	18,758,934	.....	.....	.....	(93,090)	.....	.....	.....	5.250	.....	4.280	JD.....	.....	74,922	.....	899,063	05/21/2010.	12/01/2031.
235241	FC	5	Dallas TX Area Rapid Tr Rev Ref Sr Lien.....	.....	..	.....	1	1FE	.....	5,788,446	.....	127.666	.....	6,581,182	.....	5,155,000	.....	5,612,953	.....	.....	.....	(23,452)	.....	.....	.....	5.250	.....	4.390	JD.....	.....	22,553	.....	270,638	02/24/2010.	12/01/2032.
246428	XX	9	Delaware St Trans Auth Rev Sys Rev Sr Se.....	.....	..	.....	2	1FE	.....	7,489,581	.....	101.623	.....	6,915,445	.....	6,805,000	.....	6,856,192	.....	.....	.....	(99,781)	.....	.....	.....	5.000	.....	3.469	JJ.....	.....	170,125	.....	340,250	07/30/2014.	07/01/2026.
246579	ER	3	Delaware Valley PA FinAuth Rev Regl Loc.....	.....	..	.....		1FE	.....	16,344,367	.....	120.675	.....	16,773,825	.....	13,900,000	.....	15,268,210	.....	.....	.....	(113,704)	.....	.....	.....	5.500	.....	4.239	FA.....	.....	318,542	.....	764,500	12/11/2007.	08/01/2028.
24919H	GG	1	Denver CO City Cnty Ex Tax Rev Ref Ser A.....	.....	..	.....		1FE	.....	10,639,700	.....	105.211	.....	10,521,100	.....	10,000,000	.....	10,103,116	.....	.....	.....	(58,589)	.....	.....	.....	5.000	.....	4.350	MS.....	.....	166,667	.....	500,000	08/30/2007.	09/01/2020.
251237	C3	5	Detroit MI Sewer Disp Rev Ref Sr Lien Se.....	.....	..	.....		1FE	.....	5,420,277	.....	112.165	.....	5,423,178	.....	4,835,000	.....	5,037,168	.....	.....	.....	(39,996)	.....	.....	.....	5.250	.....	4.220	JJ.....	.....	126,919	.....	253,838	01/30/2007.	07/01/2023.
29270C	S8	9	Energy NW WA Elec Rev Preref Columbia St.....	.....	..	.....	2	.....	.....	2,942,181	.....	101.573	.....	2,960,853	.....	2,915,000	.....	2,919,599	.....	.....	.....	(8,885)	.....	.....	.....	5.000	.....	4.677	JJ.....	.....	72,875	.....	145,750	05/03/2016.	07/01/2023.
29270C	T6	2	Energy NW WA Elec Rev Unref Columbia Sta.....	.....	..	.....	2	1FE	.....	2,175,153	.....	101.538	.....	2,188,144	.....	2,155,000	.....	2,158,410	.....	.....	.....	(6,588)	.....	.....	.....	5.000	.....	4.676	JJ.....	.....	53,875	.....	107,750	05/03/2016.	07/01/2023.
313586	RC	5	FNMA Deb Zero Cpn.....	@.....	..	.....	1	.....	.....	15,351,300	.....	97.918	.....	29,375,370	.....	30,000,000	.....	28,551,976	.....	.....	.....	1,771,780	.....	.....	.....	.....	.....	6.510	N/A.....	.....		.....		04/23/2009.	10/09/2019.
359900	XC	6	Fulton Cnty GA Dev Auth Rev GA Tech Fndt.....	.....	..	.....	2	1FE	.....	1,000,000	.....	102.881	.....	1,028,810	.....	1,000,000	.....	1,000,000	.....	.....	.....		.....	.....	.....	6.241	.....	6.241	MN.....	.....	10,402	.....	62,410	06/01/2009.	11/01/2024.
362762	MQ	6	Gainesville & Hall Cnty GA Rev Preref NE.....	.....	..	.....	2	.....	.....	7,539,553	.....	103.396	.....	7,909,794	.....	7,650,000	.....	7,606,537	.....	.....	.....	36,590													

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
392690	CE	1	Green Bay WI Wtr Sys Rev Ref.....					2	1FE	1,120,501	102.615	1,072,327	1,045,000	1,051,159		(7,136)			5.000	4.270	MN.....	8,708	52,250	10/18/2006	11/01/2023.
392690	CF	8	Green Bay WI Wtr Sys Rev Ref.....					2	1FE	3,424,576	102.615	3,283,680	3,200,000	3,218,338		(21,245)			5.000	4.290	MN.....	26,667	160,000	10/18/2006	11/01/2024.
403760	GY	1	Gwinnett Cnty GA Wtr & Swr Rev Ser A.....					2	1FE	7,125,881	101.182	7,027,090	6,945,000	6,966,534		(35,908)			4.000	3.459	FA.....	115,750	277,800	07/30/2014	08/01/2023.
403760	GZ	8	Gwinnett Cnty GA Wtr & Swr Rev Ser A.....					2	1FE	15,177,334	101.130	14,876,223	14,710,000	14,748,802		(64,664)			4.000	3.539	FA.....	245,167	588,400	02/18/2013	08/01/2024.
407287	MG	3	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....					2	1FE	4,789,580	106.125	4,510,313	4,250,000	4,679,298		(48,303)			4.000	2.581	JD.....	14,167	170,000	08/04/2016	12/01/2032.
432275	AN	5	Hillsborough Cnty FI Aviation Txbl Tampa.....					2	1FE	8,953,660	108.407	9,556,077	8,815,000	8,915,851		(12,511)			4.751	4.552	AO.....	104,700	418,801	10/01/2015	10/01/2030.
452227	HB	0	Illinois St Sales Tax Rev Esc to Mat 1st.....						1	3,373,211	101.524	3,258,920	3,210,000	3,223,923		(29,817)			5.250	4.273	JD.....	7,490	168,525	07/03/2013	06/15/2019.
452227	HJ	3	Illinois St Sales Tax Rev Unref 1st Ser.....						2FE	7,051,565	101.325	6,879,968	6,790,000	6,812,449		(48,000)			5.250	4.504	JD.....	15,843	356,475	07/03/2013	06/15/2019.
45470R	CX	2	Indiana St Fin Auth Hwy Rev Ref Ser C.....						1FE	13,215,000	122.790	12,279,000	10,000,000	12,689,871		(228,678)			5.000	2.110	JD.....	41,667	500,000	07/27/2016	06/01/2029.
45470Y	CC	3	Indiana Fin Auth Hlth Sys Rev Sisters St.....					2	1FE	11,908,560	102.490	12,298,800	12,000,000	11,951,885		5,763			5.000	5.070	MN.....	100,000	600,000	10/21/2009	11/01/2025.
45505M	BH	8	Indiana Fin Auth IN Wstwtr Rev Second Li.....					2	1FE	20,647,800	107.854	21,570,800	20,000,000	20,208,591		(69,417)			5.250	4.840	AO.....	262,500	1,050,000	08/18/2011	10/01/2031.
45506D	TH	8	Indiana St Fin Auth Rev Ref Stadium Proj.....					2	1FE	5,866,350	116.715	5,835,750	5,000,000	5,591,222		(79,350)			5.250	3.241	FA.....	109,375	262,500	05/08/2015	02/01/2029.
45506D	TJ	4	Indiana St Fin Auth Rev Ref Stadium Proj.....					2	1FE	5,938,249	116.319	5,920,637	5,090,000	5,669,513		(77,569)			5.250	3.311	FA.....	111,344	267,225	05/08/2015	02/01/2030.
45528S	VG	8	Indianapolis IN Pub Impt Rev Bd Wtrwks P.....					1	1FE	3,079,841	109.370	3,193,604	2,920,000	2,963,000		(13,048)			5.250	4.718	JJ.....	76,650	153,300	08/21/2007	01/01/2022.
45528S	VM	5	Indianapolis IN Pub Impt Rev Bd Wtrwks P.....					1	1FE	4,642,516	115.648	4,654,832	4,025,000	4,269,390		(38,982)			5.250	4.009	JJ.....	105,656	211,313	03/07/2007	07/01/2024.
45528U	RS	2	Indianapolis IN Pub Impt Rev AMT Arpt Au.....					2	1FE	2,275,500	110.956	2,219,120	2,000,000	2,188,116		(27,954)			5.000	3.261	JJ.....	50,000	100,000	08/28/2015	01/01/2027.
45528U	RT	0	Indianapolis IN Pub Impt Rev AMT Arpt Au.....					2	1FE	9,268,461	110.379	9,073,154	8,220,000	8,937,130		(106,113)			5.000	3.381	JJ.....	205,500	411,000	08/28/2015	01/01/2028.
462590	KD	1	Iowa Student Ln Liq Corp Rev LBASS AMT S.....					2	1FE	860,762	104.607	860,851	865,000	861,793		293			4.000	4.050	JD.....	2,883	34,600	05/06/2015	12/01/2027.
485116	SH	1	Kansas City MO Wtr Rev Ref & Impt Ser A.....					2	1FE	2,930,789	100.258	2,772,134	2,765,000	2,765,000		(18,647)			5.000	4.240	JD.....	11,521	138,250	02/27/2009	12/01/2022.
49118N	CU	7	Kentucky Asset/Liab Commn Rev Agy Proj N.....						1FE	6,951,807	102.215	6,490,653	6,350,000	6,392,993		(62,757)			5.250	4.202	MS.....	111,125	333,375	04/02/2008	09/01/2019.
495289	UZ	1	King Cnty WA Swr Rev Preref.....					2	1FE	2,198,848	100.000	2,140,000	2,140,000	2,140,000		(14,321)			5.000	4.309	JJ.....	53,500	107,000	07/30/2014	01/01/2025.
495289	VB	3	King Cnty WA Swr Rev Preref.....					2	1FE	2,038,878	100.000	2,000,000	2,000,000	2,000,000		(9,498)			5.000	4.509	JJ.....	50,000	100,000	07/30/2014	01/01/2027.
544445	BY	4	Los Angeles CA Dep of Arpt Rev Amt Sub L.....					2	1FE	1,104,523	112.564	1,125,640	1,000,000	1,095,982		(8,541)			5.000	3.210	MN.....	6,389	50,000	03/28/2018	05/15/2034.
54659L	BS	2	LouisvilleJeffersn Cnty KY Rev Medical.....					2	1FE	27,492,250	101.326	25,331,500	25,000,000	26,966,565		(223,771)			4.000	2.861	AO.....	250,000	1,000,000	07/13/2016	10/01/2034.
54659R	BZ	3	LouisvilleJeffersn Cnty KY Rev Bld Amer.....					2	1FE	2,023,000	102.008	2,040,160	2,000,000	2,002,496		(2,740)			5.250	5.101	MN.....	13,417	105,000	12/09/2009	11/15/2024.
548100	3N	4	Lower Colo Riv Auth TX Rev Jr Lien Seven.....					2	1FE	4,748,487	111.320	4,942,608	4,440,000	4,625,903		(16,695)			4.750	4.187	JJ.....	105,450	210,900	07/30/2014	01/01/2028.
57429L	AL	0	Maryland St Trans Auth Rev Ltd Oblig Txbl.....					1	1FE	1,000,000	106.356	1,063,560	1,000,000	1,000,000					6.480	6.480	JJ.....	32,400	64,800	02/18/2013	07/01/2022.
575579	HG	5	Massachusetts Bay Tr Auth Rev Trans Sale.....						1FE	10,305,600	123.576	12,357,600	10,000,000	10,185,932		(13,366)			5.000	4.773	JJ.....	250,000	500,000	08/21/2007	07/01/2029.
575579	LH	8	Massachusetts Bay Tr Auth Rev Sr Ser A.....						1FE	9,821,880	124.454	11,200,860	9,000,000	9,469,836		(38,725)			5.250	4.567	JJ.....	236,250	472,500	08/08/2007	07/01/2028.
576002	DJ	5	Massachusetts St Spl Oblig Rev Ref.....						1FE	8,653,920	118.995	9,519,600	8,000,000	8,295,784		(41,641)			5.500	4.784	JJ.....	220,000	440,000	04/04/2008	01/01/2025.
576049	V5	6	Massachusetts St Wr Rs Aut Rev Ref Gen S.....						1FE	15,527,400	117.071	16,389,940	14,000,000	14,632,777		(98,198)			5.250	4.330	FA.....	306,250	735,000	09/25/2007	08/01/2024.
57604P	YM	0	Massachusetts St Wtr Poll Rev Abatement.....						1FE	11,207,622	111.680	11,201,504	10,030,000	10,357,012		(82,780)			5.250	4.259	FA.....	219,406	526,575	10/19/2005	08/01/2022.
590545	NQ	8	Mesa AZ Util Sys Rev Ref.....						1FE	2,662,975	104.682	2,617,050	2,500,000	2,522,652		(14,306)			5.000	4.369	JJ.....	62,500	125,000	07/20/2006	07/01/2020.
590545	XH	7	Mesa AZ Util Sys Rev Preref.....						1FE	507,465	118.087	531,392	450,000	492,863		(8,550)			6.250	3.920	JJ.....	14,063	28,125	04/06/2017	07/01/2023.
590545	XJ	3	Mesa AZ Util Sys Rev Preref.....						1FE	515,105	121.603	547,214	450,000	501,141		(8,178)			6.250	3.932	JJ.....	14,063	28,125	04/06/2017	07/01/2024.
590545	XK	0	Mesa AZ Util Sys Rev Preref.....						1FE	907,621	124.728	979,115	785,000	885,043		(13,229)			6.250	4.004	JJ.....	24,531	49,063	04/06/2017	07/01/2025.
590545	XL	8	Mesa AZ Util Sys Rev Unref.....						1FE	2,293,116	117.851	2,415,946	2,050,000	2,231,577		(36,066)			6.250	4.076	JJ.....	64,063	128,125	04/06/2017	07/01/2023.
590545	XM	6	Mesa AZ Util Sys Rev Unref.....						1FE	2,323,709	121.198	2,484,559	2,050,000	2,265,297		(34,241)			6.250	4.098	JJ.....	64,063	128,125	04/06/2017	07/01/2024.
590545	XN	4	Mesa AZ Util Sys Rev Unref.....						1FE	2,541,847	124.112	2,749,081	2,215,000	2,481,912		(35,142)			6.250	4.118	JJ.....	69,219	138,438	04/06/2017	07/01/2025.
591745	A4	6	Metro Atlanta RTA GA Rev Sales Tax Ref T.....						1FE	18,365,821	104.698	17,950,472	17,145,000	17,310,317		(104,461)			5.000	4.329	JJ.....	428,625	857,250	07/13/2006	07/01/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
592098	E9	4	Nashville & D Cnty TN Rev Wtr & Swr Ref.....	.....	..	.....	1FE	2,202,680	109.706	2,194,120	2,000,000	2,054,573	.....	.....	(16,707)	.....	5.250	4.271	JJ.....	52,500	105,000	02/25/2008.	01/01/2022.
592247	W3	0	Metropolitan P&E IL St Tax Rev Ser 2002.....	.....	..	.....	2FE	11,217,900	108.310	10,831,000	10,000,000	10,475,712	.....	.....	(84,171)	.....	5.500	4.420	JD.....	24,444	550,000	02/21/2008.	12/15/2023.
592481	CA	1	Metropolitan St Louis MO Rev Bld Amer Bd.....	.....	..	.....	1FE	10,316,500	123.094	12,309,400	10,000,000	10,265,858	.....	.....	(6,860)	.....	5.856	5.635	MN.....	97,600	585,600	01/22/2010.	05/01/2039.
59259R	WP	5	Metropolitan Trans Auth NY Rev Ser B.....	.....	..	.....	1FE	10,821,500	112.965	11,296,500	10,000,000	10,320,273	.....	.....	(57,599)	.....	5.250	4.510	MN.....	67,083	525,000	04/10/2008.	11/15/2023.
59259Y	CA	5	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....	1FE	20,000,000	123.127	24,625,400	20,000,000	20,000,000	.....	.....		.....	6.548	6.548	MN.....	167,338	1,309,600	02/05/2010.	11/15/2031.
592643	BN	9	Metropolitan Washington DC Rev Bld Amer.....	.....	..	.....	1FE	12,000,000	140.383	16,845,960	12,000,000	12,000,000	.....	.....		.....	8.000	8.000	AO.....	240,000	960,000	05/18/2010.	10/01/2047.
592647	CY	5	Met Wash DC Airp'ts Auth Rev AMT Ref Ser.....	.....	..	.....	1FE	18,366,900	113.651	17,047,650	15,000,000	17,919,538	.....	.....	(183,751)	.....	5.000	3.136	AO.....	187,500	750,000	06/15/2016.	10/01/2031.
592647	CZ	2	Met Wash DC Airp'ts Auth Rev AMT Ref Ser.....	.....	..	.....	1FE	9,511,398	113.356	8,841,768	7,800,000	9,303,296	.....	.....	(85,524)	.....	5.000	3.250	AO.....	97,500	390,000	06/15/2016.	10/01/2032.
592647	DB	4	Met Wash DC Airp'ts Auth Rev AMT Ref Ser.....	.....	..	.....	1FE	8,759,200	102.270	8,181,600	8,000,000	8,685,654	.....	.....	(30,164)	.....	4.000	3.328	AO.....	80,000	320,000	06/15/2016.	10/01/2035.
59447T	FF	5	Michigan St Fin Auth Rev Detroit Wtr & S.....	.....	..	.....	1FE	2,214,220	110.418	2,208,360	2,000,000	2,153,789	.....	.....	(20,605)	.....	5.000	3.660	JJ.....	50,000	100,000	12/03/2015.	07/01/2034.
594612	DH	3	Michigan St Crossover Refund Ref-Gans.....	.....	..	.....	1FE	6,348,100	117.891	5,894,550	5,000,000	6,034,839	.....	.....	(132,828)	.....	5.000	1.910	MS.....	73,611	250,000	07/20/2016.	03/15/2026.
594612	DJ	9	Michigan St Crossover Refund Rev Bds.....	.....	..	.....	1FE	7,664,220	119.492	7,169,520	6,000,000	7,319,788	.....	.....	(146,212)	.....	5.000	2.070	MS.....	88,333	300,000	07/14/2016.	03/15/2027.
59465H	LY	0	Michigan St Hosp Fin Auth Rev Ref Henry.....	.....	..	.....	2	3,362,765	102.907	3,601,745	3,500,000	3,432,592	.....	.....	9,448	.....	5.250	5.640	MN.....	23,479	183,750	10/22/2009.	11/15/2024.
59465H	LZ	7	Michigan St Hosp Fin Auth Rev Ref Henry.....	.....	..	.....	2	4,879,650	103.228	5,161,400	5,000,000	4,918,334	.....	.....	5,257	.....	5.625	5.830	MN.....	35,938	281,250	10/22/2009.	11/15/2029.
60534R	TM	1	Mississippi Dev Bk Rev Bld Amer Bd.....	.....	..	.....	1FE	15,930,000	128.178	20,418,755	15,930,000	15,930,000	.....	.....		.....	6.413	6.413	JJ.....	510,795	1,021,591	03/10/2010.	01/01/2040.
60636W	NR	2	Missouri St Hwys & Trans Rev Bld Amer Bd.....	.....	..	.....	1FE	4,245,000	108.946	4,624,758	4,245,000	4,245,000	.....	.....		.....	5.002	5.002	MN.....	35,389	212,335	02/18/2013.	05/01/2024.
60636W	NT	8	Missouri St Hwys & Trans Rev Bld Amer Bd.....	.....	..	.....	1FE	7,942,045	112.325	8,716,420	7,760,000	7,873,983	.....	.....	(12,586)	.....	5.252	5.010	MN.....	67,926	407,555	02/18/2013.	05/01/2026.
610749	CC	5	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre.....	.....	..	.....	2FE	6,930,590	100.000	6,330,000	6,330,000	6,330,000	.....	.....	(66,901)	.....	5.875	4.780	JJ.....	185,944	371,888	08/28/2007.	01/01/2019.
613549	KH	6	Montgomery Cnty OH Rev Preref Catholic H.....	.....	..	.....	2	3,606,081	101.116	3,523,893	3,485,000	3,504,288	.....	.....	(57,012)	.....	5.250	3.551	MN.....	30,494	182,963	03/09/2017.	05/01/2029.
613549	KL	7	Montgomery Cnty OH Rev Unref Catholic He.....	.....	..	.....	2FE	6,444,072	101.096	6,586,404	6,515,000	6,452,410	.....	.....	4,432	.....	5.250	5.372	MN.....	57,006	342,038	03/09/2017.	05/01/2029.
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U.....	.....	..	.....	1FE	9,996,000	105.724	10,568,171	9,996,000	9,996,000	.....	.....		.....	6.637	6.637	AO.....	165,859	663,435	03/04/2010.	04/01/2057.
646080	RD	5	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....	..	.....	1FE	1,402,801	108.752	1,364,838	1,255,000	1,339,867	.....	.....	(20,067)	.....	5.000	3.150	JD.....	5,229	62,750	09/29/2015.	12/01/2022.
646080	RE	3	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....	..	.....	1FE	7,790,726	110.462	7,704,725	6,975,000	7,492,423	.....	.....	(95,336)	.....	5.000	3.350	JD.....	29,063	348,750	09/29/2015.	12/01/2023.
646080	RG	8	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....	..	.....	2	9,879,952	106.325	10,398,585	9,780,000	9,846,513	.....	.....	(9,830)	.....	4.000	3.870	JD.....	32,600	391,200	05/13/2015.	12/01/2025.
646080	RH	6	New Jersey St Hgr Ed Auth Rev LBASS Sr A.....	.....	..	.....	2	10,500,000	105.600	11,088,000	10,500,000	10,500,000	.....	.....		.....	4.000	4.000	JD.....	35,000	420,000	05/13/2015.	12/01/2026.
646135	H2	2	New Jersey St Trans Auth Rev Sys Ser A.....	.....	..	.....	4FE	5,630,329	103.221	5,573,934	5,400,000	5,496,694	.....	.....	(63,043)	.....	5.750	4.463	JD.....	13,800	310,500	10/27/2016.	06/15/2020.
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim.....	.....	..	.....	2	14,467,072	112.127	14,352,256	12,800,000	14,137,610	.....	.....	(155,232)	.....	5.000	3.401	JD.....	28,444	640,000	11/01/2016.	06/15/2027.
646136	2C	4	New Jersey St Trans Fd Rev Fed Hwy Reim.....	.....	..	.....	2	4,373,928	111.425	4,345,575	3,900,000	4,280,620	.....	.....	(43,982)	.....	5.000	3.501	JD.....	8,667	195,000	11/01/2016.	06/15/2028.
646136	EG	2	New Jersey St Trans Fd Rev Trans Sys Ser.....	.....	..	.....	2FE	21,781,755	110.462	21,761,014	19,700,000	20,354,016	.....	.....	(147,747)	.....	5.500	4.572	JD.....	48,156	1,083,500	06/21/2007.	12/15/2022.
646139	5U	5	New Jersey St Tpk Auth Rev Ser E.....	.....	..	.....	2	22,566,400	111.654	22,330,800	20,000,000	21,767,689	.....	.....	(261,750)	.....	5.000	3.361	JJ.....	500,000	1,000,000	10/23/2015.	01/01/2033.
649085	AA	5	New Valley Generation II Ser 2001.....	.....	..	.....	1FE	2,432,687	102.125	2,424,116	2,373,676	2,381,766	.....	.....	(4,991)	.....	5.572	5.124	MN.....	22,044	132,261	02/18/2013.	05/01/2020.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer.....	.....	..	.....	1FE	8,000,000	117.588	9,407,040	8,000,000	8,000,000	.....	.....		.....	5.467	5.467	MN.....	72,893	437,360	05/19/2010.	05/01/2036.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbld-Sub-S.....	.....	..	.....	2	10,001,400	95.966	9,596,600	10,000,000	10,000,987	.....	.....	(102)	.....	3.110	3.109	MN.....	51,833	311,000	06/22/2017.	05/01/2028.
64971W	TT	7	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....	2	5,812,875	113.230	5,661,500	5,000,000	5,563,890	.....	.....	(83,417)	.....	5.000	2.961	FA.....	104,167	250,000	10/27/2016.	02/01/2031.
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....	2	581,830	112.393	551,965	500,000	553,734	.....	.....	(7,923)	.....	5.000	3.051	FA.....	10,417	25,000	04/17/2015.	02/01/2033.
64971W	UG	3	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....	2	5,887,700	113.772	5,688,600	5,000,000	5,581,469	.....	.....	(86,201)	.....	5.000	2.901	FA.....	104,167	250,000	04/17/2015.	02/01/2030.
64972F	K8	8	New York City NY Rev Bld Amer Bd Wtr & S.....	.....	..	.....	1FE	7,500,000	129.745	9,730,875	7,500,000	7,500,000	.....	.....		.....	5.952	5.952	JD.....	19,840	446,400	01/26/2010.	06/15/2042.
64983M	VG	0	New York St Dorm Auth Rev St Sup Debt Re.....	.....	..	.....	2FE	9,369,322	109.401	9,485,067	8,670,000	8,972,276	.....	.....	(42,254)	.....	5.000	4.345	FA.....	163,767	433,500	04/17/2007.	02/15/2025.
64983M	VH	8	New York St Dorm Auth Rev St Sup Debt Re.....	.....	..	.....	2FE	9,852,612	110.701	10,079,326	9,105,000	9,460,518	.....	.....	(41,748)	.....	5.000	4.356	FA.....	171,983	455,250	04/17/2007.	02/15/2026.
64983Q	HU	6	New York St Dorm Auth Rev Non St Supply.....	.....	..	.....	1FE	16,544,893	108.387	15,932,889	14,700,000	15,096,942	.....	.....	(155,984)	.....	5.500	4.289	MN.....	103,308	808,500	08/29/2007.	05/15/2021.
649876	E8	8	New York St LocGovtAsstCorpRev Ref Ser E.....	.....	..	.....	4	5,478,679	103.802	5,153,769	4,965,000	5,060,389	.....	.....	(39,755)	.....	5.000	4.096	AO.....	62,063	248,250	08/17/2005.	04/01/2021.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649876	NZ	8				1FE	10,744,402	103.802	10,260,828	9,885,000	10,049,901		(68,597)			5.000	4.214	AO	123,563	494,250	03/09/2006	04/01/2021
649902	AR	4				1FE	5,958,650	107.875	5,393,750	5,000,000	5,171,416		(73,258)			5.500	3.860	MS	80,972	275,000	06/28/2005	03/15/2021
649903	FD	8				1FE	3,487,994	117.504	3,624,998	3,085,000	3,263,853		(23,456)			5.250	4.221	JJ	80,981	161,963	01/31/2007	07/01/2025
649903	FF	3				1FE	22,080,775	118.407	22,864,392	19,310,000	21,016,574		(112,857)			5.250	4.269	JJ	506,888	1,013,775	04/12/2007	07/01/2030
650013	T3	9				1FE	12,070,300	104.606	11,506,660	11,000,000	11,134,491		(102,706)			5.500	4.480	AO	151,250	605,000	08/23/2007	04/01/2020
65825P	CA	6				1FE	5,343,603	101.088	5,054,400	5,000,000	5,021,737		(64,207)			5.000	3.665	MN	41,667	250,000	07/30/2014	05/01/2023
65825P	CC	2				1FE	4,112,383	101.088	4,043,520	4,000,000	4,008,064		(23,723)			5.000	4.379	MN	33,333	200,000	07/30/2014	05/01/2025
65830T	AF	2				1FE	3,491,276	100.296	3,510,360	3,500,000	3,495,342		627			6.000	6.027	JJ	105,000	210,000	02/18/2013	01/01/2025
658873	AS	3				1FE	2,000,000	100.230	2,004,600	2,000,000	2,000,000					5.000	5.000	JD	8,333	100,000	07/30/2015	06/01/2020
66285W	PJ	9				1FE	3,523,748	112.474	3,542,931	3,150,000	3,405,254		(37,623)			5.000	3.491	JJ	78,750	157,500	09/11/2015	01/01/2030
66285W	PK	6				1FE	5,563,950	112.121	5,606,050	5,000,000	5,385,537		(56,685)			5.000	3.561	JJ	125,000	250,000	09/11/2015	01/01/2031
665250	CQ	7				1FE	3,807,896	103.777	3,549,173	3,420,000	3,729,643		(34,619)			4.000	2.721	JD	11,400	136,800	08/24/2016	12/01/2031
665250	CR	5				1FE	3,326,130	103.567	3,107,010	3,000,000	3,260,468		(29,056)			4.000	2.771	JD	10,000	120,000	08/24/2016	12/01/2032
665250	CS	3				1FE	3,952,392	103.287	3,697,675	3,580,000	3,877,563		(33,118)			4.000	2.821	JD	11,933	143,200	08/24/2016	12/01/2033
67760H	CF	6				1FE	5,565,200	107.475	5,373,750	5,000,000	5,111,253		(48,996)			5.500	4.390	FA	103,889	275,000	06/14/2007	02/15/2021
677659	SJ	4				1FE	6,180,870	111.940	6,011,178	5,370,000	5,603,775		(62,533)			5.500	4.120	JD	24,613	295,350	09/12/2007	06/01/2022
708796	X3	6				1FE	2,225,000	101.775	2,264,494	2,225,000	2,225,000					3.850	3.850	AO	21,416	85,663	11/05/2015	10/01/2030
708796	X4	4				1FE	3,550,000	102.046	3,622,633	3,550,000	3,550,000					4.000	4.000	AO	35,500	142,000	11/05/2015	10/01/2033
708796	X6	9				1FE	4,500,000	101.217	4,554,765	4,500,000	4,500,000					3.800	3.800	AO	42,750	171,000	11/05/2015	10/01/2035
70917R	YX	7				1FE	4,935,400	103.843	5,192,150	5,000,000	4,954,062		2,610			5.000	5.101	MN	31,944	250,000	02/19/2010	05/15/2031
709221	UY	9				1FE	12,325,900	113.838	11,383,800	10,000,000	11,847,561		(209,390)			5.000	2.421	JD	41,667	500,000	08/03/2016	12/01/2031
709222	CV	3				1FE	4,579,320	120.417	4,816,680	4,000,000	4,304,663		(29,146)			5.250	4.180	JJ	96,833	210,000	05/08/2007	07/15/2027
73358W	YK	4				1FE	8,271,160	111.215	8,224,349	7,395,000	8,027,131		(80,992)			5.000	3.570	AO	78,058	369,750	11/10/2015	10/15/2034
746173	FT	5				1FE	500,000	101.283	506,415	500,000	500,000					5.388		JJ	13,470	26,940	08/28/2009	07/01/2022
746173	FU	2				1FE	1,570,000	101.308	1,590,536	1,570,000	1,570,000					5.438	5.438	JJ	42,688	85,377	08/28/2009	07/01/2023
759136	MJ	0				1FE	3,324,030	109.265	3,277,950	3,000,000	3,081,240		(26,481)			5.250	4.225	MN	26,250	157,500	09/20/2007	11/01/2021
759136	MM	3				1FE	5,504,656	117.431	5,707,147	4,860,000	5,127,745		(39,806)			5.250	4.175	MN	42,525	255,150	07/31/2007	11/01/2024
759911	TN	0				1FE	9,071,844	123.323	9,403,379	7,625,000	8,320,915		(76,284)			6.000	4.550	JJ	228,750	457,500	05/11/2006	07/01/2026
759911	ZL	7				1FE	9,273,447	104.801	8,488,881	8,100,000	8,258,732		(106,924)			5.500	4.060	JD	37,125	445,500	05/02/2007	06/01/2020
762244	FE	6				2FE	1,877,537	112.705	1,735,657	1,540,000	1,802,089		(32,061)			5.000	2.461	MN	9,839	77,000	08/08/2016	05/15/2027
79560Q	CG	1				1FE	1,011,193	100.818	1,008,180	1,000,000	1,000,656		(2,592)			5.000	4.728	AO	12,500	50,000	07/30/2014	10/01/2027
803300	CZ	3				1FE	20,536,068	118.204	21,099,414	17,850,000	19,361,173		(125,690)			5.500	4.400	JJ	490,875	981,750	04/23/2007	07/01/2028
816691	ER	6				1FE	2,192,239	111.858	2,170,045	1,940,000	2,012,588		(17,557)			5.250	4.161	AO	25,463	101,850	01/10/2006	10/01/2022
837152	KW	6				1FE	15,148,158	102.683	13,723,583	13,365,000	13,494,456		(167,409)			5.500	4.168	AO	183,769	735,075	08/08/2006	10/01/2019
837227	YJ	0				1FE	1,026,342	105.374	1,053,740	1,000,000	1,018,122		(8,220)			5.250	1.754	FA	21,875	26,250	03/28/2018	08/01/2020
841531	DC	7				1FE	5,720,842	112.660	5,689,330	5,050,000	5,273,740		(50,924)			5.500	4.270	JD	12,344	277,750	04/16/2008	12/15/2022
841531	DE	3				1FE	5,876,019	118.782	6,081,638	5,120,000	5,489,173		(37,990)			5.500	4.415	JD	12,516	281,600	11/29/2005	12/15/2026
845040	GA	6				1FE	5,877,825	121.564	6,284,859	5,170,000	5,548,266		(35,059)			5.250	4.240	AO	67,856	271,425	04/27/2007	10/01/2027
845040	GB	4				1FE	6,355,661	122.678	6,673,683	5,440,000	5,952,016		(42,041)			5.250	4.070	AO	71,400	285,600	02/28/2007	10/01/2028
845040	GC	2				1FE	6,615,524	123.641	7,078,447	5,725,000	6,250,593		(38,048)			5.250	4.181	AO	75,141	300,563	02/09/2007	10/01/2029
850578	TR	6				1FE	5,476,100	110.342	5,517,100	5,000,000	5,334,946		(47,448)			5.000	3.771	MS	83,333	250,000	11/13/2015	03/01/2033

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
850578	TS	4	Springfield IL Elec Rev Ref Sr Lien.....	.....	..	.....2	1FE	5,500,700	...110.342	5,517,100	5,000,000	5,351,977	.....	.....(49,969)	.....	.....	.....5.000	3.711	MS.....	83,333	250,000	11/13/2015.	03/01/2034.
87638T	EB	5	Tarrant Cnty TX Rev Cultural Ed Facs Fin.....	.....	..	.....2	1FE	10,183,200	...102.214	10,221,400	10,000,000	10,020,067	.....	.....(22,098)	.....	.....	.....5.000	4.762	MN.....	63,889	500,000	03/11/2010.	11/15/2029.
880443	BQ	8	Tennessee Energy Acq Gas Rev Ser A.....	.....	..	.....1	1FE	9,946,100	...110.540	11,054,000	10,000,000	9,979,572	.....	.....3,770	.....	.....	.....5.250	5.300	MS.....	175,000	525,000	11/14/2007.	09/01/2023.
880443	DY	9	Tennessee Energy Acq Gas Rev Ser C.....	.....	..	.....1	2FE	9,542,000	...102.629	10,262,900	10,000,000	9,945,005	.....	.....47,961	.....	.....	.....5.000	5.530	FA.....	208,333	500,000	03/05/2008.	02/01/2020.
882117	N3	4	Texas A & M Univ Perm Fd Rev Ser A.....	.....	..	.....2	1FE	10,099,100	...116.530	11,653,000	10,000,000	10,050,173	.....	.....(6,409)	.....	.....	.....5.000	4.909	JJ.....	250,000	500,000	03/11/2009.	07/01/2029.
88278P	LQ	5	Texas St Univ Sys Rev Fing Ref.....	.....	..	.....2	1FE	5,065,850	...100.663	5,033,150	5,000,000	5,003,166	.....	.....(15,375)	.....	.....	.....5.000	4.679	MS.....	73,611	250,000	07/30/2014.	03/15/2024.
91335V	HF	6	Univ of Pit PA COMW HgrEdu Rev Cap Proj.....	.....	..	.....2	1FE	1,035,448	...100.667	1,006,670	1,000,000	1,001,682	.....	.....(8,188)	.....	.....	.....5.000	4.149	MS.....	14,722	50,000	07/30/2014.	09/15/2019.
91335V	HQ	2	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U.....	.....	..	.....2	1FE	3,123,346	...102.443	3,073,290	3,000,000	3,014,743	.....	.....(20,267)	.....	.....	.....5.250	4.529	MS.....	46,375	157,500	07/30/2014.	09/15/2026.
91335V	HS	8	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U.....	.....	..	.....2	1FE	2,089,797	...102.443	2,048,860	2,000,000	2,012,018	.....	.....(16,542)	.....	.....	.....5.250	4.369	MS.....	30,917	105,000	07/30/2014.	09/15/2024.
91335V	HZ	2	Univ of Pit PA COMW HgrEdu Rev Univ Cap.....	.....	..	.....2	1FE	2,592,198	...102.443	2,561,075	2,500,000	2,509,543	.....	.....(13,102)	.....	.....	.....5.250	4.690	MS.....	38,646	131,250	07/30/2014.	09/15/2028.
91335V	JB	3	Univ of Pit PA COMW HgrEdu Rev Ref-Univ.....	.....	..	.....2	1FE	3,120,074	...102.443	3,073,290	3,000,000	3,018,043	.....	.....(24,834)	.....	.....	.....5.250	4.369	MS.....	46,375	157,500	07/30/2014.	09/15/2024.
914455	JF	8	Univ of Michigan MI Rev Gen Ser A.....	.....	..	.....2	1FE	2,397,354	...100.810	2,303,509	2,285,000	2,291,439	.....	.....(25,555)	.....	.....	.....5.000	3.838	AO.....	28,563	114,250	07/30/2014.	04/01/2024.
914455	JH	4	Univ of Michigan MI Rev Gen Ser A.....	.....	..	.....2	1FE	1,285,583	...100.810	1,194,599	1,185,000	1,188,017	.....	.....(11,967)	.....	.....	.....5.000	3.950	AO.....	14,813	59,250	05/20/2009.	04/01/2025.
914713	E9	9	University NC Chapel Hill Rev Ser A.....	.....	..	.....2	1FE	1,609,436	...102.923	1,543,845	1,500,000	1,520,225	.....	.....(21,402)	.....	.....	.....5.000	3.489	JD.....	6,250	75,000	07/30/2014.	12/01/2022.
915115	X7	9	University TX Perm Univ Fd Rev Ref Ser B.....	.....	..	.....	.....1FE	5,843,350	...113.857	5,971,800	5,245,000	5,457,773	.....	.....(42,059)	.....	.....	.....5.250	4.250	JJ.....	137,681	275,363	09/13/2007.	07/01/2023.
915137	K2	8	University TX Rev Fin Sys Ser C.....	.....	..	.....	.....1FE	5,256,753	...107.955	5,424,739	5,025,000	5,080,281	.....	.....(19,430)	.....	.....	.....5.000	4.550	FA.....	94,917	251,250	08/22/2007.	08/15/2021.
915137	K3	6	University TX Rev Ref Fin Sys Ser C.....	.....	..	.....	.....1FE	8,211,407	...110.710	8,430,567	7,615,000	7,797,111	.....	.....(45,560)	.....	.....	.....5.000	4.280	FA.....	143,839	380,750	10/16/2007.	08/15/2022.
91754R	MA	2	Utah St Brd Regents Rev Ref Student Fee.....	.....	..	.....4	2FE	5,084,841	...119.693	5,511,863	4,605,000	4,898,177	.....	.....(19,927)	.....	.....	.....5.000	4.281	AO.....	57,563	230,250	05/03/2007.	04/01/2030.
91754R	MN	4	Utah St Brd Regents Rev Ref Student Fee.....	.....	..	.....4	2FE	3,717,461	...116.809	3,942,304	3,375,000	3,564,008	.....	.....(16,369)	.....	.....	.....5.000	4.261	AO.....	42,188	168,750	05/03/2007.	04/01/2028.
917565	FP	3	Utah Tran Auth Sales Tax Rev Ref Sub Ser.....	.....	..	.....1	1FE	8,168,960	...112.940	9,035,200	8,000,000	8,072,115	.....	.....(11,314)	.....	.....	.....5.000	4.810	JD.....	17,778	400,000	04/03/2008.	06/15/2024.
917565	FQ	1	Utah Tran Auth Sales Tax Rev Ref Sub Ser.....	.....	..	.....1	1FE	10,130,583	...118.165	11,001,162	9,310,000	9,771,203	.....	.....(38,688)	.....	.....	.....5.000	4.355	JD.....	20,689	465,500	05/31/2007.	06/15/2028.
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	..	.....1	1FE	10,492,600	...126.042	12,604,200	10,000,000	10,415,900	.....	.....(10,679)	.....	.....	.....5.937	5.593	JD.....	26,387	593,700	01/21/2010.	06/15/2039.
930876	BC	0	Wake Cnty NC Rev Ltd Oblig Hammond Rd De.....	.....	..	.....2	1FE	2,072,044	...101.357	2,027,140	2,000,000	2,006,758	.....	.....(15,850)	.....	.....	.....5.000	4.169	JD.....	8,333	100,000	07/30/2014.	06/01/2025.
930876	BU	0	Wake Cnty NC Rev Pub Imp.....	.....	..	.....2	1FE	1,100,464	...103.180	1,031,800	1,000,000	1,016,095	.....	.....(15,569)	.....	.....	.....5.000	3.350	JJ.....	25,000	50,000	02/18/2013.	01/01/2021.
930876	BW	6	Wake Cnty NC Rev Pub Imp.....	.....	..	.....2	1FE	6,403,497	...103.180	6,144,369	5,955,000	6,042,670	.....	.....(84,689)	.....	.....	.....5.000	3.489	JJ.....	148,875	297,750	12/18/2017.	01/01/2023.
938782	DP	1	Washington DC Met Area Trn Rev Ser A.....	.....	..	.....2	1FE	507,490	...101.745	508,725	500,000	503,034	.....	.....(4,456)	.....	.....	.....5.250	1.628	JJ.....	13,125	13,125	03/28/2018.	07/01/2020.
93978H	NZ	4	Washington St Hlth CareFac Rev Ref-Multi.....	.....	..	.....2	1FE	5,783,800	...113.783	5,689,150	5,000,000	5,532,876	.....	.....(71,175)	.....	.....	.....5.000	3.201	FA.....	94,444	250,000	04/17/2015.	08/15/2030.
93978H	PA	7	Washington St Hlth CareFac Rev Ref-Multi.....	.....	..	.....2	1FE	5,755,400	...113.265	5,663,250	5,000,000	5,514,065	.....	.....(68,504)	.....	.....	.....5.000	3.261	FA.....	94,444	250,000	04/17/2015.	08/15/2031.
944514	TH	1	Wayne Cnty MI Arpt Auth Rev AMT Ref Ser.....	.....	..	.....2	1FE	6,131,154	...112.000	6,328,000	5,650,000	5,998,983	.....	.....(43,073)	.....	.....	.....5.000	3.970	JD.....	23,542	282,500	09/23/2015.	12/01/2031.
944514	TJ	7	Wayne Cnty MI Arpt Auth Rev Ref Ser F.....	.....	..	.....2	1FE	4,049,850	...111.736	4,190,100	3,750,000	3,967,681	.....	.....(26,802)	.....	.....	.....5.000	4.030	JD.....	15,625	187,500	09/23/2015.	12/01/2032.
947628	AL	7	Weber Basin UT Wtr Rev Conserv Dist Wtr.....	.....	..	.....2	1FE	509,154	...102.421	512,105	500,000	504,593	.....	.....(4,561)	.....	.....	.....5.000	1.656	AO.....	6,250	25,000	03/28/2018.	10/01/2020.
956704	SN	1	West Virginia Univ Rev PJS Ser A.....	.....	..	.....4	1FE	5,147,320	...115.086	5,754,300	5,000,000	5,125,282	.....	.....(10,482)	.....	.....	.....5.250	4.910	AO.....	65,625	262,500	10/27/2016.	04/01/2028.
977100	FM	3	Wisconsin St Gen Fd Rev Preref Ser A.....	.....	..	.....2	1	1,066,674	...101.328	1,084,210	1,070,000	1,069,502	.....	.....1,452	.....	.....	.....5.750	5.894	MN.....	10,254	61,525	02/01/2017.	05/01/2033.
977100	FV	3	Wisconsin St Gen Fd Rev Unref Ser A.....	.....	..	.....2	1FE	9,712,881	...101.328	9,930,144	9,800,000	9,720,397	.....	.....3,476	.....	.....	.....5.750	5.834	MN.....	93,917	563,500	02/01/2017.	05/01/2033.
97710B	RY	0	Wisconsin St Hlth & Ed Fac Rev Aurora Hl.....	.....	..	.....2	1FE	7,405,669	...104.618	7,830,657	7,485,000	7,432,013	.....	.....3,725	.....	.....	.....5.500	5.591	AO.....	86,909	411,675	02/10/2010.	04/15/2029.
97710B	SU	7	Wisconsin St Hlth & Ed Fac Rev Ascension.....	.....	..	.....2	1FE	7,203,911	...102.179	7,305,799	7,150,000	7,155,909	.....	.....(6,499)	.....	.....	.....5.000	4.902	MN.....	45,681	357,500	03/11/2010.	11/15/2033.
977123	YK	8	Wisconsin St Trans Rev Bld Amer Bd Ser B.....	.....	..	.....2	1FE	5,000,000	...101.126	5,056,300	5,000,000	5,000,000	.....	.....	.....	.....	.....5.287	5.287	JJ.....	132,175	264,350	02/18/2013.	07/01/2024.
2599999.		U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						1,346,567,171	XXX	1,396,135,256	1,259,119,676	1,313,293,277	0	(6,555,934)	0	0	XXX	XXX	XXX	18,520,959	63,509,146	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3128F2	EB	7	FHLMC Gold PC Pool #D62830.....	.....	..	.....4	1	609	100.022	625	625	615	.....	.....1	.....	.....	.....7.000	7.743	MON...	4	44	08/01/1995.	08/15/2025.
3128F2	FX	8	FHLMC Gold PC Pool #D62882.....	.....	..	.....4	1	38,806	100.655	40,100	39,839	39,251	.....	.....54	.....	.....	.....7.000	7.631	MON...	232	2,789	08/01/1995.	08/15/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128NE	A5	9	FHLMC Pool #1A0028.....					4	1	497,238	105.063	517,482	492,543	496,592		(175)			4.812	4.404	MON...	1,975	21,630	11/10/2006	10/25/2035
312903	HR	1	FHLMC REMIC Ser 113-C.....					4	1	15,774	101.279	15,769	15,570	15,512		(40)			8.500	8.039	MON...	59	1,323	02/24/1997	05/15/2021
312905	E4	0	FHLMC REMIC Ser 1085 CI G.....					4	1	6,702	101.943	6,872	6,741	6,715		3			8.500	8.776	MON...	48	573	02/18/2013	05/15/2021
312905	YJ	5	FHLMC REMIC Ser 1077-E.....					4	1	22,792	104.286	22,527	21,601	21,917		(116)			9.000	7.141	MON...	162	1,944	02/24/1997	05/15/2021
312906	E5	5	FHLMC REMIC Ser 1116-XA.....					4	1	7,440	102.755	7,944	7,731	7,674		17			8.400	9.240	MON...	54	649	06/24/1991	08/15/2021
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....					4	1	45,359	104.193	46,075	44,221	44,568		(81)			7.000	6.361	MON...	258	3,096	09/05/2001	12/15/2022
312915	UF	6	FHLMC REMIC Ser 1504 Z.....					4	1	340,097	105.056	347,344	330,628	333,642		(590)			7.000	6.337	MON...	1,929	23,144	02/26/2002	05/15/2023
31292G	PB	6	FHLMC Gold PC Pool #C00418.....					4	1	1,856	104.072	1,984	1,906	1,872		2			7.000	7.920	MON...	11	133	07/26/1995	08/15/2025
3132GK	ZN	9	FHLMC Pool #Q04649.....					4	1	29,875,074	100.742	28,956,764	28,743,487	29,799,426		(16,523)			3.500	2.651	MON...	83,835	1,006,022	02/18/2013	11/15/2041
3132GL	XT	6	FGLMC Pool #Q05490.....					4	1	17,392,260	100.742	16,860,018	16,735,838	17,338,006		(12,022)			3.500	2.816	MON...	48,813	585,754	02/18/2013	01/15/2042
3132GR	AS	0	FGLMC Pool #Q06017.....					4	1	17,698,801	100.742	17,155,818	17,029,510	17,644,670		(12,050)			3.500	2.803	MON...	49,669	596,033	02/18/2013	02/15/2042
3132GR	ZW	4	FGLMC Pool #Q06757.....					4	1	4,360,239	100.742	4,261,901	4,230,523	4,352,497		(2,777)			3.500	3.059	MON...	12,339	148,068	01/01/2016	03/15/2042
3132GT	GV	3	FHLMC Pool #Q08012.....					4	1	15,322,760	100.741	14,854,747	14,745,498	15,276,624		(9,527)			3.500	2.807	MON...	43,008	516,092	02/18/2013	04/15/2042
3132GT	JE	8	FHLMC Pool #Q08061.....					4	1	751,920	100.742	753,091	747,545	751,870		(49)			3.500	3.336	MON...	2,180	19,623	03/28/2018	05/15/2042
31335G	EC	5	FHLMC Gold PC Pool #C80131.....					4	1	28,780	107.586	31,691	29,457	29,090		41			6.000	6.628	MON...	147	1,767	03/26/1999	03/15/2024
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ.....					4	1	147,918	104.728	147,452	140,796	142,801		(306)			6.250	5.379	MON...	733	8,800	09/23/2002	12/15/2023
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....					4	1	270,758	105.695	276,603	261,701	264,703		(456)			6.750	6.032	MON...	1,472	17,665	11/02/2001	02/15/2024
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....					4	1	478,580	108.461	515,836	475,596	475,700		(160)			6.500	6.433	MON...	2,576	30,914	11/13/2001	02/15/2024
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....					4	1	163,783	106.187	168,696	158,867	160,792		(236)			6.500	5.859	MON...	861	10,326	07/23/2002	04/15/2026
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....					4	1	64,893	107.404	67,529	62,874	63,494		(77)			7.000	6.406	MON...	367	4,401	10/29/1998	06/17/2027
3133TC	6P	8	FHLMC Structured Ser 2008 M.....					4	1	743,760	111.114	795,938	716,325	729,995		(932)			7.000	6.066	MON...	4,179	50,143	10/30/2002	11/20/2027
3133TH	RV	1	FHLMC REMIC Ser 2120 CI PC.....					4	1	1,045	99.861	1,046	1,048	1,048		3			6.000	6.112	MON...	5	63	02/18/2013	01/15/2019
31342A	P4	5	FHLMC Pool #780443.....					4	1	728,612	104.784	764,246	729,352	728,287		(141)			3.703	3.633	MON...	2,251	25,360	05/03/2006	03/25/2033
31356B	CJ	7	FHLMC Gold PC Pool #D49973.....					4	1	20,168	107.586	24,244	22,534	21,318		123			6.000	9.008	MON...	113	1,352	05/02/1995	03/15/2024
31358E	MW	9	FNMA REMIC Ser 1990-64Z.....					4	1	21,969	103.319	20,222	19,572	19,896		(235)			10.000	6.669	MON...	163	1,957	01/25/1996	06/25/2020
31358E	RK	0	FNMA REMIC Ser 1990-72B.....					4	1	14,374	102.573	15,100	14,721	14,601		15			9.000	9.494	MON...	110	1,325	05/23/1990	07/25/2020
31358E	XG	2	FNMA REMIC Ser 1990-83A.....					4	1	14,301	103.513	14,850	14,346	14,263		(2)			9.250	9.378	MON...	111	1,327	07/03/1990	07/25/2020
31358G	PP	6	FNMA REMIC Ser 1991-39J.....					4	1	9,013	104.482	8,750	8,375	8,472		(44)			9.000	7.277	MON...	63	754	11/09/1995	05/25/2021
31358G	X4	4	FNMA REMIC Ser 1991-56G.....					4	1	6,058	103.504	6,385	6,168	6,123		5			8.600	8.996	MON...	44	531	04/22/1991	06/25/2021
31358H	GT	6	FNMA REMIC Ser 1991-73A.....					4	1	5,104	103.972	5,524	5,313	5,255		8			8.000	8.727	MON...	35	425	05/23/1991	07/25/2021
31358H	XU	4	FNMA REMIC Ser 1991-92Z.....					4	1	13,955	102.782	13,767	13,394	13,449		(37)			8.500	7.669	MON...	95	1,139	09/27/1995	07/25/2021
31358M	P4	0	FNMA REMIC Ser 1992-71X.....					4	1	47,022	106.652	48,205	45,199	45,470		(97)			8.250	7.457	MON...	311	3,729	12/01/1995	05/25/2022
31358M	WZ	3	FNMA REMIC Ser 1992-49 CI L.....					4	1	45,933	103.911	48,555	46,728	46,195		52			7.000	7.648	MON...	273	3,271	02/18/2013	04/25/2022
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....					4	1	62,615	103.541	63,014	60,859	61,206		(119)			7.000	6.319	MON...	355	4,260	08/30/2001	07/25/2022
31359B	DN	4	FNMA REMIC Ser 1993-115G.....					4	1	12,398	103.025	12,961	12,482	12,581		8			5.500	5.823	MON...	58	692	03/22/1999	07/25/2023
31359B	ZK	6	FNMA REMIC Ser 1993-119GA.....					4	1	146,607	104.556	155,325	148,557	147,633		36			6.500	6.707	MON...	805	9,656	06/17/1993	07/25/2023
31359Q	LQ	5	FNMA REMIC Ser 1997-63 ZA.....					4	1	538,567	107.319	589,601	549,390	543,190		301			6.500	6.983	MON...	2,976	35,710	11/28/2001	09/18/2027
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....					4	1	99,385	100.054	96,987	96,935	98,340		59			6.300	6.145	MON...	509	6,107	09/25/2002	10/17/2038
313602	3E	2	FNMA REMIC Ser 1989-67D.....					4	1	1,830	100.547	1,846	1,836	1,825					9.000	9.129	MON...	14	165	09/14/1989	10/25/2019
313602	W4	2	FNMA REMIC Ser 1989-62G.....					4	1	3,272	101.396	3,448	3,400	3,374		6			8.600	9.262	MON...	24	293	08/30/1989	10/25/2019
313603	2H	4	FNMA REMIC Ser 1990-35E.....					4	1	2,063	102.226	2,110	2,064	2,052		(1)			9.500	9.599	MON...	16	196	02/23/1990	04/25/2020

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.10

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
313603	SJ 7	FNMA REMIC Ser 1990-41D.....			4	1	40,539	102.297	38,004	37,151	37,463		(314)			9.500	7.062	MON...	294	3,529	02/24/1997.	04/25/2020.
313603	GW 6	FNMA REMIC Ser 1989-86E.....			4	1	922	101.030	961	952	945		2			8.750	9.357	MON...	7	.83	08/21/1990.	11/25/2019.
313603	JJ 2	FNMA REMIC Ser 1989-90E.....			4	1	3,225	101.344	3,292	3,248	3,230					8.700	8.822	MON...	24	283	01/11/1996.	12/25/2019.
313603	QH 8	FNMA REMIC Ser 1990-1D.....			4	1	1,051	101.445	1,084	1,069	1,062		1			8.800	9.127	MON...	8	94	11/16/1990.	01/25/2020.
313603	TW 2	FNMA REMIC Ser 1990-4Z.....			4	1	38,313	101.810	35,473	34,842	34,954		(262)			9.350	7.506	MON...	271	3,258	11/10/1995.	01/25/2020.
31373U	ZC 4	FNMA Pool #304139.....			4	1	5,994	100.620	5,747	5,712	5,852		(20)			9.000	7.631	MON...	43	514	06/02/1995.	01/25/2025.
31377H	VB 5	FNMA DUS Pool #377810.....			4	1	1,553	100.357	1,588	1,583	1,559		1			7.500	8.119	MON...	10	119	08/29/1997.	05/25/2027.
31377M	AP 6	FNMA DUS Pool #380814.....			4	1	143,926	100.648	134,968	134,099	134,422		(586)			6.030	4.831	MON...	674	14,058	11/14/2003.	12/25/2019.
3137A2	NK 3	FHLMC REMIC Ser 3756 CI PB.....			4	1	4,292,269	101.366	4,558,897	4,497,466	4,446,199		1,057			4.000	4.670	MON...	14,992	179,899	03/30/2011.	12/15/2037.
3137A5	R7 1	FHLMC REMIC Ser 3786 CI EB.....			4	1	136,597	99.928	133,713	133,810	133,666		(230)			4.000	3.627	MON...	446	5,352	02/18/2013.	08/15/2035.
31381L	NY 9	FNMA Pool #464007.....			4	1	2,755,404	114.095	2,456,368	2,152,922	2,575,614		(48,395)			6.650	2.388	MON...	11,931	143,169	04/17/2015.	01/25/2028.
3138A8	D6 0	FNMA Pool #AH6424.....			4	1	5,744,460	102.826	5,868,088	5,706,841	5,743,857		(603)			4.000	3.819	MON...	19,023	171,205	03/28/2018.	02/25/2041.
3138A8	F4 3	FNMA Pool #AH6486.....			4	1	3,208,318	102.826	3,276,866	3,186,822	3,207,513		(363)			4.000	3.811	MON...	10,623	127,473	10/27/2016.	03/25/2041.
3138A8	JE 7	FNMA Pool #AH6560.....			4	1	1,993,942	102.825	2,036,698	1,980,734	1,993,787		(154)			4.000	3.785	MON...	6,602		12/18/2018.	02/25/2041.
3138AE	J8 7	FNMA Pool #AI1186.....			4	1	7,931,991	102.823	8,101,323	7,878,894	7,930,014		(882)			4.000	3.811	MON...	26,263	315,156	10/27/2016.	04/25/2041.
3138EA	MJ 3	FNMA Pool #AK5760.....			4	1	2,119,552	98.343	2,144,527	2,180,672	2,119,861		309			3.000	3.514	MON...	5,452		12/18/2018.	04/25/2042.
3138M8	AH 6	FNMA Pool #AP4507.....			4	1	1,370,281	98.373	1,373,130	1,395,836	1,370,635		354			3.000	3.272	MON...	3,490	31,406	03/28/2018.	09/25/2042.
3138MC	3U 6	FNMA Pool #AP8910.....			4	1	4,342,685	100.781	4,333,251	4,299,688	4,339,347		(650)			3.500	3.281	MON...	12,541	150,489	06/21/2013.	10/25/2042.
3138W9	GP 9	FNMA Pool #AS0205.....			4	1	1,712,438	98.262	1,774,450	1,805,834	1,720,004		1,334			3.000	3.727	MON...	4,515	54,175	08/20/2013.	08/25/2043.
3138WE	VB 2	FNMA Pool #AS5109.....			4	1	30,535,788	100.363	29,614,626	29,507,632	30,487,934		(12,830)			3.500	2.850	MON...	86,064	1,032,767	06/04/2015.	06/25/2045.
3138WF	B6 2	FNMA Pool #AS5460.....			4	1	36,614,022	100.342	35,257,333	35,137,164	36,540,014		(18,763)			3.500	2.843	MON...	102,483	1,229,801	08/21/2015.	07/25/2045.
3138WF	NY 8	FNMA Pool #AS5806.....			4	1	18,711,361	97.776	18,137,986	18,550,493	18,700,528		(3,315)			3.000	2.876	MON...	46,376	556,515	08/21/2015.	09/25/2045.
3138WWW	BR 9	FNMA Pool #AT8147.....			4	1	4,122,905	98.262	4,182,609	4,256,589	4,131,937		1,458			3.000	3.508	MON...	10,641	127,698	08/02/2013.	07/25/2043.
3138X0	Y5 1	FNMA Pool #AU1631.....			4	1	3,525,830	98.260	3,576,808	3,640,154	3,535,144		1,555			3.000	3.432	MON...	9,100	109,204	08/02/2013.	07/25/2043.
3138X2	VU 5	FNMA Pool #AU3326.....			4	1	12,344,320	100.546	12,288,807	12,222,099	12,328,519		(1,402)			3.500	3.380	MON...	35,648	427,773	06/21/2013.	07/25/2043.
3138X3	CJ 9	FNMA Pool #AU3672.....			4	1	620,147	100.880	619,409	614,007	619,472		(188)			3.500	3.357	MON...	1,791	21,490	06/21/2013.	07/25/2043.
3138X3	EJ 7	FNMA Pool #AU3736.....			4	1	14,740,621	98.262	14,954,096	15,218,579	14,780,166		6,891			3.000	3.424	MON...	38,046	456,557	08/02/2013.	08/25/2043.
3138YK	HF 3	FNMA Pool #AY5629.....			4	1	1,372,222	97.942	1,339,202	1,367,346	1,372,073		(114)			3.000	2.933	MON...	3,418	41,020	12/18/2017.	06/25/2045.
313920	XA 3	FNMA REMIC Ser 2001-47 ZK.....			4	1	92,992	109.727	98,697	98,948	91,460		(210)			6.500	5.548	MON...	487	5,847	11/14/2002.	09/25/2031.
31392R	YX 3	FHLMC REMIC Ser 2489 CI PE.....			4	1	569,872	110.147	631,073	572,938	570,411		16			6.000	6.170	MON...	2,865	34,376	02/18/2013.	08/15/2032.
31392T	WT 0	FHLMC REMIC Ser 2478 JF.....			4	1	106,464	102.573	104,845	102,216	103,012		(167)			6.000	5.243	MON...	511	6,133	09/24/2002.	08/15/2022.
31393A	2V 8	FNMA REMIC Ser 2003-38 CI MP.....			4	1	773,452	103.107	779,938	756,432	757,474		(471)			5.500	5.250	MON...	3,467	41,604	04/01/2003.	05/25/2023.
31393B	T4 7	FNMA REMIC Tr Ser 2003-W6 1A41.....			4	1	1,658,777	107.703	1,772,696	1,645,919	1,650,217		7,983			5.398	5.322	MON...	7,404	88,847	04/23/2003.	10/25/2042.
31394W	CK 2	FHLMC REMIC Ser 2773 CI CD.....			4	1	224,441	102.174	253,083	247,698	239,480		989			4.500	6.370	MON...	929	11,146	02/18/2013.	04/15/2024.
31397S	KV 5	FNMA REMIC Ser 2011-30 CI LC.....			4	1	2,620,392	100.384	2,666,671	2,656,468	2,646,790		1,412			3.500	3.724	MON...	7,748	92,976	02/18/2013.	12/25/2036.
31408G	KD 8	FNMA Pool #850892.....			4	1	146,748	104.753	153,724	146,748	146,748					5.000	5.023	MON...	611	7,338	12/28/2005.	10/01/2035.
31408J	BM 2	FNMA Pool #852444.....			4	1	235,241	104.753	246,423	235,241	235,241					5.000	5.023	MON...	980	11,762	01/27/2006.	10/01/2035.
31409Y	L6 2	FNMA Pool #882449.....			4	1	122,279	104.753	128,091	122,279	122,279					5.000	5.023	MON...	510	6,114	04/27/2006.	01/25/2036.
3140E6	WA 6	FNMA Pool #BA2440.....			4	1	6,845,485	97.528	6,556,928	6,723,103	6,841,011		(1,185)			3.000	2.561	MON...	16,808	201,693	11/12/2015.	11/25/2045.
3140J5	LM 9	FNMA Pool #BM1231.....			4	1	20,716,373	101.577	20,317,562	20,002,070	20,678,599		(24,586)			3.500	2.463	MON...	58,339	652,276	03/28/2018.	11/25/2031.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	g	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140Q8	3K	9	FNMA Pool #CA1701.....			.....	..	.....4	1	9,687,724	...101.959	9,680,855	9,494,860	9,684,728	.....	.....(2,997)	.....	.....	.....4.000	3.746	MON...	31,650	158,248	06/29/2018.	05/25/2048.
31412W	TB	2	FNMA Pool #937146.....			.....	..	.....4	1	30,467	...107.386	32,116	29,907	30,437	.....	.....(6)	.....	.....	.....6.500	5.453	MON...	162	1,944	05/23/2007.	05/25/2037.
31413H	G3	6	FNMA Pool #945818.....			.....	..	.....4	1	460,002	...103.958	476,572	458,427	459,766	.....	.....(31)	.....	.....	.....6.000	5.780	MON...	2,292	27,506	10/25/2007.	07/25/2037.
31418C	XN	9	FNMA Pool #MA3384.....			.....	..	.....4	1	49,080,783	...101.959	49,117,485	48,173,762	49,069,946	.....	.....(10,837)	.....	.....	.....4.000	3.782	MON...	160,579	963,475	06/21/2018.	06/25/2048.
31419B	BF	1	FNMA Pool #AE0937.....			.....	..	.....4	1	935,076	...100.781	936,462	929,209	934,971	.....	.....(105)	.....	.....	.....3.500	3.349	MON...	2,710	24,392	03/28/2018.	02/25/2041.
31419B	CT	0	FNMA Pool #AE0981.....			.....	..	.....4	1	6,265,946	...100.781	6,189,241	6,141,302	6,261,834	.....	.....(1,923)	.....	.....	.....3.500	3.028	MON...	17,912	152,253	12/18/2018.	03/25/2041.
31419J	SC	3	FNMA Pool #AE7714.....			.....	..	.....4	1	3,734,505	...100.780	3,740,013	3,711,059	3,734,107	.....	.....(398)	.....	.....	.....3.500	3.335	MON...	10,824	97,415	03/28/2018.	11/25/2040.
31419L	3D	3	FNMA Pool #AE9795.....			.....	..	.....4	1	2,467,657	...100.780	2,369,652	2,351,307	2,463,656	.....	.....(1,909)	.....	.....	.....3.500	2.454	MON...	6,858	82,296	10/27/2016.	11/25/2040.
2699999.			U.S. Special Revenue - Residential Mortgage-Backed Securities.....			.....	..	.....4	1	355,275,842	XXX	350,250,423	347,384,925	354,810,443	0	(166,593)	0	0	XXX	XXX	XXX	1,047,664	11,019,973	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																									
3133TD	6W	1	FHLMC Structured Ser T-10 A5 PT.....			.....	..	.....4	1	480	...100.000	478	478	476	.....	.....	.....	.....	.....6.410	6.399	MON...	3	31	03/22/1999.	05/25/2029.
313920	XZ	8	FNMA REMIC Ser 2001-W2 CI AF6.....			.....	..	.....4	1	55,407	...106.172	59,178	55,738	55,944	.....	.....22	.....	.....	.....6.589	6.496	MON...	306	3,673	12/19/2001.	10/25/2031.
2799999.			U.S. Special Revenue - Commercial Mortgage-Backed Securities.....			.....	..	.....4	1	55,887	XXX	59,656	56,216	56,420	0	22	0	0	XXX	XXX	XXX	309	3,704	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																									
033896	HU	8	Anderson IN Sch Bldg Corp Rev LBASS Ref.....			.....	..	.....2	1FE	11,981,170	...100.241	11,232,004	11,205,000	11,207,958	.....	.....(76,817)	.....	.....	.....5.000	4.291	JJ.....	258,338	560,250	03/27/2006.	01/15/2022.
14329N	BT	0	Carmel IN Redev Auth Rev LBASS Cap Appre.....			@.....	..	.....	.....1FE	2,022,205	95.575	2,389,375	2,500,000	2,253,738	.....	.....109,437	.....	.....	.....	.....5.040	N/A.....	.....	.....	10/27/2016.	02/01/2021.
454624	UJ	4	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....			.....	..	.....1	1FE	2,598,870	...106.776	2,503,897	2,345,000	2,396,692	.....	.....(21,504)	.....	.....	.....5.250	4.211	AO.....	30,778	123,113	05/02/2007.	04/01/2021.
454624	UK	1	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....			.....	..	.....1	1FE	2,742,713	...109.300	2,699,710	2,470,000	2,544,837	.....	.....(21,076)	.....	.....	.....5.250	4.241	AO.....	32,419	129,675	05/02/2007.	04/01/2022.
454624	UQ	8	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....			.....	..	.....1	1FE	3,364,920	...118.044	3,541,320	3,000,000	3,189,513	.....	.....(18,757)	.....	.....	.....5.250	4.331	AO.....	39,375	157,500	05/02/2007.	04/01/2027.
462590	JJ	0	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			.....	..	.....2	1FE	1,745,000	...103.632	1,808,378	1,745,000	1,745,000	.....	.....	.....	.....	.....5.300	5.300	JD.....	7,707	92,485	11/10/2011.	12/01/2023.
462590	JK	7	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			.....	..	.....2	1FE	755,000	...103.720	783,086	755,000	755,000	.....	.....	.....	.....	.....5.400	5.400	JD.....	3,398	40,770	11/10/2011.	12/01/2024.
462590	KB	5	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			.....	..	.....	.....1FE	1,459,770	...112.066	1,456,858	1,300,000	1,411,355	.....	.....(13,956)	.....	.....	.....5.000	3.590	JD.....	5,417	65,000	05/06/2015.	12/01/2025.
462590	KC	3	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			.....	..	.....2	1FE	1,008,641	...109.778	993,491	905,000	977,340	.....	.....(9,033)	.....	.....	.....5.000	3.680	JD.....	3,771	45,250	05/06/2015.	12/01/2026.
462590	KE	9	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			.....	..	.....2	1FE	1,470,420	...102.568	1,538,520	1,500,000	1,475,726	.....	.....1,532	.....	.....	.....4.125	4.300	JD.....	5,156	61,875	05/06/2015.	12/01/2030.
462590	KF	6	Iowa Student Ln Liq Corp Rev LBASS AMT S.....			.....	..	.....2	1FE	2,225,530	...103.234	2,312,442	2,240,000	2,227,407	.....	.....530	.....	.....	.....4.500	4.550	JD.....	8,400	100,800	05/06/2015.	12/01/2034.
49151E	XD	0	Kentucky St Ppty & Bldgs Rev LBASS Ref P.....			.....	..	.....	.....1FE	1,880,585	...102.248	1,789,340	1,750,000	1,760,432	.....	.....(13,489)	.....	.....	.....5.000	4.180	AO.....	21,875	87,500	02/25/2008.	10/01/2019.
49151E	YE	7	Kentucky St Ppty & Bldgs Rev LBASS Ref P.....			.....	..	.....	.....1FE	27,651,518	...107.030	27,902,721	26,070,000	26,426,245	.....	.....(127,435)	.....	.....	.....5.000	4.434	FA.....	543,125	1,303,500	08/16/2007.	08/01/2021.
57563R	JC	4	Massachusetts Educ Fin Rev LBASS AMT Iss.....			.....	..	.....2	1FE	3,790,000	...102.546	3,886,493	3,790,000	3,790,000	.....	.....	.....	.....	.....5.700	5.700	JJ.....	108,015	216,030	02/04/2010.	01/01/2031.
587845	FQ	6	Mercer Cnty NJ Impt Auth Rev LBASS Bld A.....			.....	..	.....1	1FE	1,645,000	...100.208	1,648,422	1,645,000	1,645,000	.....	.....	.....	.....	.....5.450	5.450	FA.....	37,355	89,653	07/08/2009.	02/01/2024.
927781	PD	0	Virginia St Clg Bldg Auth Rev LBASS 21st.....			.....	..	.....2	1FE	3,420,671	...100.261	3,243,443	3,235,000	3,237,484	.....	.....(29,101)	.....	.....	.....5.000	4.070	FA.....	67,396	161,750	07/30/2014.	02/01/2022.
927781	PG	3	Virginia St Clg Bldg Auth Rev LBASS 31st.....			.....	..	.....2	1FE	4,086,061	...100.261	3,940,257	3,930,000	3,932,009	.....	.....(23,504)	.....	.....	.....5.000	4.380	FA.....	81,875	196,500	07/30/2014.	02/01/2024.
927781	TM	6	Virginia St Clg Bldg Auth Rev LBASS Bld.....			.....	..	.....2	1FE	13,999,508	...102.556	14,357,840	14,000,000	14,000,089	.....	.....(12)	.....	.....	.....5.300	5.300	FA.....	309,167	742,000	02/18/2013.	02/01/2025.
2899999.			U.S. Special Revenue - Other Loan-Backed and Structured Securities.....			.....	..	.....	.....	.....87,847,582	XXX	88,027,597	84,385,000	84,975,825	0	(243,185)	0	0	XXX	XXX	XXX	1,563,567	4,173,651	XXX	XXX
3199999.			Total - U.S. Special Revenue & Special Assessment Obligations.....			.....	..	.....	.....	.....1,789,746,482	XXX	1,834,472,932	1,690,945,817	1,753,135,965	0	(6,965,690)	0	0	XXX	XXX	XXX	21,132,499	78,706,474	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
0010EP	A*	9	AEP Texas Priv Pl.....			.....	..	.....	.....1	5,000,000	99.644	4,982,198	5,000,000	5,000,000	.....	.....	.....	.....	.....2.610	2.610	AO.....	22,113	130,500	04/30/2014.	04/30/2019.
00115A	AE	9	AEP Transmission Co LLC Sr Nt.....			.....	..	.....1	1FE	7,852,305	96.620	7,729,608	8,000,000	7,874,054	.....	.....13,660	.....	.....	.....3.100	3.327	JD.....	20,667	248,000	05/24/2017.	12/01/2026.
001192	AL	7	AGL Capital Corp Sr Nt.....			.....	..	.....1	2FE	5,985,117	98.705	5,897,618	5,975,000	5,982,369	.....	.....(924)	.....	.....	.....3.875	3.854	MN.....	29,585	231,531	12/10/2015.	11/15/2025.
00206R	CU	4	AT&T Inc Sr Nt.....			.....	..	.....1	2FE	1,496,490	99.864	1,497,956	1,500,000	1,496,642	.....	.....48	.....	.....	.....5.650	5.666	FA.....	32,017	84,750	01/29/2016.	02/15/2047.
00287Y	AQ	2	ABBVIE Inc Sr Nt.....			.....	..	.....1	2FE	5,989,500	95.919	5,755,110	6,000,000	5,992,888	.....	.....977	.....	.....	.....3.600	3.621	MN.....	28,200	216,000	05/05/2015.	05/14/2025.
00287Y	AT	6	ABBVIE Inc Sr Nt.....			.....	..	.....1	2FE	3,983,600	99.051	3,962,036	4,000,000	3,995,306	.....	.....3,332	.....	.....	.....2.500	2.588	MN.....	13,056	100,000	05/05/2015.	05/14/2020.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00817Y	AV	0	Aetna Inc Sr Nt.....			.....	..	.....1	2FE	24,436,820	95.101	23,775,200	25,000,000	24,447,841	.....	.....6,771	.....	.....	.....2.800	3.332	JD.....	31,111	392,000	12/19/2018.	06/15/2023.
00915X	BM	2	Air Products & Chemicals Inc MT Sr Nt Se.....			.....	..	.....	.....1FE	999,610	117.859	1,178,590	1,000,000	999,839	.....	.....16	.....	.....	.....7.340	7.343	JD.....	3,262	73,400	02/18/2013.	06/15/2026.
018522	D*	0	Allete Inc Sr Nt.....			.....	..	.....	.....1	5,197,550	102.851	5,142,533	5,000,000	5,157,512	.....	.....(40,038)	.....	.....	.....4.850	3.405	AO.....	51,194	121,250	05/22/2018.	04/15/2021.
018522	J#	0	Allete Inc 1st Mtg Bd.....			.....	..	.....	.....1FE	11,000,000	98.790	10,866,925	11,000,000	11,000,000	.....	.....	.....	.....	.....2.800	2.800	MS.....	90,689	308,000	09/24/2015.	09/15/2020.
01877K	AB	9	Alliance Pipeline LP Sr Nt.....			.....	..	.....1	2FE	242,944	101.132	237,181	234,527	235,463	.....	.....(604)	.....	.....	.....6.996	6.429	JD.....	46	16,408	08/15/2002.	12/31/2019.
01882Y	AA	4	Alliant Energy Finance Sr Nt.....			.....	..	.....1	2FE	12,801,086	100.617	12,878,963	12,800,000	12,801,063	.....	.....(23)	.....	.....	.....3.750	3.748	JD.....	21,333	244,000	06/20/2018.	06/15/2023.
01882Y	AB	2	Alliant Energy Finance Sr Nt.....			.....	..	.....1	2FE	2,958,090	99.266	2,977,992	3,000,000	2,959,104	.....	.....1,014	.....	.....	.....4.250	4.428	JD.....	5,667	64,813	10/03/2018.	06/15/2028.
019736	AE	7	Allison Transmission Inc Sr Nt.....			.....	..	.....1	3FE	887,625	89.000	801,000	900,000	801,000	.....	.....(87,602)	977	.....	.....4.750	4.930	AO.....	10,688	43,344	02/07/2018.	10/01/2027.
02209S	AS	2	Altria Group Inc Sr Nt.....			.....	..	.....	.....2FE	4,968,900	98.275	4,913,730	5,000,000	4,983,386	.....	.....2,888	.....	.....	.....4.000	4.073	JJ.....	83,889	200,000	10/28/2013.	01/31/2024.
023135	AW	6	Amazon.com Inc Sr Nt.....			.....	..	.....1	1FE	10,987,838	96.818	10,649,980	11,000,000	10,989,397	.....	.....1,559	.....	.....	.....2.400	2.425	FA.....	94,600	132,000	06/08/2018.	02/22/2023.
023135	AZ	9	Amazon.com Inc Sr Nt.....			.....	..	.....1	1FE	6,983,750	97.196	6,803,699	7,000,000	6,985,268	.....	.....1,518	.....	.....	.....2.800	2.841	FA.....	70,233	98,000	06/08/2018.	08/22/2024.
023608	AG	7	Ameren Corp Sr Nt.....			.....	..	.....1	2FE	9,660,934	98.205	9,427,670	9,600,000	9,642,778	.....	.....(5,791)	.....	.....	.....3.650	3.578	FA.....	132,373	323,025	03/28/2018.	02/15/2026.
02361D	AL	4	Ameren Illinois Co Sr Nt.....			.....	..	.....1	1FE	2,529,590	98.203	2,381,428	2,425,000	2,490,025	.....	.....(16,971)	.....	.....	.....2.700	1.938	MS.....	21,825	65,475	08/17/2016.	09/01/2022.
02361D	AP	5	Ameren Illinois Co Sr Nt.....			.....	..	.....1	1FE	5,830,289	98.121	5,510,447	5,616,000	5,780,035	.....	.....(24,345)	.....	.....	.....3.250	2.729	MS.....	60,840	182,520	07/24/2017.	03/01/2025.
02665W	BF	7	American Honda Finance Sr Nt.....			.....	..	.....1	1FE	29,990,100	96.337	28,901,220	30,000,000	29,994,889	.....	.....1,962	.....	.....	.....1.650	1.657	JJ.....	232,375	495,000	07/07/2016.	07/12/2021.
02666Q	G7	2	American Honda Fin Corp MT Nt.....			.....	..	.....	.....1FE	12,096,415	101.359	11,656,308	11,500,000	11,654,434	.....	.....(86,286)	.....	.....	.....3.875	3.066	MS.....	123,785	445,625	07/08/2013.	09/21/2020.
02666Q	J7	9	American Honda Fin Corp Sr Nt.....			.....	..	.....	.....1FE	15,628,210	101.483	15,222,420	15,000,000	15,226,459	.....	.....(78,607)	.....	.....	.....3.800	3.215	MS.....	159,917	570,000	07/02/2013.	09/20/2021.
03040W	AK	1	American Water Cap Corp Sr Nt.....			.....	..	.....1	1FE	7,968,080	102.167	8,173,392	8,000,000	7,982,195	.....	.....3,058	.....	.....	.....3.850	3.898	MS.....	102,667	308,000	11/08/2013.	03/01/2024.
03040W	AL	9	American Water Cap Corp Sr Nt.....			.....	..	.....1	1FE	10,985,784	98.798	10,867,791	11,000,000	10,990,943	.....	.....1,291	.....	.....	.....3.400	3.415	MS.....	124,667	357,000	03/28/2018.	03/01/2025.
03040W	AQ	8	American Water Cap Corp Sr Nt.....			.....	..	.....1	1FE	13,953,940	94.485	13,227,900	14,000,000	13,959,715	.....	.....4,135	.....	.....	.....2.950	2.988	MS.....	137,667	437,092	08/07/2017.	09/01/2027.
031162	BM	1	Amgen Inc Sr Nt.....			.....	..	.....1	2FE	1,011,344	101.323	1,013,225	1,000,000	1,011,202	.....	.....(142)	.....	.....	.....3.875	3.461	MN.....	4,951	.....	12/18/2018.	11/15/2021.
031162	CH	1	Amgen Inc Sr Nt.....			.....	..	.....1	2FE	6,982,430	94.648	6,625,388	7,000,000	6,988,062	.....	.....2,416	.....	.....	.....2.250	2.289	FA.....	57,750	157,500	08/10/2016.	08/19/2023.
032511	AY	3	Anadarko Petroleum Corp Sr Nt.....			.....	..	.....1	2FE	10,423,200	108.000	10,799,960	10,000,000	10,349,312	.....	.....(10,714)	.....	.....	.....6.450	6.124	MS.....	189,917	645,000	04/20/2010.	09/15/2036.
032511	BN	6	Anadarko Petroleum Corp Sr Nt.....			.....	..	.....2	2FE	6,741,300	104.734	6,284,034	6,000,000	6,618,739	.....	.....(76,247)	.....	.....	.....5.550	3.846	MS.....	98,050	333,000	05/23/2017.	03/15/2026.
03523T	BH	0	Anheuser-Busch InBev WldwInc Co Gtd Nt.....			.....	..	.....1	2FE	41,926,732	103.064	43,286,796	42,000,000	41,991,250	.....	.....9,450	.....	.....	.....6.875	6.900	MN.....	368,958	2,887,500	03/15/2011.	11/15/2019.
03523T	BP	2	Anheuser-Busch InBev WldwInc Sr Nt.....			.....	..	.....1	2FE	9,253,600	95.479	9,547,910	10,000,000	9,680,006	.....	.....83,614	.....	.....	.....2.500	3.469	JJ.....	115,278	250,000	06/26/2013.	07/15/2022.
035240	AD	2	Anheuser-Busch Inbev Worldwide Sr Nt.....			.....	..	.....	.....2FE	2,013,282	100.074	2,001,474	2,000,000	2,008,258	.....	.....(2,528)	.....	.....	.....3.750	3.605	JJ.....	34,583	75,000	12/16/2016.	01/15/2022.
035242	AL	0	Anheuser-Busch Inbev Fin Sr Nt.....			.....	..	.....1	2FE	2,927,082	97.235	2,917,047	3,000,000	2,927,716	.....	.....634	.....	.....	.....3.300	3.944	FA.....	41,250	.....	12/18/2018.	02/01/2023.
035242	AP	1	Anheuser-Busch Inbev Fin Sr Nt.....			.....	..	.....1	2FE	771,596	94.263	706,970	750,000	769,097	.....	.....(2,348)	.....	.....	.....3.650	3.245	FA.....	11,406	27,375	12/06/2017.	02/01/2026.
037833	BS	8	Apple Inc Sr Nt.....			.....	..	.....1	1FE	9,992,900	98.828	9,882,840	10,000,000	9,996,858	.....	.....1,415	.....	.....	.....2.250	2.265	FA.....	80,000	225,000	02/16/2016.	02/23/2021.
037833	BY	5	Apple Inc Sr Nt.....			.....	..	.....1	1FE	1,967,696	97.613	1,952,254	2,000,000	1,970,472	.....	.....2,776	.....	.....	.....3.250	3.485	FA.....	23,111	32,500	03/28/2018.	02/23/2026.
037833	CU	2	Apple Inc Sr Nt.....			.....	..	.....1	1FE	6,993,350	97.564	6,829,487	7,000,000	6,994,793	.....	.....887	.....	.....	.....2.850	2.865	MN.....	27,708	199,500	05/04/2017.	05/11/2024.
038522	AQ	1	Aramark Services Inc Sr Nt.....			.....	..	.....1	3FE	2,010,000	93.250	1,865,000	2,000,000	1,865,000	.....	.....(144,156)	(844)	.....	.....5.000	4.923	FA.....	41,667	53,611	02/06/2018.	02/01/2028.
044209	AF	1	Ashland Inc Nt.....			.....	..	.....1	3FE	9,550,000	98.500	9,850,000	10,000,000	9,742,457	.....	.....62,586	.....	.....	.....4.750	5.545	FA.....	179,444	475,000	09/24/2015.	08/15/2022.
045054	AD	5	Ashtead Capital Inc 2nd Lien Nt.....			.....	..	.....1	2FE	1,196,875	91.500	1,143,750	1,250,000	1,199,865	.....	.....2,990	.....	.....	.....4.125	4.840	FA.....	19,479	25,781	07/16/2018.	08/15/2025.
049560	AN	5	Atmos Energy Corp Sr Nt.....			.....	..	.....1	1FE	8,975,250	95.364	8,582,742	9,000,000	8,978,680	.....	.....2,182	.....	.....	.....3.000	3.032	JD.....	12,000	270,000	06/05/2017.	06/15/2027.
05348E	AQ	2	AvalonBay Communities Inc Sr Nt.....			.....	..	.....1	1FE	6,120,048	98.472	6,499,132	6,600,000	6,386,761	.....	.....52,587	.....	.....	.....2.950	3.896	MS.....	57,328	194,700	06/21/2013.	09/15/2022.
05348E	AV	1	AvalonBay Communities Inc Sr Nt.....			.....	..	.....1	1FE	5,989,320	98.346	5,900,748	6,000,000	5,992,830	.....	.....982	.....	.....	.....3.450	3.471	JD.....	17,250	207,000	05/06/2015.	06/01/2025.
05565E	F#	7	BMW US Capital LLC Gtd Sr Nt Ser K.....			.....	..	.....	.....1	20,000,000	99.854	19,970,899	20,000,000	20,000,000	.....	.....	.....	.....							

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
058498	AR	7	Ball Corp Nt.....	.....	.....	1	.....	3FE	6,180,000	100.500	6,030,000	6,000,000	6,030,000	(61,156)	(25,930)				5.000	4.485	MS.....	88,333	300,000	05/06/2015.	03/15/2022.
058498	AS	5	Ball Corp Sr Nt.....	LS...	.....	1	.....	3FE	7,437,500	97.250	7,780,000	8,000,000	7,621,708	(71,083)	53,901				4.000	4.889	MN.....	40,889	320,000	04/21/2015.	11/15/2023.
058498	AT	3	Ball Corp Sr Nt.....	.....	.....	1	.....	3FE	3,541,250	99.750	3,491,250	3,500,000	3,491,250	(38,768)	(3,821)				5.250	5.093	JJ.....	91,875	183,750	11/16/2015.	07/01/2025.
06051G	EX	3	Bank of America Corp Nt.....	.....	.....	1	.....	1FE	1,010,604	99.981	1,009,803	1,010,000	1,010,005		(143)				2.600	2.586	JJ.....	12,109	26,260	07/30/2014.	01/15/2019.
06051G	FB	0	Bank of America Corp Sr Nt.....	.....	.....	1	.....	1FE	9,992,700	101.363	10,136,270	10,000,000	9,995,944		707				4.125	4.134	JJ.....	182,188	412,500	01/15/2014.	01/22/2024.
06051G	GC	7	Bank of America Corp Sub Nt.....	.....	.....	2	.....	2FE	10,000,000	96.117	9,611,660	10,000,000	10,000,000						4.183	4.183	MN.....	41,830	418,300	11/21/2016.	11/25/2027.
06051G	HC	6	Bank of America Corp Sr Nt.....	.....	.....	1	.....	1FE	6,016,959	97.201	5,867,040	6,036,000	6,018,962		2,003				3.004	3.066	JD.....	5,540	181,321	05/23/2018.	12/20/2023.
06053F	AA	7	Bank of America Corp Sr Nt.....	.....	.....	1	.....	1FE	1,012,411	101.357	1,013,566	1,000,000	1,010,827		(1,584)				4.100	3.508	JJ.....	17,881	20,500	03/28/2018.	07/24/2023.
06406G	AA	9	Bank of NY Mellon Corp MT Sub Nt.....	.....	.....	2	.....	1FE	4,994,500	91.844	4,592,215	5,000,000	4,995,356		401				3.000	3.011	AO.....	25,417	150,000	10/24/2016.	10/30/2028.
07330M	AB	3	Branch Banking & Trust Sr Nt.....	.....	.....	1	.....	1FE	4,496,985	98.028	4,411,247	4,500,000	4,497,862		277				3.625	3.633	MS.....	47,578	163,125	09/09/2015.	09/16/2025.
09184#	AA	3	Black Bear Holding LLC Sr Sec Nt.....	.....	.....	1	.....	3PL	30,000,000	97.500	29,250,022	30,000,000	29,250,022	(749,978)					5.470	5.509	MJSD.....	4,558	1,641,000	02/18/2014.	02/18/2024.
092113	AH	2	Black Hills Corp Sr Nt.....	.....	.....	1	.....	2FE	14,942,580	100.882	15,031,373	14,900,000	14,942,213		(7,519)				4.250	4.183	MN.....	54,530	633,250	03/28/2018.	11/30/2023.
092113	AM	1	Black Hills Corp Sr Nt.....	LS...	.....	1	.....	2FE	2,565,975	93.615	2,387,183	2,550,000	2,562,757		(1,380)				3.150	3.079	JJ.....	37,039	80,325	09/01/2016.	01/15/2027.
096630	AB	4	Boardwalk Pipelines LLC Nt.....	LS...	.....	1	.....	2FE	6,034,293	101.177	5,615,307	5,550,000	5,618,889		(95,141)				5.750	3.936	MS.....	93,965	319,125	04/22/2014.	09/15/2019.
100743	AK	9	Boston Gas Company Sr Nt.....	.....	.....	1	.....	1FE	3,996,240	95.395	3,815,812	4,000,000	3,996,697		329				3.150	3.161	FA.....	52,500	125,300	07/31/2017.	08/01/2027.
10373Q	AB	6	BP Cap Mkts America Sr Nt.....	.....	.....	1	.....	1FE	11,000,000	100.482	11,052,965	11,000,000	11,000,000						3.796	3.796	MS.....	115,989		09/18/2018.	09/21/2025.
10373Q	AC	4	BP Cap Mkts America Sr Nt.....	.....	.....	1	.....	1FE	5,500,000	100.345	5,518,948	5,500,000	5,500,000						3.937	3.937	MS.....	60,149		09/18/2018.	09/21/2028.
10373Q	AV	2	BP Cap Mkts America Sr Nt.....	LS...	.....	1	.....	1FE	4,316,305	93.935	4,227,053	4,500,000	4,317,302		997				3.017	3.602	JJ.....	62,226		12/14/2018.	01/16/2027.
10373Q	AZ	3	BP Cap Mkts America Sr Nt.....	.....	.....	1	.....	1FE	3,537,347	97.283	3,404,902	3,500,000	3,537,163		(184)				3.588	3.435	AO.....	26,860		12/14/2018.	04/14/2027.
12189L	AQ	4	Burlington Northern Santa Fe Sr Nt.....	.....	.....	1	.....	1FE	2,066,574	102.696	2,053,918	2,000,000	2,046,992		(9,179)				3.850	3.302	MS.....	25,667	77,000	10/27/2016.	09/01/2023.
12189L	AR	2	Burlington Northern Santa Fe Nt.....	.....	.....	1	.....	1FE	6,687,728	102.216	6,644,021	6,500,000	6,625,234		(19,618)				3.750	3.346	AO.....	60,938	243,750	03/28/2018.	04/01/2024.
12189L	AT	8	Burlington Northern Santa Fe Sr Nt.....	.....	.....	1	.....	1FE	998,453	100.119	1,001,186	1,000,000	998,636		183				3.400	3.370	MS.....	11,333	17,000	03/28/2018.	09/01/2024.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	.....	1	.....	1FE	11,944,080	96.890	11,626,848	12,000,000	11,963,425		5,239				3.000	3.054	AO.....	90,000	360,000	03/04/2015.	04/01/2025.
124857	AP	8	CBS Corp Sr Nt.....	.....	.....	1	.....	2FE	949,552	95.315	953,148	1,000,000	949,836		284				3.500	4.457	JJ.....	16,139		12/18/2018.	01/15/2025.
124857	AQ	6	CBS Corp Sr Nt.....	.....	.....	1	.....	2FE	3,927,520	96.882	3,875,296	4,000,000	3,948,082		6,217				4.000	4.215	JJ.....	73,778	160,000	07/07/2015.	01/15/2026.
124857	AT	0	CBS Corp Sr Nt.....	.....	.....	2	.....	2FE	9,888,250	90.672	9,067,150	10,000,000	9,901,973		9,143				3.375	3.501	FA.....	127,500	376,875	06/27/2017.	02/15/2028.
1248EP	AZ	6	CCO Holdings LLC Sr Nt.....	.....	.....	1	.....	3FE	7,820,425	97.500	7,634,250	7,830,000	7,634,250	(189,324)	645				5.125	5.138	FA.....	151,597	401,288	11/05/2015.	02/15/2023.
1248EP	BM	4	CCO Holdings LLC Hgh Yld Sr Nt.....	.....	.....	3	.....	3FE	9,024,647	98.000	8,820,000	9,000,000	8,820,000	(199,860)	(2,205)				5.750	5.712	FA.....	195,500	517,500	05/23/2016.	02/15/2026.
12524@	AA	8	CED Wind Holdings LLC Sec Nt.....	.....	.....	4	.....	2Z	16,577,963	99.236	16,451,232	16,577,963	16,577,963						4.410	4.413	JD.....	2,031		09/28/2018.	12/31/2028.
125896	BP	4	CMS Energy Corp Sr Nt.....	.....	.....	1	.....	2FE	7,887,327	98.309	7,416,461	7,544,000	7,803,418		(33,476)				3.600	3.042	MN.....	34,702	271,584	06/02/2016.	11/15/2025.
125896	BQ	2	CMS Energy Corp Sr Nt.....	.....	.....	1	.....	2FE	3,007,740	94.030	2,820,906	3,000,000	3,006,041		(723)				3.000	2.969	MN.....	11,500	90,000	06/21/2016.	05/15/2026.
125896	BS	8	CMS Energy Corp Sr Nt.....	.....	.....	2	.....	2FE	1,008,380	96.221	962,212	1,000,000	1,007,202		(730)				3.450	3.351	FA.....	13,033	34,500	04/21/2017.	08/15/2027.
126408	HB	2	CSX Corp Sr Nt.....	.....	.....	1	.....	2FE	3,990,107	99.871	3,994,840	4,000,000	3,991,313		1,190				3.400	3.443	FA.....	56,667	93,500	03/28/2018.	08/01/2024.
126410	LM	9	CSX Transportation Inc Co Gtd Nt.....	.....	.....	1	.....	1FE	1,542,864	107.555	1,659,427	1,542,864	1,542,864						6.251	6.250	JJ.....	44,472	96,444	02/18/2013.	01/15/2023.
126650	CL	2	CVS Health Corp Sr Nt.....	.....	.....	1	.....	2FE	7,919,520	97.450	7,796,000	8,000,000	7,943,761		7,373				3.875	3.998	JJ.....	138,639	310,000	07/13/2015.	07/20/2025.
14149Y	BH	0	Cardinal Health Inc Sr Nt.....	.....	.....	1	.....	2FE	7,000,000	93.906	6,573,399	7,000,000	7,000,000						3.079	3.079	JD.....	9,579	215,530	06/01/2017.	06/15/2024.
150190	AB	2	Cedar Fair/Can/Magnum/MI Sr Nt.....	.....	.....	1	.....	4FE	997,612	94.500	945,000	1,000,000	945,000	(52,805)	193				5.375	5.408	AO.....	11,347	26,875	06/27/2018.	04/15/2027.
151020	AE	4	Celgene Corp Sr Nt.....	.....	.....	1	.....	2FE	2,491,265	101.076	2,434,916	2,409,000	2,437,809		(15,436)				3.950	3.255	AO.....	20,088	95,156	01/01/2016.	10/15/2020.
151020	AH	7	Celgene Corp Sr Nt.....	.....	.....	1	.....	2FE	18,517,449	98.178	18,752,055	19,100,000	18,840,893		65,345				3.250	3.652	FA.....	234,506	620,750	10/27/2016.	08/15/2022.
16412X	AG	0	Cheniere Corp Christi HD 1st lien Nt.....	.....	.....	1	.....	3FE	8,115,000	94.405	7,552,400	8,000,000	7,552,400	(554,284)	(8,316)				5.125	4.921	JD.....	1,139	410,000	02/23/2018.	06/30/2027.
17275R	AE	2	Cisco Sys Inc Sr Nt.....	.....	.....	1	.....	1FE	1,009,413	100.212	1,002,119	1,000,000	1,001,323		(8,090)				4.950						

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.14

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967	FF	3	Citigroup Inc Sr Nt.....			2FE	17,676,916	103.187	18,057,760	17,500,000	17,552,354		(30,727)			5.375	5.178	FA.....	371,024	940,625	07/30/2014.	08/09/2020.
172967	FX	4	Citigroup Inc Sr Nt.....			2FE	4,927,150	113.020	5,651,015	5,000,000	4,934,755		1,289			5.875	5.980	JJ.....	123,212	293,750	01/19/2012.	01/30/2042.
172967	HD	6	Citigroup Inc Sr Nt.....			2FE	9,977,000	100.291	10,029,070	10,000,000	9,987,823		2,258			3.875	3.903	AO.....	71,042	387,500	10/21/2013.	10/25/2023.
172967	KA	8	Citigroup Inc Sub Nt.....			2FE	15,750,550	96.382	14,457,255	15,000,000	15,684,475		(64,268)			4.450	3.831	MS.....	170,583	667,500	12/20/2017.	09/29/2027.
172967	KJ	9	Citigroup Inc Sub Nt.....			2FE	5,331,150	98.694	4,934,705	5,000,000	5,294,890		(35,140)			4.600	3.659	MS.....	71,556	230,000	12/18/2017.	03/09/2026.
174610	AJ	4	Citizens Financial Group Sub Nt.....		1	2FE	808,038	98.189	785,509	800,000	805,694		(736)			4.350	4.225	FA.....	14,500	34,800	08/13/2015.	08/01/2025.
174610	AK	1	Citizens Financial Group Sub Nt.....			2FE	4,994,750	98.690	4,934,475	5,000,000	4,996,136		470			4.300	4.313	JD.....	16,722	215,000	11/30/2015.	12/03/2025.
184496	AL	1	Clean Harbors Inc Sr Nt.....		1	3FE	19,115,000	99.750	18,952,500	19,000,000	18,914,675	(103,109)	(18,719)			5.125	5.011	JD.....	81,146	973,750	03/06/2015.	06/01/2021.
191098	AK	8	Coca-Cola Bottling Co Cons Sr Nt.....	LS...	1	2FE	20,685,804	99.564	20,510,143	20,600,000	20,663,133		(7,889)			3.800	3.749	MN.....	78,280	782,800	12/17/2015.	11/25/2025.
197677	AG	2	Columbia/HCA Healthcare Corp Nt.....			3FE	998,738	106.500	1,065,000	1,000,000	998,744		7			7.690	5.907	JD.....	3,418		12/18/2018.	06/15/2025.
200339	AJ	8	Comerica Bk Sub Nt.....			2FE	10,169,480	120.360	9,622,782	7,995,000	9,435,143		(149,813)			7.875	5.025	MS.....	185,384	629,606	07/10/2013.	09/15/2026.
202795	JK	7	Commonwealth Edison Co 1st Mtg Bd.....		2	1FE	10,969,860	96.156	10,577,182	11,000,000	10,973,409		2,655			2.950	2.982	FA.....	122,589	317,289	08/16/2017.	08/15/2027.
20451N	AE	1	Compass Minerals International Sr Nt.....		1	4FE	4,207,375	90.500	3,846,250	4,250,000	3,846,250	(344,161)	4,161			4.875	5.009	JJ.....	95,536	207,188	01/07/2015.	07/15/2024.
207597	EE	1	Connecticut Lt & Pwr Co 1st Mtg Bd.....		1	1FE	1,040,310	100.155	1,001,546	1,000,000	1,000,438		(5,117)			5.500	4.967	FA.....	22,917	55,000	06/16/2009.	02/01/2019.
21036P	AL	2	Constellation Brands Inc Sr Nt.....		1	2FE	3,730,000	101.099	4,043,964	4,000,000	3,861,374		27,672			4.250	5.149	MN.....	28,333	170,000	07/09/2015.	05/01/2023.
21036P	AN	8	Constellation Brands Inc Hgh Yld Bd.....		1	2FE	3,526,875	103.604	3,418,919	3,300,000	3,449,217		(22,233)			4.750	3.881	MN.....	20,029	156,750	04/23/2015.	11/15/2024.
21036P	AP	3	Constellation Brands Inc Sr Nt.....		1	2FE	1,000,000	102.128	1,021,280	1,000,000	1,000,000					4.750	4.750	JD.....	3,958		11/19/2015.	12/01/2025.
212015	AS	0	Continental Resources Inc Sr Nt.....		1	2FE	3,306,943	94.076	3,198,591	3,400,000	3,311,860		4,917			4.375	4.731	JJ.....	68,590	89,663	05/25/2018.	01/15/2028.
212168	AA	6	Continental Wind Sr Nt.....		1	2FE	7,820,100	103.615	8,102,765	7,820,100	7,820,100					6.000	6.001	FA.....	157,705	469,206	09/23/2013.	02/28/2033.
21688A	AE	2	Rabobank Nederland NY Sr Nt.....			1FE	4,993,250	98.041	4,902,035	5,000,000	4,995,432		631			3.375	3.391	MN.....	18,750	168,750	05/14/2015.	05/21/2025.
22003B	AJ	5	Corporate Office Prop LP Sr Nt.....		1	2FE	2,992,327	99.154	2,974,614	3,000,000	2,997,112		1,104			3.700	3.741	JD.....	4,933	111,000	07/30/2014.	06/15/2021.
224044	BW	6	Cox Communications Inc Sr Nt.....		1	2FE	10,590,600	97.691	10,355,267	10,600,000	10,596,066		918			3.250	3.260	JD.....	15,311	344,500	02/18/2013.	12/15/2022.
22546Q	AD	9	Credit Suisse NY Sub Nt.....			2FE	25,962,560	101.547	26,402,168	26,000,000	25,995,126		4,458			5.400	5.419	JJ.....	651,300	1,404,000	01/11/2010.	01/14/2020.
232820	AJ	9	Cytect Inds Inc Sr Nt.....		1	2FE	4,757,979	97.898	4,894,910	5,000,000	4,832,793		35,111			3.500	4.372	AO.....	43,750	175,000	10/27/2016.	04/01/2023.
23311V	AD	9	DCP Midstream Operating Sr Nt.....		1	3FE	4,612,875	93.750	4,687,500	5,000,000	4,687,500	(103,582)	43,684			3.875	4.990	MS.....	57,049	193,750	07/30/2014.	03/15/2023.
23317H	AA	0	DDR Corp Sr Nt.....		1	2FE	3,945,035	102.676	4,107,056	4,000,000	3,969,303		7,772			4.625	4.864	JJ.....	85,306	185,000	09/29/2015.	07/15/2022.
233331	AS	6	DTE Energy Co Sr Nt.....		1	2FE	6,059,465	99.056	5,943,378	6,000,000	6,040,888		(6,846)			3.500	3.360	JD.....	17,500	210,000	02/18/2016.	06/01/2024.
233851	BJ	2	Daimler Fin NA LLC Sr Nt.....		1	1FE	7,427,925	96.350	7,226,280	7,500,000	7,456,817		6,920			3.250	3.364	FA.....	101,653	243,750	07/24/2014.	08/01/2024.
24422E	TH	2	Deere /John/ Cap Corp MT Sr Nt.....			1FE	2,999,490	94.498	2,834,937	3,000,000	2,999,608		47			2.650	2.652	JD.....	4,638	79,500	06/07/2016.	06/10/2026.
24422E	TL	3	Deere /John/ Cap Corp Sr Nt.....	LS...		1FE	14,995,800	98.088	14,713,140	15,000,000	14,997,403		817			2.650	2.656	JJ.....	193,229	397,500	01/03/2017.	01/06/2022.
25470D	AC	3	Discovery Communications Co Gtd Nt.....		1	2FE	1,008,686	102.243	1,022,425	1,000,000	1,005,788		(2,898)			5.050	3.110	JD.....	4,208	50,500	03/28/2018.	06/01/2020.
25470D	AH	2	Discovery Communications Sr Nt.....		1	2FE	9,325,900	96.654	9,665,420	10,000,000	9,674,082		68,938			3.250	4.094	AO.....	81,250	325,000	06/24/2013.	04/01/2023.
25746U	CJ	6	Dominion Resources Inc Sr Nt.....		1	2FE	6,989,990	96.093	6,726,475	7,000,000	6,994,649		1,968			2.000	2.030	FA.....	52,889	140,000	08/04/2016.	08/15/2021.
25746U	CR	8	Dominion Resources Inc Sr Nt Ser B.....		2	2FE	24,964,000	97.405	24,351,325	25,000,000	24,977,598		6,973			2.750	2.781	JJ.....	317,014	687,500	01/09/2017.	01/15/2022.
26441C	AD	7	Duke Energy Corp Sr Nt.....		1	2FE	1,377,870	100.924	1,261,554	1,250,000	1,268,620		(25,930)			5.050	2.888	MS.....	18,587	63,125	07/30/2014.	09/15/2019.
26441Y	AW	7	Duke-Weeks Realty LP Sr Nt.....		1	2FE	3,510,375	100.961	3,331,700	3,300,000	3,431,000		(32,398)			3.875	2.763	AO.....	26,996	127,875	06/28/2016.	10/15/2022.
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....		1	2FE	9,639,810	95.110	9,225,651	9,700,000	9,653,187		5,415			3.250	3.323	JD.....	876	315,250	06/23/2016.	06/30/2026.
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt.....		1	2FE	1,978,520	99.267	1,985,344	2,000,000	1,979,065		545			4.000	4.132	MS.....	24,444		09/04/2018.	09/15/2028.
26442U	AA	2	Duke Energy Progress Inc 1st Mtg Bd.....		1	1FE	4,984,750	97.309	4,865,435	5,000,000	4,989,367		1,416			3.250	3.286	FA.....	61,389	162,500	08/10/2015.	08/15/2025.
26884T	AA	0	ERAC USA Finance Company Sr Nt.....			2FE	9,953,836	103.193	9,070,656	8,790,000	9,113,298		(175,336)			5.250	3.070	AO.....	115,369	461,475	03/28/2018.	10/01/2020.
278865	AU	4	Ecolab Inc Sr Nt.....	LS...	2	1FE	2,546,575	99.613	2,490,318	2,500,000	2,531,226		(7,505)			3.250	2.907	JJ.....	37,691	81,250	11/28/2016.	01/14/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278865 AV 2	Ecobab Inc Sr Nt.....				1	1FE	5,266,300	93.305	5,131,786	5,500,000	5,309,534		21,085			2.700	3.204	MN.....	24,750	148,500	12/02/2016.	11/01/2026.
29250R AS 5	Enbridge Energy Partners LP Sr Nt.....				1	2FE	1,019,774	102.138	1,021,377	1,000,000	1,019,173		(601)			5.200	3.553	MS.....	15,311		12/18/2018.	03/15/2020.
29273R AJ 8	Energy Transfer Partners Sr Nt.....				1	2FE	10,796,209	111.624	10,855,473	9,725,000	10,640,055		(22,496)			7.500	6.633	JJ.....	364,688	729,375	01/29/2010.	07/01/2038.
29273R AR 0	Energy Transfer Partners Sr Nt.....				1	2FE	4,982,100	99.803	4,990,125	5,000,000	4,984,005		292			6.500	6.527	FA.....	135,417	325,000	01/09/2012.	02/01/2042.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd.....				1	1FE	11,881,372	99.397	11,679,136	11,750,000	11,854,085		(17,699)			3.500	3.360	AO.....	102,813	306,250	12/18/2018.	04/01/2026.
29379V AP 8	Enterprise Products Operations Gtd Nt.....				1	2FE	9,970,100	103.076	10,307,620	10,000,000	9,993,867		3,445			5.200	5.239	MS.....	173,333	520,000	05/11/2010.	09/01/2020.
29379V BA 0	Enterprise Products Operations Nt.....				1	2FE	5,482,200	96.963	4,848,145	5,000,000	5,471,778		(10,079)			4.850	4.237	MS.....	71,403	242,500	12/14/2017.	03/15/2044.
30040W AA 6	Eversource Energy Sr Nt.....				1	2FE	6,218,955	98.283	6,009,975	6,115,000	6,168,095		(23,330)			2.500	2.094	MS.....	45,013	152,875	10/12/2016.	03/15/2021.
30040W AB 4	Eversource Energy Sr Nt.....				1	2FE	1,411,466	95.161	1,427,421	1,500,000	1,411,884		418			3.350	4.307	MS.....	14,796		12/18/2018.	03/15/2026.
30161M AH 6	Exelon Generation Co LLC Sr Nt.....				1	2FE	2,098,000	100.409	2,008,174	2,000,000	2,036,091		(19,855)			4.000	2.932	AO.....	20,000	80,000	10/07/2015.	10/01/2020.
30212P AH 8	Expedia Inc Co Gtd Nt.....				1	2FE	11,478,186	103.319	11,881,674	11,500,000	11,495,299		2,662			5.950	5.977	FA.....	258,494	684,250	04/18/2011.	08/15/2020.
30219G AE 8	Express Scripts Hldg Co Sr Nt.....				1	2FE	9,681,740	102.863	9,051,926	8,800,000	9,118,787		(104,022)			4.750	3.414	MN.....	53,411	418,000	02/18/2013.	11/15/2021.
31428X AY 2	Fedex Corp Sr Nt.....	LS...			1	2FE	5,871,873	102.412	5,781,146	5,645,000	5,792,193		(26,335)			4.000	3.432	JJ.....	104,119	225,800	11/04/2015.	01/15/2024.
31428X BC 9	Fedex Corp Sr Nt.....				1	2FE	1,458,956	96.733	1,450,992	1,500,000	1,471,107		4,184			3.200	3.555	FA.....	20,000	48,000	01/01/2016.	02/01/2025.
31428X BP 0	Fedex Corp Sr Nt.....				1	2FE	5,006,250	94.847	4,742,350	5,000,000	5,005,819		(431)			3.400	3.385	FA.....	64,222	92,083	01/29/2018.	02/15/2028.
316773 CT 5	Fifth Third Bancorp Sr Nt.....					2FE	13,680,435	99.423	13,422,132	13,500,000	13,574,974		(46,652)			2.875	2.511	JJ.....	166,031	388,125	08/25/2016.	07/27/2020.
33829T AA 4	Five Corners Funding Trust Sr Nt.....				1	2FE	5,177,300	102.878	5,143,895	5,000,000	5,112,088		(20,518)			4.419	3.909	MN.....	28,233	220,950	08/26/2015.	11/15/2023.
340711 AT 7	Florida Gas Transmission Co Nt.....				1	2FE	999,510	102.950	1,029,499	1,000,000	999,726		216			5.450	3.280	JJ.....	25,131	27,250	03/28/2018.	07/15/2020.
341081 FM 4	Florida Pwr & Lt Co Nt.....	LS...			1	1FE	14,035,174	99.076	13,721,984	13,850,000	13,993,764		(19,258)			3.125	2.957	JD.....	36,068	432,813	03/28/2018.	12/01/2025.
369550 AW 8	General Dynamics Corp Sr Nt.....	LS...			2	1FE	33,328,879	94.208	32,916,275	34,940,000	33,794,837		230,073			1.875	2.633	FA.....	247,492	655,125	12/09/2016.	08/15/2023.
369550 AX 6	General Dynamics Corp Sr Nt.....				2	1FE	8,024,360	90.707	7,710,121	8,500,000	8,116,956		44,406			2.125	2.784	FA.....	68,236	180,625	11/18/2016.	08/15/2026.
369622 SM 8	General Elec Cap Corp Sub Nt.....	LS...				2FE	6,106,440	100.124	6,007,440	6,000,000	6,027,237		(11,936)			5.300	5.070	FA.....	123,667	318,000	02/23/2011.	02/11/2021.
36962G 4D 3	General Elec Cap Corp Sr Nt.....					2FE	15,356,700	101.077	15,161,565	15,000,000	15,027,467		(43,818)			6.000	5.685	FA.....	360,000	900,000	08/04/2009.	08/07/2019.
373334 KF 7	Georgia Pwr Co Sr Nt.....				1	1FE	8,981,550	98.027	8,822,457	9,000,000	8,991,577		3,604			2.400	2.443	AO.....	54,000	216,000	03/02/2016.	04/01/2021.
375558 AU 7	Gilead Sciences Inc Sr Nt.....	LS...			1	1FE	13,169,555	103.200	12,626,471	12,235,000	12,588,498		(113,898)			4.400	3.251	JD.....	44,862	538,340	03/28/2018.	12/01/2021.
375558 BF 9	Gilead Sciences Inc Sr Nt.....				1	1FE	9,959,600	98.020	9,802,010	10,000,000	9,970,640		3,520			3.650	3.697	MS.....	121,667	365,000	09/09/2015.	03/01/2026.
38141G VP 6	Goldman Sachs Group Inc Sr Nt.....					1FE	7,525,575	98.966	7,422,465	7,500,000	7,509,297		(5,273)			2.750	2.675	MS.....	60,729	206,250	10/16/2015.	09/15/2020.
38148L AE 6	Goldman Sachs Group Inc Sr Nt.....					1FE	5,980,680	95.677	5,740,632	6,000,000	5,986,837		1,789			3.750	3.789	MN.....	24,375	225,000	05/19/2015.	05/22/2025.
391164 AF 7	Great Plains Energy Sr Nt.....				1	2FE	18,020,831	104.272	16,386,392	15,715,000	16,806,473		(294,697)			5.292	3.153	JD.....	36,962	831,638	08/26/2014.	06/15/2022.
404119 BU 2	HCA Inc High Yield Corp.....				1	3FE	1,002,500	94.500	945,000	1,000,000	945,000		(57,076)			4.500	4.469	FA.....	17,000	45,000	09/14/2016.	02/15/2027.
41242* AR 3	Hardwood Funding LLC Sr Nt.....				1	1FE	6,077,880	98.584	5,915,011	6,000,000	6,046,305		(18,195)			3.010	2.680	JD.....	12,040	180,600	03/28/2017.	06/07/2021.
412822 AD 0	Harley-Davidson Inc Sr Nt.....	LS...			1	1FE	2,983,470	95.541	2,866,224	3,000,000	2,988,491		1,528			3.500	3.566	JJ.....	44,625	105,000	07/23/2015.	07/28/2025.
423452 AB 7	Helmerich & Payne Sr Nt.....				1	2FE	8,212,053	101.966	8,259,206	8,100,000	8,211,426		(627)			4.650	4.383	MS.....	11,509		12/20/2018.	03/15/2025.
427866 AR 9	Hershey Foods Corp Sr Nt.....				1	1FE	999,497	102.111	1,021,114	1,000,000	999,669		173			4.125	2.836	JD.....	3,438	41,250	03/28/2018.	12/01/2020.
428236 BV 4	Hewlett-Packard Co Sr Nt.....				1	2FE	4,996,820	103.292	5,164,595	5,000,000	4,998,914		338			4.650	4.658	JD.....	14,208	232,500	02/18/2013.	12/09/2021.
437076 BM 3	Home Depot Inc Sr Nt.....				1	1FE	967,636	96.864	968,640	1,000,000	970,349		2,713			3.000	3.466	AO.....	7,500	30,000	03/28/2018.	04/01/2026.
438516 BL 9	Honeywell International Inc Sr Nt.....				2	1FE	14,840,810	93.532	14,497,491	15,500,000	14,965,240		59,720			2.500	2.997	MN.....	64,583	387,500	11/21/2016.	11/01/2026.
446150 AG 9	Huntington Bancshares Sub Bk Nt.....	LS...				2FE	1,086,156	106.766	1,067,659	1,000,000	1,036,508		(17,373)			7.000	5.014	JD.....	3,111	70,000	01/01/2016.	12/15/2020.
446150 AK 0	Huntington Bancshares Sr Nt.....					2FE	13,978,860	96.551	13,517,140	14,000,000	13,987,794		3,837			2.300	2.330	JJ.....	149,372	322,000	08/04/2016.	01/14/2022.
446413 AH 9	Huntington Ingalls Industries Sr Nt.....				1	2FE	7,086,875	101.595	7,111,650	7,000,000	7,063,972		(7,709)			5.000	4.842	MN.....	44,722	350,000	11/23/2015.	11/15/2025.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
446413	AL	0	Huntington Ingalls Industries Sr Nt.....					1	2FE	10,041,690	93.143	9,314,300	10,000,000	10,039,665		(2,025)			3.483	3.430	JD.....	29,025	174,150	06/14/2018.	12/01/2027.
446438	RQ	8	Huntington Bancshares Sr Nt.....					1FE	1FE	9,958,000	99.350	9,935,000	10,000,000	9,985,579		8,483			2.875	2.966	FA.....	104,618	287,500	08/17/2015.	08/20/2020.
449669	AK	6	IMC Global Inc Sr Nt.....					1	2FE	10,968,469	117.409	11,817,226	10,065,000	10,647,082		(46,462)			7.300	6.444	JJ.....	338,799	734,745	07/28/2010.	01/15/2028.
449934	AD	0	IMS Health Inc High Yield Corp.....					1	3FE	10,812,813	95.500	10,075,250	10,550,000	10,075,250	(660,510)	(22,412)			5.000	4.685	AO.....	111,361	527,500	10/13/2016.	10/15/2026.
452308	AX	7	Illinois Tool Works Inc Sr Nt.....					2	1FE	8,635,320	92.922	8,362,989	9,000,000	8,700,104		33,123			2.650	3.131	MN.....	30,475	238,500	01/05/2017.	11/15/2026.
45255@	AD	7	Impact Community Capital Nt.....					5GI	5GI	331,764	85.790	284,621	331,764	284,621	(17,683)				2.727	10.233	MON.....	754	(2,262)	05/16/2003.	07/25/2031.
457187	AB	8	Ingredion Inc Sr Nt.....					1	2FE	13,641,890	92.985	12,552,935	13,500,000	13,613,472		(12,815)			3.200	3.077	AO.....	108,000	432,000	10/03/2016.	10/01/2026.
458140	AQ	3	Intel Corp Sr Nt.....	LS...				1	1FE	9,990,600	99.599	9,959,930	10,000,000	9,996,912		1,899			2.450	2.470	JJ.....	103,444	245,000	07/22/2015.	07/29/2020.
458140	AR	1	Intel Corp Sr Nt.....					1	1FE	9,754,501	100.105	9,769,286	9,759,000	9,756,581		630			3.100	3.107	JJ.....	127,734	302,529	07/23/2015.	07/29/2022.
458140	AU	4	Intel Corp Sr Nt.....	LS...				1	1FE	9,974,600	93.626	9,362,630	10,000,000	9,980,626		2,349			2.600	2.629	MN.....	30,333	260,000	05/12/2016.	05/19/2026.
458140	BD	1	Intel Corp Sr Nt.....					2	1FE	14,996,250	97.558	14,633,700	15,000,000	14,997,063		500			2.875	2.879	MN.....	59,896	431,250	05/08/2017.	05/11/2024.
459200	AR	2	International Bus Machs Corp Sr Nt.....					1	1FE	4,878,944	114.403	5,720,130	5,000,000	4,915,404		7,172			6.220	6.480	FA.....	129,583	311,000	02/18/2013.	02/01/2027.
465685	AF	2	ITC Holdings Corp Sr Nt.....					1	2FE	9,157,376	101.887	8,298,721	8,145,000	8,312,854		(156,191)			5.500	3.461	JJ.....	206,566	447,975	02/18/2013.	01/15/2020.
465685	AG	0	ITC Holdings Corp Sr Nt.....					1	2FE	2,780,216	101.631	2,794,858	2,750,000	2,778,712		(1,504)			4.050	3.795	JJ.....	55,688	10,125	12/18/2018.	07/01/2023.
465685	AJ	4	ITC Holdings Corp Sr Nt.....					1	2FE	10,120,947	99.446	9,944,590	10,000,000	10,074,824		(12,405)			3.650	3.497	JD.....	16,222	365,000	10/27/2016.	06/15/2024.
465685	AP	0	ITC Holdings Corp Sr Nt.....					1	2FE	7,740,725	95.313	7,386,742	7,750,000	7,741,341		616			3.350	3.365	MN.....	33,174	129,813	06/22/2018.	11/15/2027.
46625H	HQ	6	JPMorgan Chase & Co Sr Nt.....					1FE	1FE	18,829,380	102.116	19,402,078	19,000,000	18,974,088		19,960			4.950	5.066	MS.....	250,800	940,500	05/07/2010.	03/25/2020.
46625H	JY	7	JPMorgan Chase & Co Sub Nt.....					1FE	1FE	2,946,075	98.398	2,951,928	3,000,000	2,946,425		350			3.875	4.231	MS.....	35,844		12/18/2018.	09/10/2024.
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....					1FE	1FE	4,981,200	99.093	4,954,625	5,000,000	4,986,858		1,730			3.900	3.946	JJ.....	89,917	195,000	07/14/2015.	07/15/2025.
46647P	AF	3	JP Morgan Chase & Co Sr Nt.....					2	1FE	19,045,940	95.339	19,067,720	20,000,000	19,049,022		3,082			3.540	4.160	MN.....	118,000		12/19/2018.	05/01/2028.
478375	AD	0	Johnson Control Intl plc Sr Nt.....					1	2FE	1,710,181	102.088	1,648,716	1,615,000	1,652,469		(29,147)			5.000	3.082	MS.....	20,412	80,750	12/28/2016.	03/30/2020.
478375	AF	5	Johnson Control Intl plc Sr Nt.....					2	2FE	8,249,199	100.774	8,087,089	8,025,000	8,156,919		(46,683)			3.750	3.104	JD.....	25,078	300,938	12/28/2016.	12/01/2021.
478375	AG	3	Johnson Control Intl plc Sr Nt.....					1	2FE	888,365	98.541	886,871	900,000	889,106		741			3.625	3.871	JJ.....	16,222		08/02/2018.	07/02/2024.
485134	BP	4	Kansas City Power and Light Sr Nt.....					1	2FE	17,437,700	99.406	17,396,085	17,500,000	17,456,192		5,741			3.650	3.693	FA.....	241,306	638,750	08/13/2015.	08/15/2025.
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....					1	2FE	4,991,288	100.939	5,046,955	5,000,000	4,993,235		1,099			3.850	3.881	MN.....	24,597	192,500	03/28/2018.	11/15/2023.
492386	AU	1	Kerr McGee Corp Sr Nt.....					1	2FE	15,110,420	111.486	14,493,193	13,000,000	14,856,600		(253,820)			6.950	4.029	JJ.....	451,750	451,750	02/20/2018.	07/01/2024.
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....					1	1FE	15,307,034	93.106	14,245,279	15,300,000	15,305,524		(645)			2.742	2.737	FA.....	158,488	419,526	08/03/2016.	08/15/2026.
49446R	AP	4	Kimco Realty Corp Sr Nt.....					1	2FE	946,582	89.945	899,450	1,000,000	952,113		5,326			2.800	3.511	AO.....	7,000	28,000	12/18/2017.	10/01/2026.
494550	AL	0	Kinder Morgan Energy - LP Sr Nt.....	LS...				1	2FE	5,808,950	120.715	6,035,740	5,000,000	5,621,730		(29,395)			7.750	6.345	MS.....	114,097	387,500	03/10/2011.	03/15/2032.
50075N	BA	1	Kraft Foods Inc Sr Nt.....					2FE	2FE	26,790,345	102.437	27,658,071	27,000,000	26,970,852		24,860			5.375	5.477	FA.....	568,406	1,451,250	02/04/2010.	02/10/2020.
50076Q	AU	0	Kraft Foods Group Inc Sr Nt.....	LS...				2FE	2FE	17,026,900	102.285	15,342,765	15,000,000	15,369,445		(322,792)			5.375	3.097	FA.....	315,781	806,250	06/27/2013.	02/10/2020.
50076Q	AZ	9	Kraft Foods Inc Sr Nt.....					2FE	2FE	5,605,962	98.991	5,696,955	5,755,000	5,690,708		17,224			3.500	3.851	JD.....	13,988	201,425	09/04/2013.	06/06/2022.
50077L	AK	2	Kraft Heinz Foods Co Sr Nt.....					1	2FE	10,053,584	96.776	9,677,550	10,000,000	10,041,297		(5,452)			3.950	3.878	JJ.....	182,139	395,000	08/19/2016.	07/15/2025.
50540R	AJ	1	Laboratory Corp of America Sr Nt.....					1	2FE	13,765,992	102.086	12,735,229	12,475,000	12,815,692		(174,335)			4.625	3.110	MN.....	73,724	576,969	02/18/2013.	11/15/2020.
50540R	AT	9	Laboratory Corp of America Sr Nt.....					2	2FE	6,984,250	95.707	6,699,497	7,000,000	6,987,070		2,076			3.250	3.286	MS.....	75,833	233,188	08/15/2017.	09/01/2024.
52736R	BG	6	Levi Strauss & Co Sr Nt.....					1	3FE	10,710,263	97.750	10,508,125	10,750,000	10,507,799	(214,410)	3,538			5.000	5.047	MN.....	89,583	537,500	07/17/2015.	05/01/2025.
53117C	AN	2	Liberty Property LP Sr Nt.....					1	2FE	9,202,000	101.887	8,762,273	8,600,000	8,974,489		(101,922)			4.125	2.793	JD.....	15,767	354,750	09/20/2016.	06/15/2022.
53117C	AP	7	Liberty Property LP Sr Nt.....					1	2FE	7,323,930	98.500	7,018,104	7,125,000	7,261,100		(28,227)			3.375	2.914	JD.....	10,688	240,469	09/20/2016.	06/15/2023.
53117C	AQ	5	Liberty Property LP Sr Nt.....					1	2FE	10,714,976	102.674	10,267,370	10,000,000	10,549,243		(94,426)			4.400	3.227	FA.....	166,222	396,000	03/28/2018.	02/15/2024.
53117C	AS	1	Liberty Property LP Sr Nt.....					1	2FE	9,346,318	93.379	8,870,958	9,500,000	9,375,233		13,703			3.250	3.443	AO.....	77,188	308,750	12/06/2016.	10/01/2026.
532716	AU	1	Limited Brands Inc High Yield Corp.....					1	3FE	11,777,500	99.625	10,958,750	11,000,000	10,958,750	(450,935)	(120,128)			5.625	4.336	FA.....	233,750	618,750	11/17/2015.	02/15/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53961*	BL	9	Local Initiatives Support Corp Prom Nt.....				1	20,000,000	95.535	19,107,002	20,000,000	20,000,000					2.500	2.500	JAJO..	125,000	500,000	06/12/2015.	01/01/2023.
539830	BE	8	Lockheed Martin Corp Sr Nt.....				1	3,491,570	95.980	3,359,286	3,500,000	3,493,585		942			2.900	2.933	MS.....	33,833	101,500	12/18/2017.	03/01/2025.
539830	BG	3	Lockheed Martin Corp Sr Nt.....				1	5,464,855	99.115	5,451,347	5,500,000	5,479,311		4,727			3.100	3.200	JJ.....	78,619	170,500	11/16/2015.	01/15/2023.
539830	BH	1	Lockheed Martin Corp Sr Nt.....				1	4,093,535	99.229	3,969,164	4,000,000	4,066,972		(8,774)			3.550	3.279	JJ.....	65,478	115,375	03/28/2018.	01/15/2026.
54233*	AA	4	Lone Star Trans LLC Sr Nt Ser A.....				1	3,500,000	96.942	3,392,969	3,500,000	3,500,000					2.450	2.450	JD.....	3,811	85,750	07/17/2014.	12/15/2021.
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd.....				1	987,557	98.070	980,699	1,000,000	988,680		1,123			3.300	3.490	AO.....	8,250	33,000	03/28/2018.	10/01/2025.
55336V	AG	5	MPLX LP Sr Nt.....				1	1,033,730	101.793	1,017,931	1,000,000	1,030,862		(2,868)			4.875	4.257	JD.....	4,063	48,750	05/22/2018.	12/01/2024.
55336V	AJ	9	MPLX LP Sr Nt.....				1	2,663,625	100.916	2,522,908	2,500,000	2,645,312		(18,313)			4.875	3.809	JD.....	10,156	121,875	02/07/2018.	06/01/2025.
55336V	AK	6	MPLX LP Sr Nt.....				1	1,765,365	95.211	1,666,200	1,750,000	1,764,072		(1,293)			4.125	4.006	MS.....	24,063	72,188	02/06/2018.	03/01/2027.
55336V	AR	1	MPLX LP Sr Nt.....				1	4,234,930	93.725	3,983,317	4,250,000	4,236,233		1,303			4.000	4.043	MS.....	50,056	102,472	02/06/2018.	03/15/2028.
55354G	AD	2	MSCI Inc Sr Nt.....				1	11,580,557	94.750	11,038,375	11,650,000	11,038,375	(548,141)	5,959			4.750	4.834	FA.....	230,573	276,688	02/15/2018.	08/01/2026.
559080	AK	2	Magellan Midstream Partn Sr Nt.....				2	6,436,382	104.528	6,271,686	6,000,000	6,396,593		(39,789)			5.000	3.901	MS.....	100,000	150,000	03/28/2018.	03/01/2026.
56081#	AR	1	Major League Baseball Tr Nt.....				1	6,000,000	99.678	5,980,683	6,000,000	6,000,000					3.440	3.440	JD.....	12,040	206,400	09/10/2013.	12/10/2020.
56081#	BE	9	Major League Baseball Tr Sr Sec Nt Ser A.....				1	3,000,000	95.339	2,860,180	3,000,000	3,000,000					2.640	2.640	JD.....	4,620	79,200	02/09/2017.	12/10/2023.
56081#	BF	6	Major League Baseball Tr Sr Sec Nt Ser B.....				1	4,000,000	93.597	3,743,884	4,000,000	4,000,000					2.920	2.920	JD.....	6,813	116,800	02/09/2017.	12/10/2026.
564759	QB	7	Manufacturers & Traders Tr Co Fx-to-Fit.....				1	15,047,350	99.013	14,950,888	15,100,000	15,087,127		3,096			3.378	6.044	MJSD.....	43,925	411,101	05/21/2007.	12/01/2021.
565849	AK	2	Marathon Oil Corp Sr Nt.....				1	8,303,435	93.923	7,983,489	8,500,000	8,357,844		34,294			2.800	3.268	MN.....	39,667	238,000	05/31/2017.	11/01/2022.
565849	AP	1	Marathon Oil Corp Sr Nt.....				2	12,226,830	95.020	11,402,424	12,000,000	12,201,756		(19,912)			4.400	4.159	JJ.....	243,467	514,800	09/20/2017.	07/15/2027.
579780	AL	1	McCormick & Co Inc Sr Nt.....				1	10,998,900	96.966	10,666,238	11,000,000	10,999,207		212			2.700	2.702	FA.....	112,200	300,300	08/09/2017.	08/15/2022.
579780	AM	9	McCormick & Co Inc Sr Nt.....				2	6,995,590	96.396	6,747,706	7,000,000	6,996,405		582			3.150	3.160	FA.....	83,300	222,950	08/09/2017.	08/15/2024.
581557	BE	4	McKesson Corp Sr Nt.....				1	3,041,232	98.939	2,968,158	3,000,000	3,024,097		(4,139)			3.796	3.625	MS.....	33,531	113,880	07/30/2014.	03/15/2024.
59217G	AQ	2	Met Life Global Funding I Sec Nt.....				1	11,752,220	101.284	11,141,229	11,000,000	11,539,725		(156,922)			3.875	2.310	AO.....	94,722	426,250	08/18/2017.	04/11/2022.
59217G	AX	7	Met Life Global Funding I Nt.....				1	4,103,480	98.447	3,937,896	4,000,000	4,078,112		(18,233)			3.000	2.487	JJ.....	57,000	120,000	08/02/2017.	01/10/2023.
59217G	BY	4	Met Life Global Funding I Sr Nt.....				1	9,055,850	97.940	8,814,627	9,000,000	9,047,231		(7,286)			3.450	3.373	JD.....	11,213	276,000	08/28/2018.	12/18/2026.
59217G	CD	9	Met Life Global Funding I Nt.....				1	17,223,975	97.457	16,567,605	17,000,000	17,159,398		(46,426)			2.650	2.350	AO.....	103,865	450,500	08/02/2017.	04/08/2022.
594918	BJ	2	Microsoft Corp Sr Nt.....				1	16,995,580	98.905	16,813,765	17,000,000	16,996,833		409			3.125	3.128	MN.....	85,590	531,250	10/29/2015.	11/03/2025.
594918	BP	8	Microsoft Corp Sr Nt.....				1	7,979,449	97.147	7,771,736	8,000,000	7,986,654		4,940			1.550	1.615	FA.....	49,256	124,000	12/18/2017.	08/08/2021.
594918	BX	1	Microsoft Corp Sr Nt.....				1	2,942,511	99.057	2,971,719	3,000,000	2,949,424		6,913			2.875	3.236	FA.....	34,740	43,125	03/28/2018.	02/06/2024.
615369	AC	9	Moodys Corp Sr Nt.....				2	7,780,010	105.222	7,365,526	7,000,000	7,621,481		(117,037)			4.875	2.908	FA.....	128,917	341,250	08/16/2017.	02/15/2024.
615369	AM	7	Moodys Corp Sr Nt.....				1	4,748,650	94.635	4,731,750	5,000,000	4,756,273		7,623			3.250	3.895	JJ.....	74,931		08/29/2018.	01/15/2028.
617446	7X	1	Morgan Stanley Dean Witter Sub Nt.....				2	5,466,900	101.967	5,098,335	5,000,000	5,413,568		(51,784)			5.000	3.633	MN.....	25,694	250,000	12/19/2017.	11/24/2025.
61746B	ED	4	Morgan Stanley MT Nt.....				1	14,923,350	97.603	14,640,405	15,000,000	14,954,658		14,959			2.625	2.735	MN.....	48,125	393,750	11/14/2016.	11/17/2021.
61761J	ZN	2	Morgan Stanley Sub Nt.....				2	8,967,600	94.279	8,485,146	9,000,000	8,975,993		2,394			3.950	3.988	AO.....	67,150	355,500	04/20/2015.	04/23/2027.
626717	AF	9	Murphy Oil Corp Sr Nt.....				1	2,874,066	94.152	2,824,560	3,000,000	2,824,560	(117,786)	13,394			4.450	4.228	JD.....	11,125	133,500	02/18/2013.	12/01/2022.
62927#	AD	8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.....				4	16,021,131	98.092	15,715,467	16,021,131	16,021,131					2.830	2.831	AO.....	95,717		06/30/2015.	03/31/2024.
62927@	AA	6	NHL US Funding LP Term Nt Ser 1.....				1	6,000,000	100.528	6,031,652	6,000,000	6,000,000					4.180	4.202	MJSD.....	13,237	250,800	09/29/2014.	09/29/2024.
635405	AM	5	National City Corp Sub Nt.....				1	4,120,550	101.372	3,548,031	3,500,000	3,556,898		(151,428)			6.875	2.430	MN.....	30,747	240,625	02/20/2015.	05/15/2019.
63636#	AA	4	National Hockey League Sr Nt Ser A.....				2	6,000,000	97.429	5,845,727	6,000,000	6,000,000					3.330	3.331	JD.....	8,880	198,690	08/10/2017.	08/10/2024.
637417	AJ	5	National Retail Properties Inc Sr Nt.....				2	8,392,815	96.161	8,173,643	8,500,000	8,411,701		9,364			3.600	3.752	JD.....	13,600	306,000	12/09/2016.	12/15/2026.
637432	ND	3	National Rural Utilities Coop Sr Nt.....				1	995,305	96.437	964,371	1,000,000	995,947		613			2.850	2.923	JJ.....	12,192	28,500	12/18/2017.	01/27/2025.
637432	NP	6	National Rural Utilities Coop Sr Nt.....				1	5,982,360	98.537	5,912,244	6,000,000	5,983,713		1,353			3.400	3.435	FA.....	81,600	102,000	01/31/2018.	02/07/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63946B AF 7	NBC Universal Sr Nt.....				1	1FE	5,998,405	117.579	7,054,764	6,000,000	5,999,208		17			6.400	6.401	AO	65,067	384,000	08/25/2011.	04/30/2040.
641062 AD 6	Nestle Holdings Inc. Sr Nt.....				1	1FE	6,998,740	100.990	7,069,300	7,000,000	6,998,804		64			3.350	3.354	MS	63,185		09/17/2018.	09/24/2023.
64712# AA 9	New Mexico Gas Priv Pl.....				2		11,000,000	99.332	10,926,528	11,000,000	11,000,000					2.710	2.710	JJ	125,036	298,100	09/02/2014.	07/30/2019.
64952W CH 4	New York Life Global Fdg Sec Nt.....				1	1FE	18,519,391	91.742	16,972,307	18,500,000	18,515,026		(1,808)			2.350	2.338	JJ	201,676	434,750	07/13/2016.	07/14/2026.
64952W CJ 0	New York Life Global Fdg Sec Nt.....				1	1FE	19,961,800	96.370	19,274,040	20,000,000	19,978,974		7,546			1.700	1.740	MS	101,056	340,000	09/07/2016.	09/14/2021.
651229 BA 3	Newell Rubbermaid Inc Sr Nt.....				2	2FE	6,210,370	101.748	6,242,228	6,135,000	6,179,941		(14,352)			5.000	4.723	MN	39,196	306,750	10/26/2016.	11/15/2023.
651639 AL 0	Newmont Mining Corp Co Gtd Nt.....				1	2FE	9,962,090	101.323	10,132,280	10,000,000	9,996,495		4,495			5.125	5.174	AO	128,125	512,500	09/18/2009.	10/01/2019.
65339K AT 7	Nextera Energy Capital Sr Nt.....				1	2FE	6,735,460	95.425	6,202,593	6,500,000	6,705,274		(22,009)			3.550	3.105	MN	38,458	230,750	08/10/2017.	05/01/2027.
65364U AK 2	Niagara Mohawk Pwr Corp Sr Nt.....				1	1FE	3,999,960	100.518	4,020,732	4,000,000	3,999,988		2			3.508	3.508	AO	35,080	140,320	09/22/2014.	10/01/2024.
65473Q BE 2	NiSource Finance Corp Sr Nt.....				1	2FE	5,101,630	95.424	4,771,220	5,000,000	5,088,718		(9,393)			3.490	3.240	MN	22,297	174,500	08/09/2017.	05/15/2027.
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt.....				1	1FE	9,981,000	95.230	9,523,040	10,000,000	9,989,519		3,748			1.900	1.940	MS	56,472	190,000	09/07/2016.	09/14/2021.
655044 AH 8	Noble Energy Inc Sr Nt.....				1	2FE	10,644,722	96.868	10,171,130	10,500,000	10,615,383		(17,340)			3.900	3.690	MN	52,325	409,500	04/20/2017.	11/15/2024.
655044 AP 0	Noble Energy Inc Sr Nt.....				1	2FE	4,827,420	90.412	4,520,620	5,000,000	4,837,136		9,716			3.850	4.289	JJ	88,764	96,250	05/21/2018.	01/15/2028.
666807 BE 1	Northrop Grumman Corp Sr Nt.....				1	2FE	2,036,481	100.767	2,015,332	2,000,000	2,025,568		(10,576)			3.500	2.896	MS	20,611	61,250	03/28/2018.	03/15/2021.
66988A AB 0	Novant Health Inc Nt.....				1	1FE	9,998,400	102.169	10,216,930	10,000,000	9,999,757		278			5.850	5.853	MN	97,500	585,000	09/10/2009.	11/01/2019.
677415 CP 4	Ohio Pwr Co Sr Nt.....	LS			1	1FE	2,481,497	105.756	2,359,416	2,231,000	2,379,167		(51,159)			5.375	2.844	AO	29,979	119,916	12/16/2016.	10/01/2021.
682134 AC 5	Omnicom Group Inc Nt.....				1	2FE	17,814,387	101.708	16,560,031	16,282,000	16,737,789		(271,565)			4.450	2.674	FA	273,719	724,549	12/06/2017.	08/15/2020.
68268N AE 3	Oneok Partners LP Sr Nt.....	LS			1	2FE	7,889,140	100.708	7,049,574	7,000,000	7,020,092		(119,950)			8.625	6.804	MS	201,250	603,750	07/08/2009.	03/01/2019.
68389X BB 0	Oracle Corp Sr Nt.....				1	1FE	2,920,419	97.853	2,935,599	3,000,000	2,921,281		862			2.500	3.329	MN	9,583		12/18/2018.	05/15/2022.
68389X BL 8	Oracle Corp Sr Nt.....				1	1FE	6,998,810	95.963	6,717,424	7,000,000	6,999,372		125			2.400	2.402	MS	49,467	168,000	06/29/2016.	09/15/2023.
69073T AS 2	Owens Brockway Sr Nt.....					4FE	6,506,250	99.000	6,435,000	6,500,000	6,435,000		(69,531)			6.375	6.362	FA	156,542	414,375	08/12/2015.	08/15/2025.
690872 AB 2	Owens Brockway Sr Nt.....				1	4FE	2,563,669	95.000	2,341,750	2,465,000	2,341,750		(188,794)			5.375	4.862	AO	27,971	132,494	02/11/2015.	01/15/2025.
693304 AT 4	Peco Energy Co 1st Mtg Bd.....				1	1FE	981,150	97.650	976,500	1,000,000	982,853		1,703			3.150	3.435	AO	6,951	31,500	03/28/2018.	10/15/2025.
69349L AG 3	PNC Bank NA Sub Bk Nt.....					1FE	15,242,299	97.175	16,033,875	16,500,000	15,900,362		143,060			2.700	3.727	MN	74,250	445,500	01/01/2016.	11/01/2022.
69349L AQ 1	PNC Bank NA Sub Nt.....					1FE	10,032,010	102.363	10,236,250	10,000,000	10,020,147		(2,505)			4.200	4.166	MN	70,000	420,000	10/21/2013.	11/01/2025.
69352P AD 5	PPL Capital Funding Inc Sr Nt.....				1	2FE	13,153,880	101.222	13,158,860	13,000,000	13,090,993		(24,489)			4.200	3.979	JD	24,267	546,000	12/15/2015.	06/15/2022.
69352P AL 7	PPL Capital Funding Inc Sr Nt.....				1	2FE	8,988,480	93.731	8,435,790	9,000,000	8,991,161		1,052			3.100	3.115	MN	35,650	279,000	05/12/2016.	05/15/2026.
69362B AY 8	PSEG Power LLC Sr Nt.....				1	2FE	20,050,873	101.096	19,461,057	19,250,000	19,632,937		(133,262)			4.150	3.373	MS	235,224	798,875	12/18/2017.	09/15/2021.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A.....				4		18,087,865	95.035	17,061,871	17,953,215	18,073,850		(9,294)			3.470	3.391	MON	622,977	27,688	06/27/2017.	01/15/2032.
71270Q EB 8	Peoples United Bank Sr Nt.....					2FE	8,452,509	100.267	8,522,653	8,500,000	8,465,837		5,334			4.000	4.070	JJ	156,778	330,000	03/28/2018.	07/15/2024.
713448 CY 2	Pepsico Inc Sr Nt.....				1	1FE	17,069,052	100.498	17,084,592	17,000,000	17,054,835		(7,484)			3.500	3.444	JJ	271,056	595,000	12/18/2017.	07/17/2025.
713448 DC 9	Pepsico Inc Sr Nt.....				1	1FE	7,491,900	98.754	7,406,528	7,500,000	7,497,012		1,627			2.150	2.173	AO	34,490	161,250	10/08/2015.	10/14/2020.
717081 EA 7	Pfizer Inc Nt.....				1	1FE	19,829,600	96.554	19,310,780	20,000,000	19,861,420		15,147			3.000	3.099	JD	26,667	600,000	11/14/2016.	12/15/2026.
718172 AV 1	Philip Morris Intl Inc Sr Nt.....					1FE	23,275,250	96.156	24,039,025	25,000,000	24,185,306		178,335			2.625	3.470	MS	209,635	656,250	06/27/2013.	03/06/2023.
720198 AC 4	Piedmont Operating Partnership Sr Nt.....				1	2FE	8,356,050	96.830	8,714,682	9,000,000	8,659,613		68,535			3.400	4.351	JD	25,500	306,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt.....				1	2FE	5,942,980	100.779	5,930,844	5,885,000	5,933,002		(8,232)			4.450	4.271	MS	77,110	261,883	07/18/2017.	03/15/2024.
74005P BN 3	Praxair Inc Sr Nt.....	LS			1	1FE	248,649	94.624	236,559	250,000	248,833		177			2.650	2.734	FA	2,687	6.625	12/18/2017.	02/05/2025.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A.....				1		13,000,000	99.987	12,998,253	13,000,000	13,000,000					3.510	3.510	FA	163,508	456,300	08/22/2013.	08/22/2019.
74170* AB 5	Prime Property Fd LLC Sr Nt Ser B.....				1		17,000,000	100.479	17,081,465	17,000,000	17,000,000					3.840	3.840	FA	233,920	652,800	08/22/2013.	08/22/2020.
74256L AU 3	Principal LFE GLB Fnd II Nt.....					1FE	1,905,147	95.981	1,823,647	1,900,000	1,904,460		(532)			3.000	2.964	AO	11,558	57,000	08/17/2017.	04/18/2026.
74256L AW 9	Principal LFE GLB Fnd II Nt.....					1FE	24,924,000	97.269	24,317,300	25,000,000	24,955,009		14,868			2.375	2.440	MN	65,972	593,750	11/14/2016.	11/21/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC Designation and Administrative Symbol																		
CUSIP Identification		Description		Code		F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
74264*	AA	4	PRISA LHC LLC Sr Nt Ser A.....	.....	.....	.....	1	13,000,000	99.801	12,974,177	13,000,000	13,000,000	.....	.....	.....	3.530	3.530	AO.....	96,879	458,900	04/15/2014.	04/15/2021.	
742718	EV	7	Procter & Gamble Co Sr Nt.....	LS...	.....	.....	1FE	9,979,300	95.760	9,576,030	10,000,000	9,981,835	.....	1,835	.....	2.850	2.874	FA.....	110,833	285,000	08/09/2017.	08/11/2027.	
74340X	BE	0	Prologis LP Sr Nt.....	.....	.....	.....	1	3,478,335	100.501	3,517,546	3,500,000	3,484,342	.....	1,971	.....	3.750	3.825	MN.....	21,875	131,250	10/27/2015.	11/01/2025.	
74740F	FN	1	Quaker Oats MT Nt Ser D.....	.....	.....	.....	1FE	6,574,560	106.910	6,414,624	6,000,000	6,125,217	.....	(43,544)	.....	7.750	6.844	MS.....	136,917	465,000	05/21/2002.	07/15/2021.	
74834L	AP	5	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	.....	1	4,924,550	101.610	5,080,475	5,000,000	4,990,247	.....	8,600	.....	4.750	4.938	JJ.....	99,618	237,500	11/12/2009.	01/30/2020.	
74834L	AS	9	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	.....	1	24,641,557	102.786	22,921,323	22,300,000	22,981,793	.....	(287,908)	.....	4.700	3.277	AO.....	262,025	1,048,100	02/18/2013.	04/01/2021.	
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt.....	.....	.....	.....	2FE	5,073,400	100.514	5,025,720	5,000,000	5,043,064	.....	(10,510)	.....	4.150	3.900	MS.....	53,604	207,500	12/21/2015.	09/28/2022.	
756109	AP	9	Realty Income Corp Sr Nt.....	.....	.....	.....	1	1,106,280	104.055	1,040,551	1,000,000	1,073,777	.....	(14,834)	.....	4.650	2.919	FA.....	19,375	46,500	10/04/2016.	08/01/2023.	
756109	AQ	7	Realty Income Corp Sr Nt.....	.....	.....	.....	1	1,909,098	100.167	1,843,076	1,840,000	1,891,262	.....	(8,345)	.....	3.875	3.318	JJ.....	32,877	71,300	12/13/2016.	07/15/2024.	
756109	AR	5	Realty Income Corp Sr Nt.....	.....	.....	.....	1	5,086,863	100.597	5,029,825	5,000,000	5,072,765	.....	(7,688)	.....	4.125	3.900	AO.....	43,542	206,250	03/28/2018.	10/15/2026.	
756109	AS	3	Realty Income Corp Sr Nt.....	.....	.....	.....	1	2,841,420	92.975	2,789,238	3,000,000	2,864,818	.....	14,232	.....	3.000	3.652	JJ.....	41,500	90,000	05/02/2017.	01/15/2027.	
758202	AG	0	Reed Elsevier Cap Inc Co Gtd Nt.....	.....	.....	.....	1	10,013,527	100.173	10,017,260	10,000,000	10,000,141	.....	(3,617)	.....	8.625	8.587	JJ.....	397,708	862,500	07/30/2014.	01/15/2019.	
758203	AA	1	Reed Elsevier Plc Deb.....	.....	.....	.....	2FE	1,117,811	110.670	1,106,702	1,000,000	1,077,491	.....	(14,095)	.....	6.625	4.793	AO.....	13,986	66,250	01/01/2016.	10/15/2023.	
760759	AH	3	Republic Services Inc Co Gtd Nt.....	.....	.....	.....	1	5,619,750	102.039	5,101,935	5,000,000	5,116,144	.....	(96,819)	.....	5.000	2.952	MS.....	83,333	250,000	06/07/2013.	03/01/2020.	
760759	AR	1	Republic Services Inc Sr Nt.....	.....	.....	.....	1	20,031,970	94.323	18,864,640	20,000,000	20,024,799	.....	(2,924)	.....	2.900	2.881	JJ.....	290,000	580,000	06/21/2016.	07/01/2026.	
760761	AB	2	Republic Services Inc Co Gtd Nt.....	.....	.....	.....	1	2,071,010	101.549	2,030,984	2,000,000	2,006,671	.....	(9,136)	.....	5.500	5.009	MS.....	32,389	110,000	08/03/2010.	09/15/2019.	
760761	AD	8	Republic Services Inc Co Gtd Nt.....	.....	.....	.....	1	9,527,480	105.859	9,791,967	9,250,000	9,349,453	.....	(32,287)	.....	5.250	4.839	MN.....	62,052	485,625	06/07/2013.	11/15/2021.	
761713	AX	4	Reynolds American Inc Sr Nt.....	.....	.....	.....	1	11,844,192	97.038	11,644,596	12,000,000	11,932,505	.....	16,229	.....	3.250	3.408	MN.....	65,000	390,000	02/18/2013.	11/01/2022.	
761713	AY	2	Reynolds American Inc Sr Nt.....	.....	.....	.....	1	5,496,734	101.197	5,565,835	5,500,000	5,497,936	.....	382	.....	4.850	4.859	MS.....	78,543	266,750	10/27/2016.	09/15/2023.	
761713	BS	4	Reynolds American Inc Sr Nt.....	.....	.....	.....	1	17,136,639	102.017	16,322,688	16,000,000	16,167,880	.....	(338,933)	.....	8.125	5.853	JD.....	28,889	1,300,000	12/23/2015.	06/23/2019.	
761713	BT	2	Reynolds American Inc Sr Nt.....	.....	.....	.....	1	10,561,122	104.057	10,613,834	10,200,000	10,324,748	.....	(86,281)	.....	6.875	5.899	MN.....	116,875	701,250	03/28/2018.	05/01/2020.	
761713	BW	5	Reynolds American Inc Sr Nt.....	.....	.....	.....	1	4,148,203	107.436	3,760,250	3,500,000	4,110,815	.....	(13,175)	.....	7.000	5.626	FA.....	100,042	245,000	12/23/2015.	08/04/2041.	
771196	BK	7	Roche Hldgs Inc Sr Nt.....	.....	.....	.....	1	5,494,722	94.606	5,250,627	5,550,000	5,508,790	.....	4,982	.....	2.625	2.737	MN.....	18,616	145,688	02/22/2016.	05/15/2026.	
774341	AH	4	Rockwell Collins Sr Nt.....	.....	.....	.....	1	3,997,320	97.199	3,887,940	4,000,000	3,998,188	.....	534	.....	2.800	2.815	MS.....	32,978	112,000	03/28/2017.	03/15/2022.	
779382	AP	5	Rowan Companies Inc Co Gtd Nt.....	.....	.....	.....	1	19,615,925	82.500	16,005,000	19,400,000	16,005,000	(2,255,050)	(24,450)	.....	4.875	4.724	JD.....	78,813	945,750	02/18/2013.	06/01/2022.	
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt.....	.....	.....	.....	2FE	4,404,794	118.822	4,497,405	3,785,000	4,273,564	.....	(42,004)	.....	7.500	5.618	AO.....	59,929	283,875	08/26/2015.	10/15/2027.	
780153	AU	6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....	.....	.....	.....	1	6,933,450	105.040	6,979,888	6,645,000	6,806,204	.....	(37,327)	.....	5.250	4.559	MN.....	44,577	348,863	07/01/2015.	11/15/2022.	
78468V	AA	0	SPL Logistics Escrow LLC Nt.....	.....	.....	.....	1	10,000,000	87.000	8,700,000	10,000,000	8,700,000	600,000	.....	.....	8.875	8.875	FA.....	369,792	887,500	07/24/2012.	08/01/2020.	
785592	AE	6	Sabine Pass Liquefaction Sec Nt.....	.....	.....	.....	1	6,490,387	103.033	6,697,132	6,500,000	6,496,613	.....	1,415	.....	5.625	5.651	FA.....	152,344	365,625	03/19/2014.	02/01/2021.	
785592	AS	5	Sabine Pass Liquefaction 1st Lien Nt.....	.....	.....	.....	1	3,346,834	100.334	3,311,022	3,300,000	3,340,041	.....	(4,248)	.....	5.000	4.808	MS.....	48,583	165,000	05/11/2017.	03/15/2027.	
785592	AV	8	Sabine Pass Liquefaction 1st Lien Nt.....	.....	.....	.....	1	2,056,881	105.880	2,011,728	1,900,000	2,031,828	.....	(15,591)	.....	5.875	4.699	JD.....	310	111,625	05/11/2017.	06/30/2026.	
79546V	AL	0	Sally Holdings Sr Nt.....	LS...	.....	.....	1	11,185,000	92.000	10,120,000	11,000,000	10,120,000	(808,895)	(16,105)	.....	5.625	5.405	JD.....	51,563	618,750	11/23/2015.	12/01/2025.	
797440	BU	7	San Diego Gas & Elec Co 1st Mtg Bd.....	.....	.....	.....	1	4,983,750	92.722	4,636,075	5,000,000	4,987,617	.....	1,510	.....	2.500	2.537	MN.....	15,972	125,000	05/16/2016.	05/15/2026.	
80386W	AA	3	Sasol Financing USA LLC Sr Nt.....	.....	.....	.....	1	549,186	99.789	548,840	550,000	549,220	.....	34	.....	5.875	5.907	MS.....	8,437	.....	09/21/2018.	03/27/2024.	
806851	AG	6	Schlumberger Hldgs Corp Sr Nt.....	.....	.....	.....	1	13,741,063	98.704	13,571,800	13,750,000	13,743,407	.....	805	.....	4.000	4.008	JD.....	15,278	550,000	12/10/2015.	12/21/2025.	
81211K	AX	8	Sealed Air Corp Sr Nt.....	.....	.....	.....	1	8,996,250	98.750	8,393,750	8,500,000	8,393,750	(508,257)	(50,074)	.....	5.500	4.669	MS.....	137,653	467,500	03/14/2017.	09/15/2025.	
816851	AX	7	Sempra Energy Sr Nt.....	.....	.....	.....	1	24,973,500	98.691	24,672,675	25,000,000	24,989,625	.....	5,326	.....	2.850	2.873	MN.....	91,042	712,500	11/12/2015.	11/15/2020.	
816851	BA	6	Sempra Energy Sr Nt.....	.....	.....	.....	1	9,969,400	91.874	9,187,440	10,000,000	9,973,583	.....	2,671	.....	3.250	3.286	JD.....	14,444	325,000	06/06/2017.	06/15/2027.	
81725W	AG	8	Sensata Technologies BV Sr Nt.....	.....	.....	.....	1	3,447,500	97.250	3,403,750	3,500,000	3,403,750	(66,687)	5,333	.....	4.875	5.076	AO.....	36,021	175,875	04/16/2014.	10/15/2023.	
817565	CB	8	Service Corp Intl Sr Nt.....	.....	.....	.....	1	6,162,250	99.000	5,742,000	5,800,000	5,742,000	(244,474)	(80,719)	.....	5.375	3.821	MN.....	39,835	311,750	10/14/2016.	05/15/2024.	
817565	CD	4	Service Corp Intl Sr Nt.....	.....	.....	.....	1	4,421,250	94.000	4,230,000	4,500,000	4,230,000	(197,254)	6,004	.....	4.625	4.850	JD.....	9,250	209,859	02/07/2018.	12/15/2027.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83001A	AC	6	Six Flags Entertainment Sr Nt.....	.....	..	.....1	3FE	985,000	94.250	942,500	1,000,000	942,500	(43,711)	1,211	.....	.....	.....5.500	5.711	AO.....	11,611	55,000	02/13/2018.	04/15/2027.
83379#	AA	3	Sodexo Inc Gtd Sr Nt Ser A.....	.....	..	.....1	1	20,000,000	99.840	19,967,935	20,000,000	20,000,000	.....	.....	.....	.....	.....2.710	2.710	MS.....	176,150	542,000	03/04/2014.	03/04/2019.
83379#	AB	1	Sodexo Inc Gtd Sr Nt Ser B.....	.....	..	.....1	1	20,232,080	99.630	19,925,953	20,000,000	20,131,550	.....	.....(58,119)	.....	.....	.....3.440	3.123	MS.....	223,600	688,000	04/03/2017.	03/04/2021.
83416W	AA	1	Solar Star Funding LLC Sr Nt.....	.....	..	.....1	2FE	18,486,624	107.032	19,786,640	18,486,624	18,486,624	.....	.....	.....	.....	.....5.375	5.375	JD.....	2,760	993,656	06/20/2013.	06/30/2035.
842434	CQ	3	Southern CA Gas Co 1st Mtg.....	.....	..	.....1	1FE	9,859,326	93.814	9,381,400	10,000,000	9,872,771	.....	.....11,668	.....	.....	.....2.600	2.787	JD.....	11,556	260,000	03/28/2018.	06/15/2026.
842587	CU	9	Southern Co Sr Nt.....	.....	..	.....1	2FE	4,995,750	96.570	4,828,475	5,000,000	4,997,292	.....	.....555	.....	.....	.....2.950	2.963	JJ.....	73,750	147,500	05/19/2016.	07/01/2023.
8426EP	AA	6	Southern CO Gas Capital Sr Nt.....	.....	..	.....1	2FE	4,996,100	95.318	4,765,910	5,000,000	4,997,329	.....	.....524	.....	.....	.....2.450	2.462	AO.....	30,625	122,500	09/08/2016.	10/01/2023.
84756N	AD	1	Spectra Energy Partners Nt.....	.....	..	.....1	2FE	7,924,071	102.768	8,221,416	8,000,000	7,949,662	.....	.....8,244	.....	.....	.....4.750	4.888	MS.....	111,889	380,000	01/01/2016.	03/15/2024.
857477	AT	0	State Street Corp Sr Nt.....	.....	..	.....1	1FE	6,990,620	99.750	6,982,514	7,000,000	6,993,419	.....	.....866	.....	.....	.....3.550	3.566	FA.....	91,807	248,500	08/13/2015.	08/18/2025.
858119	AZ	3	Steel Dynamics Inc Sr Nt.....	.....	..	.....1	3FE	6,277,775	98.625	6,099,956	6,185,000	6,099,956	(153,537)	(24,282)	.....	.....	.....5.250	4.733	AO.....	68,550	324,713	02/09/2018.	04/15/2023.
858119	BH	2	Steel Dynamics Inc Sr Nt.....	.....	..	.....1	3FE	2,202,712	91.875	2,080,969	2,265,000	2,080,969	(127,903)	6,159	.....	.....	.....4.125	4.558	MS.....	27,510	93,950	02/16/2018.	09/15/2025.
86074Q	AM	4	Stillwater Mining Co Sr Nt.....	.....	..	.....2	4FE	272,096	92.426	254,172	275,000	254,172	(18,710)	527	.....	.....	.....6.125	6.375	JD.....	187	16,844	06/20/2017.	06/27/2022.
86074Q	AN	2	Stillwater Mining Co Sr Nt.....	.....	..	.....2	4FE	1,206,735	92.064	1,127,784	1,225,000	1,127,784	(81,648)	1,814	.....	.....	.....7.125	7.375	JD.....	970	87,281	06/20/2017.	06/27/2025.
86765B	AH	2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....	.....	..	.....1	2FE	10,416,600	105.413	10,541,260	10,000,000	10,363,893	.....	.....(7,850)	.....	.....	.....6.850	6.530	FA.....	258,778	685,000	04/13/2010.	02/15/2040.
86787G	AJ	1	SunTrust Bank Sub Nt.....	.....	..	.....	.....2FE	9,454,960	94.758	9,001,963	9,500,000	9,465,382	.....	.....4,077	.....	.....	.....3.300	3.356	MN.....	40,058	313,500	05/12/2016.	05/15/2026.
867914	BM	4	SunTrust Bank Sr Nt.....	.....	..	.....2	2FE	9,987,200	97.529	9,752,880	10,000,000	9,992,388	.....	.....2,346	.....	.....	.....2.700	2.726	JJ.....	115,500	270,000	11/28/2016.	01/27/2022.
870836	AC	7	Swiss Bank Corp-NY Sub Nt.....	.....	..	.....	.....2FE	6,854,037	115.762	6,366,905	5,500,000	6,374,641	.....	.....(112,091)	.....	.....	.....7.500	4.651	JJ.....	190,208	412,500	07/30/2014.	07/15/2025.
871829	AM	9	Sysco Corp Sr Nt.....	.....	..	.....1	2FE	9,005,013	100.324	9,029,115	9,000,000	9,004,272	.....	.....(741)	.....	.....	.....5.375	3.080	MS.....	139,750	.....	12/19/2018.	03/17/2019.
871829	AZ	0	Sysco Corp Sr Nt.....	.....	..	.....1	2FE	12,099,480	97.512	11,701,440	12,000,000	12,072,023	.....	.....(9,259)	.....	.....	.....3.750	3.649	AO.....	112,500	450,000	11/10/2015.	10/01/2025.
87305Q	CH	2	TTX Co Sr Nt.....	.....	..	.....1	1FE	1,775,148	99.504	1,741,327	1,750,000	1,771,852	.....	.....(3,195)	.....	.....	.....3.600	3.370	JJ.....	29,050	63,000	12/18/2017.	01/15/2025.
880349	AR	6	Tenneco Automotive Inc Sr Nt.....	.....	..	.....1	3FE	2,924,250	76.925	2,230,825	2,900,000	2,230,825	(690,563)	(2,862)	.....	.....	.....5.000	4.846	JJ.....	66,861	72,500	02/12/2018.	07/15/2026.
883556	BR	2	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	.....1	2FE	6,915,090	92.285	6,459,922	7,000,000	6,932,287	.....	.....7,664	.....	.....	.....2.950	3.092	MS.....	58,508	206,500	09/14/2016.	09/19/2026.
883556	BX	9	Thermo Fisher Scientific Inc Sr Nt.....	.....	..	.....1	2FE	4,963,150	92.936	4,646,815	5,000,000	4,967,555	.....	.....3,208	.....	.....	.....3.200	3.287	FA.....	60,444	160,444	08/10/2017.	08/15/2027.
88642R	AA	7	Tidewater Inc 1st Lien Sr Sec Nt.....	.....	..	.....1	4	1,795,256	99.000	1,738,194	1,755,752	1,738,194	(57,062)	.....	.....	.....	.....8.000	7.526	FMAN.....	23,410	140,460	07/31/2017.	08/01/2022.
887317	AE	5	Time Warner Inc Co Gtd Nt.....	.....	..	.....1	2FE	9,903,800	106.044	10,604,380	10,000,000	9,917,364	.....	.....1,831	.....	.....	.....6.200	6.271	MS.....	182,556	620,000	04/12/2010.	03/15/2040.
887317	AW	5	Time Warner Inc Sr Nt.....	.....	..	.....1	2FE	8,937,760	94.712	8,524,098	9,000,000	8,956,480	.....	.....5,777	.....	.....	.....3.600	3.684	JJ.....	149,400	324,000	10/09/2015.	07/15/2025.
89236T	DP	7	Toyota Motor Credit Corp Sr Nt.....	.....	..	.....	.....1FE	9,986,500	98.408	9,840,840	10,000,000	9,991,620	.....	.....2,626	.....	.....	.....2.600	2.629	JJ.....	122,778	260,000	01/04/2017.	01/11/2022.
893570	BM	2	Transcontinental Gas P L Corp Deb.....	.....	..	.....1	2FE	1,240,250	118.626	1,304,882	1,100,000	1,173,114	.....	.....(6,979)	.....	.....	.....7.250	6.176	JD.....	6,646	79,750	02/24/2005.	12/01/2026.
893830	BB	4	Transocean Sedco Co Gtd Nt.....	LS.....	..	1	5FE	16,684,851	99.250	16,871,508	16,999,000	15,846,454	(670,440)	92,246	.....	.....	.....8.375	9.300	JD.....	63,274	1,423,666	01/01/2016.	12/15/2021.
902494	AW	3	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2FE	994,842	99.482	994,823	1,000,000	997,659	.....	.....2,817	.....	.....	.....2.650	3.033	FA.....	10,011	13,250	03/28/2018.	08/15/2019.
90265E	AG	5	UDR Inc Co Gtd Nt.....	.....	..	.....1	2FE	12,970,660	102.703	12,324,408	12,000,000	12,364,841	.....	.....(112,332)	.....	.....	.....4.625	3.556	JJ.....	263,625	555,000	02/18/2013.	01/10/2022.
90265E	AH	3	UDR Inc Nt.....	.....	..	.....1	2FE	2,499,525	100.424	2,510,598	2,500,000	2,499,873	.....	.....69	.....	.....	.....3.700	3.703	AO.....	23,125	92,500	09/19/2013.	10/01/2020.
90363@	AA	8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.....	.....	..	.....4	1FE	6,845,006	98.484	6,741,225	6,845,006	6,845,006	.....	.....	.....	.....	.....3.110	3.108	JJ.....	102,301	212,880	09/08/2014.	09/08/2024.
904764	AS	6	Unilever Cap Corp Sr Nt.....	.....	..	.....1	1FE	4,941,900	97.373	4,868,625	5,000,000	4,959,720	.....	.....5,412	.....	.....	.....3.100	3.237	JJ.....	65,014	155,000	07/28/2015.	07/30/2025.
904764	AU	1	Unilever Cap Corp Sr Nt.....	.....	..	.....1	1FE	8,883,970	90.154	8,564,583	9,500,000	8,944,021	.....	.....28,676	.....	.....	.....2.000	2.857	JJ.....	80,750	130,000	12/18/2018.	07/28/2026.
904764	AX	5	Unilever Cap Corp Sr Nt.....	.....	..	.....2	1FE	11,880,840	96.398	11,567,808	12,000,000	11,907,039	.....	.....15,942	.....	.....	.....2.600	2.757	MN.....	48,533	312,000	05/02/2017.	05/05/2024.
904764	BG	1	Unilever Cap Corp Sr Nt.....	.....	..	.....1	1FE	6,453,070	99.365	6,458,751	6,500,000	6,455,580	.....	.....2,510	.....	.....	.....3.250	3.395	MS.....	66,896	.....	09/04/2018.	03/07/2024.
906548	CM	2	Union Elec Co Sr Nt.....	.....	..	.....2	1FE	9,986,925	95.497	9,549,650	10,000,000	9,988,705	.....	.....1,160	.....	.....	.....2.950	2.965	JD.....	13,111	295,000	06/07/2017.	06/15/2027.
907818	DY	1	Union Pacific Corp Nt.....	.....	..	.....1	1FE	1,490,181	97.521	1,462,817	1,500,000	1,491,215	.....	.....1,034	.....	.....	.....3.250	3.358	JJ.....	22,479	24,375	03/28/2018.	01/15/2025.
90783T	AA	8	Union Pacific RR PTC Ser 2004-1.....	.....	..	.....4	1FE	1,507,522	104.974	1,582,509	1,507,522	1,507,522	.....	.....	.....	.....	.....5.404	5.402	JJ.....	40,507	81,466	02/18/2013.	07/02/2025.
911312	AK	2	United Parcel Service Sr Nt.....	.....	..	.....1	1FE	999,290	100.535	1,005,352	1,000,000	999,978	.....	.....85	.....	.....	.....5.125	5.134	AO.....	12,813	51,250	03/19/2009.	04/01/2019.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911312	AY	2				1FE	14,551,102	92.170	14,009,840	15,200,000	14,673,678		58,717			2.400	2.895	MN	46,613	364,800	11/17/2016	11/15/2026
91159H	HL	7				1FE	985,292	98.523	985,232	1,000,000	989,133		3,841			2.350	2.893	JJ	9,922	11,750	03/28/2018	01/29/2021
91159H	HM	5				1FE	10,043,900	94.689	9,468,850	10,000,000	10,033,723		(4,055)			3.100	3.048	AO	55,111	310,000	05/18/2016	04/27/2026
91159H	HN	3				1FE	2,889,900	91.200	2,735,991	3,000,000	2,907,244		10,843			2.375	2.832	JJ	31,469	71,250	12/18/2017	07/22/2026
913017	BV	0				2FE	43,855,322	97.924	41,368,163	42,245,000	43,248,296		(280,565)			3.100	2.369	JD	109,133	1,309,595	11/15/2016	06/01/2022
913017	CN	7				2FE	9,979,200	94.260	9,425,970	10,000,000	9,983,771		2,778			2.800	2.833	MN	44,333	280,000	05/01/2017	05/04/2024
91324P	CU	4				1FE	7,477,125	97.911	7,343,355	7,500,000	7,489,755		4,495			2.125	2.189	MS	46,927	159,375	02/22/2016	03/15/2021
91831A	AC	5				4FE	1,030,000	87.250	872,500	1,000,000	872,500	(39,797)	(2,703)			6.125	5.723	AO	12,931	61,250	05/06/2015	04/15/2025
92343V	BR	4				2FE	24,611,881	106.436	26,076,698	24,500,000	24,592,227		(17,648)			5.150	5.057	MS	371,515	1,261,750	10/27/2016	09/15/2023
92826C	AC	6				1FE	8,972,992	98.745	8,887,086	9,000,000	8,980,645		3,088			2.800	2.857	JD	11,900	252,000	03/28/2018	12/14/2022
92826C	AD	4				1FE	4,970,300	98.269	4,913,450	5,000,000	4,978,367		2,736			3.150	3.220	JD	7,438	157,500	12/14/2015	12/14/2025
92890H	AB	8				1FE	4,990,000	99.557	4,977,860	5,000,000	4,998,503		2,070			2.700	2.743	MS	39,000	135,000	09/10/2014	09/17/2019
931142	CU	5				1FE	3,496,989	101.007	3,535,242	3,500,000	3,499,440		353			3.625	3.636	JJ	60,970	126,875	02/18/2013	07/08/2020
931427	AQ	1				2FE	6,483,620	94.089	6,115,772	6,500,000	6,487,330		1,474			3.450	3.480	JD	18,688	224,250	05/26/2016	06/01/2026
931899	9A	8				6*		51.830	9,795,867	18,899,994						2.496		MON		365,913	12/30/2014	12/31/2019
941063	AQ	2				2FE	12,590,422	103.093	11,711,342	11,360,000	11,712,686		(155,348)			4.600	3.104	MS	174,187	522,560	01/01/2016	03/01/2021
94106L	BA	6				2FE	18,380,945	97.116	17,966,442	18,500,000	18,420,812		11,406			3.125	3.202	MS	192,708	578,125	09/01/2015	03/01/2025
942683	AF	0				2FE	4,959,603	97.772	4,888,605	5,000,000	4,982,770		4,248			3.250	3.349	AO	40,625	162,500	02/18/2013	10/01/2022
948741	AK	9				2FE	4,487,498	101.752	4,222,712	4,150,000	4,387,068		(42,698)			4.450	3.213	JJ	85,156	184,675	08/02/2016	01/15/2024
948741	AL	7				2FE	3,140,820	97.432	2,922,963	3,000,000	3,106,329		(14,693)			3.850	3.234	JD	9,625	115,500	08/02/2016	06/01/2025
948741	AM	5				2FE	5,949,300	92.548	5,552,856	6,000,000	5,959,931		4,544			3.250	3.350	FA	73,667	195,000	08/02/2016	08/15/2026
949746	RF	0				1FE	2,019,965	108.451	2,158,181	1,990,000	2,018,127		(514)			5.606	5.501	JJ	51,441	111,559	02/05/2014	01/15/2044
94974B	GL	8				1FE	9,962,000	98.367	9,836,650	10,000,000	9,970,983		2,747			4.300	4.341	JJ	189,917	430,000	07/15/2015	07/22/2027
95709T	AL	4				1FE	11,999,880	96.610	11,593,224	12,000,000	12,000,036		(5)			3.250	3.250	JD	32,500	390,000	11/05/2015	12/01/2025
96145D	AE	5				2FE	10,969,640	98.125	10,793,695	11,000,000	10,972,892		3,252			3.750	3.795	MS	121,458	216,563	03/01/2018	03/15/2025
96316#	AB	9				1	20,000,000	98.785	19,757,031	20,000,000	20,000,000					3.360	3.360	JD	56,000	672,000	06/01/2015	06/01/2022
96950F	AD	6				2FE	13,997,432	101.988	14,278,334	14,000,000	13,999,402		425			5.250	5.111	MS	216,417	708,750	03/28/2018	03/15/2020
96950F	AF	1				2FE	6,954,358	106.378	7,446,481	7,000,000	6,962,151		824			6.300	6.347	AO	93,100	441,000	07/09/2010	04/15/2040
976657	AL	0				2FE	9,998,300	98.971	9,897,120	10,000,000	9,998,867		154			3.550	3.552	JD	15,778	355,000	06/04/2015	06/15/2025
982526	AV	7				1FE	11,979,643	99.851	11,982,096	12,000,000	11,996,250		4,310			2.900	2.891	AO	67,667	360,000	03/28/2018	10/21/2019
98389B	AR	1				2FE	2,825,308	97.720	2,736,160	2,800,000	2,819,031		(2,692)			3.300	3.180	JD	7,700	92,400	05/09/2016	06/01/2025
98389B	AS	9				2FE	7,997,760	98.471	7,877,680	8,000,000	7,998,995		439			2.400	2.406	MS	56,533	192,000	03/03/2016	03/15/2021
98389B	AT	7				2FE	8,497,705	97.624	8,298,057	8,500,000	8,498,466		454			2.600	2.606	MS	65,072	221,000	11/28/2016	03/15/2022
98389B	AU	4				2FE	9,980,600	97.020	9,701,970	10,000,000	9,984,129		1,723			3.350	3.373	JD	27,917	335,000	11/28/2016	12/01/2026
988498	AF	8				4FE	10,089,100	100.375	10,037,500	10,000,000	10,007,939		(10,858)			5.300	5.183	MS	156,056	530,000	09/28/2009	09/15/2019
98877D	AC	9				2FE	7,148,750	93.067	6,514,669	7,000,000	7,133,370		(15,380)			4.750	4.402	AO	57,264	332,500	02/14/2018	04/29/2025
P06076	AA	4				4FE	1,806,713	89.375	1,818,781	2,035,000	1,802,587	(66,398)	29,059			6.750	8.986	MS	35,485	137,363	10/05/2016	03/28/2023
P16259	AM	8				3FE	431,165	86.500	432,500	500,000	431,573		408			5.125	6.638	JJ	11,674		11/14/2018	01/18/2033
U85969	AC	4				4FE	410,625	92.426	415,917	450,000	411,340		715			6.125	9.054	JD	306	13,781	12/04/2018	06/27/2022
07317Q	AF	2				4FE	6,030,000	95.750	5,745,000	6,000,000	5,745,000	34,530	(4,530)			5.125	5.037	JD	25,625	307,500	07/29/2014	06/01/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
134808	AC	8	Canacol Energy Ltd Sr Nt.....	.....	A	.....	24FE	2,170,000	92.001	1,996,422	2,170,000	1,996,422	(173,578)	.....	.....	.....	.....7.250	7.250	MN.....	25,347	78,663	04/26/2018.	05/03/2025.
136385	AW	1	Canadian Natural Resources Sr Nt.....	.....	A	.....	12FE	8,986,770	95.584	8,602,596	9,000,000	8,990,505	.....	.....2,219	.....	.....	.....2.950	2.978	JJ.....	122,425	298,688	05/23/2017.	01/15/2023.
292505	AH	7	EnCana Corp Sr Nt.....	.....	..	.....	12FE	1,197,530	101.028	1,010,280	1,000,000	1,011,983	.....	.....(31,739)	.....	.....	.....6.500	3.211	MN.....	8,306	65,000	08/20/2012.	05/15/2019.
292505	AJ	3	EnCana Corp Sr Nt.....	.....	..	.....	12FE	16,308,607	100.085	16,313,774	16,300,000	16,302,228	.....	.....(801)	.....	.....	.....3.900	3.895	MN.....	81,228	635,700	12/18/2013.	11/15/2021.
335934	AL	9	First Quantum Minerals LTD Sr Nt.....	.....	A	.....	24FE	1,745,969	82.500	1,439,625	1,745,000	1,439,625	(306,238)	(106)	.....	.....	.....7.500	7.486	AO.....	32,719	130,875	05/30/2017.	04/01/2025.
35905B	AA	5	Frontera Energy Corp Sr Nt.....	.....	A	.....	24FE	1,087,262	98.625	1,084,875	1,100,000	1,084,875	(3,441)	1,054	.....	.....	.....9.700	10.000	JD.....	1,778	75,350	06/20/2018.	06/25/2023.
448055	AK	9	Husky Energy Inc Sr Nt.....	.....	A	.....	12FE	5,684,761	98.964	5,616,201	5,675,000	5,684,220	.....	.....(541)	.....	.....	.....4.000	3.965	AO.....	47,922	113,500	06/27/2018.	04/15/2024.
65334H	AA	0	Nexen Inc Sr Nt.....	.....	..	.....	11FE	4,554,920	135.507	5,420,280	4,000,000	4,428,750	.....	.....(19,808)	.....	.....	.....7.875	6.643	MS.....	92,750	315,000	01/24/2011.	03/15/2032.
65334H	AK	8	Nexen Inc Sr Nt.....	.....	..	.....	11FE	11,384,379	101.726	10,376,083	10,200,000	10,311,585	.....	.....(187,324)	.....	.....	.....6.200	4.264	JJ.....	265,257	632,400	02/18/2013.	07/30/2019.
67077M	AA	6	Nutrien Ltd Sr Nt.....	.....	A	.....	12FE	1,029,349	101.145	1,011,445	1,000,000	1,010,027	.....	.....(19,322)	.....	.....	.....6.500	3.741	MN.....	8,306	65,000	04/10/2018.	05/15/2019.
67077M	AH	1	Nutrien Ltd Sr Nt.....	.....	A	.....	12FE	11,207,120	100.112	11,187,494	11,175,000	11,176,682	.....	.....(30,438)	.....	.....	.....6.750	6.346	JJ.....	347,822	377,156	04/10/2018.	01/15/2019.
683715	AA	4	Open Text Corp Sr Nt.....	.....	A	.....	13FE	16,565,625	99.500	16,218,500	16,300,000	16,218,500	(232,688)	(32,891)	.....	.....	.....5.625	5.366	JJ.....	422,781	916,875	10/22/2015.	01/15/2023.
775109	BF	7	Rogers Communications Inc Sr Nt.....	.....	A	.....	22FE	8,007,680	92.494	7,861,948	8,500,000	8,096,523	.....	.....43,632	.....	.....	.....2.900	3.598	MN.....	31,497	246,500	12/02/2016.	11/15/2026.
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	.....	..	.....	12FE	11,099,484	105.087	10,731,515	10,212,000	10,958,866	.....	.....(20,353)	.....	.....	.....6.900	6.235	MN.....	90,036	704,628	05/06/2010.	11/15/2037.
C35898	AA	0	Frontera Energy Corp Sr Nt.....	.....	A	.....	14FE	736,750	98.625	690,375	700,000	690,375	(44,847)	(1,528)	.....	.....	.....9.700	8.331	JD.....	1,132	47,950	09/25/2018.	06/25/2023.
000000	00	0	Digicel Limited Sr Nt.....	.....	D	.....	15FE	604,500	89.500	581,750	650,000	581,750	(47,301)	8,114	.....	.....	.....6.000	7.563	AO.....	8,233	39,000	09/17/2015.	04/15/2021.
000000	00	0	Liquid Telecom Finance Sec Nt.....	.....	D	.....	24FE	2,156,756	100.527	2,060,797	2,050,000	2,060,797	(65,878)	(26,851)	.....	.....	.....8.500	6.863	JJ.....	81,317	174,250	12/04/2017.	07/13/2022.
000000	00	0	KazMunayGas National Co Euro MTN.....	.....	D	.....	22FE	518,191	98.379	516,490	525,000	518,370	.....	.....179	.....	.....	.....4.400	4.726	AO.....	3,914	.....	11/14/2018.	04/30/2023.
000000	00	0	Cia Latino Americana Sr Nt.....	.....	D	.....	24FE	722,084	64.562	484,215	750,000	484,215	(240,120)	2,251	.....	.....	.....9.500	10.433	JJ.....	31,865	7,125	07/30/2018.	07/20/2023.
000000	00	0	TC Ziraat Bankasi AS Euro MTN.....	.....	D	.....	4FE	1,313,625	88.204	1,367,162	1,550,000	1,324,457	.....	.....10,832	.....	.....	.....5.125	8.962	MS.....	20,301	39,719	09/19/2018.	09/29/2023.
000000	00	0	Teva Pharmaceuticals NE Sr Nt.....	.....	D	.....	13FE	1,889,363	96.321	1,777,128	1,845,000	1,777,128	(109,541)	(2,693)	.....	.....	.....6.000	5.481	AO.....	23,370	64,883	08/13/2018.	04/15/2024.
000000	00	0	Capex SA Sr Nt.....	.....	D	.....	24FE	267,850	83.125	227,763	274,000	227,763	(40,577)	489	.....	.....	.....6.875	7.317	MN.....	2,407	18,838	05/09/2018.	05/15/2024.
000000	00	0	Puma International Finance Sr Nt.....	.....	D	.....	23FE	1,250,000	80.457	1,005,713	1,250,000	1,005,713	(244,288)	.....	.....	.....	.....5.125	5.125	AO.....	15,126	64,063	10/03/2017.	10/06/2024.
000000	00	0	Millicom Intl Cellular Sr Nt.....	.....	D	.....	13FE	662,528	98.966	622,496	629,000	622,496	(33,346)	(6,280)	.....	.....	.....6.000	4.758	MS.....	11,112	40,885	12/06/2017.	03/15/2025.
000000	00	0	Unifin Financiera SAB de CV Sr Nt.....	.....	D	.....	13FE	188,000	85.375	170,750	200,000	170,750	(17,934)	684	.....	.....	.....7.375	8.450	FA.....	5,695	7,375	06/05/2018.	02/12/2026.
000000	00	0	AES Andrs/Dmcn Pwr/Itabo Sr Nt.....	.....	D	.....	13FE	1,429,052	101.000	1,414,000	1,400,000	1,392,959	(31,172)	(2,526)	.....	.....	.....7.950	7.630	MN.....	15,458	111,300	10/05/2016.	05/11/2026.
000000	00	0	Lukoil Intl Finance BV Sr Nt.....	.....	D	.....	22FE	1,500,000	96.650	1,449,750	1,500,000	1,500,000	.....	.....	.....	.....	.....4.750	4.750	MN.....	11,677	71,250	10/26/2016.	11/02/2026.
00205G	AA	5	APT Pipelines Ltd Sr Nt.....	.....	C	.....	12FE	24,364,250	99.619	24,904,850	25,000,000	24,721,109	.....	.....66,869	.....	.....	.....3.875	4.198	AO.....	215,278	968,750	02/18/2013.	10/11/2022.
00913R	AC	0	Air Liquide Fin Sr Nt.....	.....	D	.....	11FE	24,761,050	95.356	23,838,875	25,000,000	24,830,834	.....	.....33,028	.....	.....	.....2.250	2.401	MS.....	146,875	562,500	11/18/2016.	09/27/2023.
00973R	AC	7	AKER BP ASA Sr Nt.....	.....	D	.....	13FE	5,087,500	99.750	4,987,500	5,000,000	4,987,500	(88,004)	(11,996)	.....	.....	.....5.875	5.471	MS.....	74,253	153,403	03/16/2018.	03/31/2025.
05565Q	CJ	5	BP Capital Markets PLC Nt.....	.....	C	.....	11FE	17,465,176	102.076	17,557,106	17,200,000	17,338,108	.....	.....(26,363)	.....	.....	.....3.994	3.806	MS.....	181,283	686,968	10/22/2013.	09/26/2023.
05565Q	CR	7	BP Capital Markets PLC Sr Nt.....	.....	D	.....	11FE	994,999	99.721	997,212	1,000,000	998,395	.....	.....3,396	.....	.....	.....2.237	2.693	MN.....	3,169	22,370	03/28/2018.	05/10/2019.
05578D	AW	2	BPCE SA Sr Nt.....	.....	D	.....	11FE	9,966,200	97.174	9,717,420	10,000,000	9,979,707	.....	.....6,583	.....	.....	.....2.750	2.823	JD.....	22,153	275,000	11/29/2016.	12/02/2021.
05578Q	AA	1	BPCE SA Sub Nt.....	.....	D	.....	22FE	1,051,700	103.542	1,035,424	1,000,000	1,048,244	.....	.....(3,456)	.....	.....	.....5.700	4.570	AO.....	10,925	28,500	08/08/2018.	10/22/2023.
067316	AD	1	Bacardi LTD Sr Nt.....	.....	D	.....	12FE	23,165,444	85.951	20,284,460	23,600,000	23,161,461	.....	.....2,766	.....	.....	.....2.750	3.011	JJ.....	299,261	566,500	12/18/2018.	07/15/2026.
11042A	AA	2	British Airways Plc PTC.....	.....	D	.....	11FE	12,619,203	102.190	12,754,512	12,481,174	12,551,708	.....	.....(12,645)	.....	.....	.....4.625	4.478	MJSD.....	17,638	577,254	10/07/2013.	06/20/2024.
11042B	AA	0	British Airways Plc PTC.....	.....	D	.....	11FE	3,611,696	101.370	3,614,048	3,565,205	3,576,074	.....	.....(6,188)	.....	.....	.....5.625	5.286	MJSD.....	6,128	200,543	10/24/2013.	06/20/2020.
11042T	AA	1	British Airways Plc PTC.....	.....	C	.....	41FE	999,068	98.042	979,506	999,068	999,068	.....	.....	.....	.....	.....3.800	3.818	MJSD.....	1,160	27,841	03/14/2018.	09/20/2031.
12674T	AB	2	C&W Senior Financing DAC Sr Nt.....		D		13FE	476,750	96.125	456,594	475,000	456,594	(20,089)	(67)			7.500	7.410	AO.....	7,917		10/05/2018.	10/15/2026.
139612	AE	5																					

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20445P	AE	5	Cia Latino Americana Sr Nt.....	D	.....	D	.....	14FE	1,360,535	...64.562	887,728	1,375,000	887,728	(476,438)	1,814	.....	.....	.....9.500	9.718	JJ.....	58,418	130,625	02/06/2017.	07/20/2023.
21684A	AA	4	Rabobank Nederland Sub Nt.....	D	.....	D	.....	2FE	4,993,242	...101.393	5,069,650	5,000,000	5,001,186	.....	.....493	.....	.....	.....4.625	4.360	JD.....	19,271	231,250	03/28/2018.	12/01/2023.
22112E	AC	2	Cosan Luxembourg SA Sr Nt.....	D	.....	D	.....	13FE	2,557,256	...100.625	2,540,781	2,525,000	2,514,278	(38,203)	(2,609)	.....	.....	.....7.000	6.818	JJ.....	79,047	176,750	10/03/2016.	01/20/2027.
22113A	AA	3	Cosan Ltd Sr Nt.....	D	.....	D	.....	23FE	850,000	...98.250	835,125	850,000	835,125	(14,875)	.....	.....	.....	.....5.950	5.950	MS.....	14,189	50,575	09/13/2017.	09/20/2024.
22303Q	AN	0	Covidien International Fin SA Sr Nt.....	C	.....	D	.....	11FE	14,958,026	...99.719	14,957,880	15,000,000	14,983,154	.....	.....4,540	.....	.....	.....3.200	3.235	JD.....	21,333	480,000	02/18/2013.	06/15/2022.
23636T	AD	2	Danone SA Sr Nt.....	D	.....	D	.....	2FE	13,000,000	...95.069	12,358,970	13,000,000	13,000,000	.....	.....	.....	.....	.....2.589	2.589	MN.....	55,160	336,570	10/26/2016.	11/02/2023.
24820R	AB	4	StatoilHydro ASA Sr Nt.....	D	.....	D	.....	1FE	11,974,700	...109.930	10,992,970	10,000,000	11,043,173	.....	.....(185,358)	.....	.....	.....6.500	4.155	JD.....	18,056	650,000	06/26/2013.	12/21/2023.
25152E	DT	6	Deutsche Bank AG London Sr Unsecured Nt.....	D	.....	D	.....	2PL	3,300,000	...100.000	3,300,000	3,300,000	3,300,000	.....	.....	.....	.....	.....9.500	9.502	JJ.....	153,267	302,179	07/19/2017.	07/27/2020.
25156P	AV	5	Deutsche Telekom Sr Nt.....	D	.....	D	.....	2FE	16,998,980	...94.427	16,052,658	17,000,000	16,999,294	.....	.....140	.....	.....	.....2.485	2.486	MS.....	119,694	422,450	09/13/2016.	09/19/2023.
25156P	AY	9	Deutsche Telekom Nt.....	D	.....	D	.....	2FE	9,999,500	...97.750	9,774,960	10,000,000	9,999,687	.....	.....97	.....	.....	.....2.820	2.821	JJ.....	126,900	282,000	01/09/2017.	01/19/2022.
25156P	BA	0	Deutsche Telekom Nt.....	D	.....	D	.....	2FE	8,988,750	...94.316	8,488,458	9,000,000	8,990,641	.....	.....985	.....	.....	.....3.600	3.615	JJ.....	145,800	324,000	01/09/2017.	01/19/2027.
37255B	AA	7	Geopark Ltd 1st Lien Nt.....	D	.....	D	.....	24FE	625,000	...92.500	578,125	625,000	578,125	(46,875)	.....	.....	.....	.....6.500	6.500	MS.....	11,285	40,625	09/25/2017.	09/21/2024.
38502H	AA	3	Gran Tierra Energy Intl Sr Nt.....	D	.....	D	.....	24FE	567,019	...92.875	534,031	575,000	534,031	(33,805)	817	.....	.....	.....6.250	6.500	FA.....	13,576	17,969	02/08/2018.	02/15/2025.
40052C	AC	0	Grupo Kuo SAB De CV Sr Nt.....	D	.....	D	.....	3FE	1,660,750	...90.650	1,513,855	1,670,000	1,513,855	(147,248)	353	.....	.....	.....5.750	5.830	JJ.....	46,412	74,750	07/25/2018.	07/07/2027.
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....	D	.....	D	.....	2FE	15,055,578	...98.215	14,732,250	15,000,000	15,033,801	.....	.....(5,423)	.....	.....	.....3.875	3.829	JD.....	6,458	581,250	03/28/2018.	06/27/2024.
404280	AJ	8	HSBC Holdings PLC Nt.....	C	.....	D	.....	1FE	15,641,373	...118.094	16,410,384	13,896,000	15,369,788	.....	.....(39,911)	.....	.....	.....6.800	5.877	JD.....	78,744	944,928	08/10/2010.	06/01/2038.
423012	AD	5	Heineken NV Sr Nt.....	C	.....	D	.....	2FE	6,628,568	...96.978	6,545,995	6,750,000	6,677,340	.....	.....15,807	.....	.....	.....2.750	3.022	AO.....	46,406	185,625	10/22/2015.	04/01/2023.
423012	AF	0	Heineken NV Sr Nt.....	C	.....	D	.....	1FE	8,050,910	...96.430	7,714,424	8,000,000	8,040,059	.....	.....(6,129)	.....	.....	.....3.500	3.427	JJ.....	118,222	227,500	03/28/2018.	01/29/2028.
445640	AB	1	Hunt Oil Co of Peru Sr Nt.....	D	.....	D	.....	3FE	332,437	...101.415	339,740	335,000	332,561	.....	.....124	.....	.....	.....6.375	6.500	JD.....	1,780	10,678	05/24/2018.	06/01/2028.
44962L	AG	2	IHS Markit Ltd Sr Nt.....	D	.....	D	.....	2FE	2,492,675	...98.980	2,474,500	2,500,000	2,493,270	.....	.....595	.....	.....	.....4.125	4.190	FA.....	45,260	.....	07/19/2018.	08/01/2023.
44963L	AA	4	IHS Netherlands Holdco Sr Nt.....	D	.....	D	.....	4FE	1,904,813	...100.556	1,910,572	1,900,000	1,901,530	(935)	(1,199)	.....	.....	.....9.500	9.420	AO.....	32,089	180,500	11/28/2016.	10/27/2021.
449786	AY	8	Ing Bank NV Sub Nt.....	D	.....	D	.....	2FE	14,100,020	...104.453	13,578,877	13,000,000	13,649,798	.....	.....(120,653)	.....	.....	.....5.800	4.610	MS.....	201,067	754,000	02/05/2016.	09/25/2023.
456837	AG	8	ING Groep NV Sr Nt.....	D	.....	D	.....	1FE	14,971,050	...98.324	14,748,600	15,000,000	14,980,726	.....	.....5,562	.....	.....	.....3.150	3.192	MS.....	120,750	472,500	03/21/2017.	03/29/2022.
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....	C	.....	D	.....	2FE	2,998,707	...99.021	2,970,627	3,000,000	2,999,498	.....	.....366	.....	.....	.....2.625	2.638	MN.....	13,125	78,750	10/27/2016.	05/01/2020.
463588	AA	1	IRSA Propiedades Com Sr Nt.....	D	.....	D	.....	4FE	445,913	...96.125	415,260	432,000	415,260	(26,570)	(2,001)	.....	.....	.....8.750	8.083	MS.....	10,290	37,800	10/05/2016.	03/23/2023.
482637	AB	1	KOKS OAO Sr Nt.....	D	.....	D	.....	4FE	1,625,000	...99.996	1,624,935	1,625,000	1,624,935	(65)	.....	.....	.....	.....7.500	7.500	MN.....	19,297	121,875	04/26/2017.	05/04/2022.
48667Q	AS	4	KazMunayGas National Co Sr Nt.....	D	.....	D	.....	2FE	321,766	...100.600	326,950	325,000	321,791	.....	.....24	.....	.....	.....6.375	6.450	AO.....	3,856	10,359	04/17/2018.	10/24/2048.
566007	AB	6	MARB BondCo PLC Sr Nt.....	D	.....	D	.....	3FE	1,010,365	...92.676	949,929	1,025,000	949,929	(62,027)	1,591	.....	.....	.....6.875	7.138	JJ.....	31,711	35,234	01/23/2018.	01/19/2025.
566067	AA	2	Marble II Pte Ltd Sec Nt.....	D	.....	D	.....	3FE	800,000	...96.638	773,106	800,000	773,106	(26,894)	.....	.....	.....	.....5.300	5.300	JD.....	1,296	42,400	06/13/2017.	06/20/2022.
59284B	AF	5	Mexichem SAB DE CV Sr Nt.....	D	.....	D	.....	2FE	322,355	...90.875	295,344	325,000	322,629	.....	.....221	.....	.....	.....4.000	4.100	AO.....	3,142	13,000	09/27/2017.	10/04/2027.
59318Y	AA	6	MHP Lux SA Sr Nt.....	D	.....	D	.....	4FE	825,000	...86.040	709,830	825,000	709,830	(115,170)	.....	.....	.....	.....6.950	6.950	AO.....	14,016	28,669	03/22/2018.	04/03/2026.
600814	AN	7	Millicom Intl Cellular Sr Nt.....	D	.....	D	.....	3FE	203,000	...89.000	178,000	200,000	178,000	(24,684)	(316)	.....	.....	.....5.125	4.889	JJ.....	4,726	6,125	01/11/2018.	01/15/2028.
714264	AD	0	Pernod Ricard SA Sr Nt.....	D	.....	D	.....	2FE	19,872,338	...101.995	18,359,154	18,000,000	19,059,775	.....	.....(332,222)	.....	.....	.....4.450	2.428	JJ.....	369,350	801,000	07/07/2016.	01/15/2022.
714264	AH	1	Pernod Ricard SA Sr Nt.....	C	.....	D	.....	2FE	5,271,720	...101.444	4,869,298	4,800,000	5,085,470	.....	.....(76,274)	.....	.....	.....4.250	2.484	JJ.....	94,067	204,000	06/30/2016.	07/15/2022.
714264	AM	0	Pernod Ricard SA Sr Nt.....	C	.....	D	.....	2FE	24,293,629	...96.202	23,184,586	24,100,000	24,249,630	.....	.....(17,671)	.....	.....	.....3.250	3.155	JD.....	50,041	783,250	10/27/2016.	06/08/2026.
71647N	AM	1	Petrobras Global Finance Sr Nt.....	D	.....	D	.....	3FE	561,825	...101.450	557,975	550,000	557,975	(3,625)	(225)	.....	.....	.....6.250	5.774	MS.....	9,931	.....	11/14/2018.	03/17/2024.
71647N	AS	8	Petrobras Global Finance Sr Nt.....	D	.....	D	.....	3FE	2,728,239	...102.750	2,620,125	2,550,000	2,611,188	(98,294)	(12,031)	.....	.....	.....7.375	6.364	JJ.....	85,673	130,906	12/04/2018.	01/17/2027.
71647N	AY	5	Petrobras Global Finance Sr Nt.....	D	.....	D	.....	3FE	575,000	...94.151	541,368	575,000	541,368	(33,632)	.....	.....	.....	.....5.999	5.999	JJ.....	14,756	.....	09/24/2018.	01/27/2028.
71675M	AA	4	Petropavlovsk 2016 Sr Nt.....	D	.....	D	.....	5FE	1,															

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
803070	AB	7	Sappi Papier Holding AG Sr Nt.....	D			4FE	239,850	93.000	241,800	260,000	241,279		730			7.500	8.404	JD	867	19,500	12/16/2016	06/15/2032
822582	AJ	1	Shell International Finance Co Gtd Nt.....	C		1	1FE	4,985,245	100.925	5,046,245	5,000,000	4,998,503		2,004			4.300	4.343	MS	59,125	215,000	02/18/2013	09/22/2019
822582	BD	3	Shell International Finance Sr Nt.....	D		1	1FE	15,973,550	98.604	15,776,624	16,000,000	15,982,275		2,467			3.250	3.269	MN	72,222	520,000	06/02/2015	05/11/2025
82620K	AD	5	Siemens Financieringsmat Sr Nt.....	D		1	1FE	9,890,100	98.181	9,818,100	10,000,000	9,942,907		15,681			2.900	3.078	MN	27,389	290,000	07/02/2015	05/27/2022
82620K	AE	3	Siemens Financieringsmat Sr Nt.....	D		1	1FE	4,040,160	98.000	3,920,004	4,000,000	4,028,111		(3,908)			3.250	3.128	MN	12,278	130,000	10/09/2015	05/27/2025
82620K	AJ	2	Siemens Financieringsmat Nt.....	D		1	1FE	9,990,900	95.891	9,589,130	10,000,000	9,994,987		1,798			1.700	1.719	MS	50,056	170,000	09/06/2016	09/15/2021
82620K	AK	9	Siemens Financieringsmat Nt.....	D		1	1FE	7,954,880	93.273	7,461,840	8,000,000	7,968,982		6,217			2.000	2.087	MS	47,111	160,000	09/06/2016	09/15/2023
83006L	AB	9	Sixsigma Networks Mexico Sr Nt.....	D		2	4FE	985,000	94.750	933,288	985,000	933,288	(51,713)				7.500	7.500	MN	12,107	36,938	04/26/2018	05/02/2025
87312@	AC	2	TWE US Fin Co Gtd Sr Nt Ser C2.....	D		1	2	20,000,000	102.588	20,517,628	20,000,000	20,000,000					4.380	4.380	JD	41,367	876,000	12/16/2013	12/16/2023
87656X	A@	0	Tate & Lyle Intl Fin PLC Sr Nt Ser A.....	D			2	7,042,560	99.238	6,946,670	7,000,000	7,037,403		(5,157)			3.830	3.708	AO	46,173	268,100	03/20/2018	10/29/2023
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....	C		1	3FE	198,844	86.125	193,780	225,000	193,780	(5,419)	356			2.800	5.693	JJ	2,800		12/04/2018	07/21/2023
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....	C		1	3FE	2,059,868	76.322	1,850,796	2,425,000	1,850,796	(224,438)	15,366			3.150	5.458	AO	19,097	38,194	07/26/2018	10/01/2026
893870	AX	3	Transport de Gas del Sur Sr Nt.....	D		1	4FE	463,721	90.876	422,573	465,000	422,573	(41,246)	98			6.750	6.800	MN	5,144	15,694	04/26/2018	05/02/2025
899415	AE	3	Tullow Oil Plc Sr Nt.....	D		1	4FE	1,350,000	92.750	1,252,125	1,350,000	1,252,125	(97,875)				7.000	7.000	MS	31,500	41,475	03/16/2018	03/01/2025
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....	C		1	1FE	1,046,850	128.167	1,281,666	1,000,000	1,039,764		(1,034)			7.125	6.748	AO	17,813	71,250	01/04/2010	10/01/2037
902133	AR	8	Tyco Electronics Group Sr Nt.....	D		2	1FE	7,673,294	97.334	7,202,709	7,400,000	7,620,446		(37,720)			3.450	2.845	FA	106,375	255,300	08/01/2017	08/01/2024
90351D	AA	5	UBS Group Funding Sr Nt.....	D			1FE	9,982,900	98.943	9,894,270	10,000,000	9,993,810		3,445			2.950	2.987	MS	79,486	295,000	09/21/2015	09/24/2020
90351D	AB	3	UBS Group Funding Sr Nt.....	D			1FE	988,850	99.630	996,302	1,000,000	991,774		1,036			4.125	4.267	MS	11,115	41,250	02/05/2016	09/24/2025
90351D	AH	0	UBS Group Funding Sr Nt.....	D			1FE	14,991,000	96.788	14,518,140	15,000,000	14,994,735		1,617			2.650	2.662	FA	165,625	397,500	08/03/2016	02/01/2022
90352J	AE	3	UBS Grp Fdg Switzerland Sr Nt.....	D		2	1FE	13,999,582	96.179	13,465,004	14,000,000	13,999,671		66			2.859	2.860	FA	151,209	400,260	08/07/2017	08/15/2023
90470T	AD	0	Unifin Financiera SAB de CV Sr Nt.....	D		1	3FE	1,017,395	85.375	875,094	1,025,000	875,094	(142,941)	640			7.375	7.500	FA	29,188	37,797	02/08/2018	02/12/2026
92936M	AC	1	WPP Finance 2010 Sr Nt.....	C		1	2FE	15,123,300	97.244	14,586,600	15,000,000	15,071,440		(17,901)			3.625	3.486	MS	172,188	543,750	12/16/2015	09/07/2022
984245	AM	2	YPF Sociedad Anonima Sr Nt.....	D		1	4FE	475,000	98.750	469,063	475,000	469,063	(5,938)				8.500	8.500	MS	10,991	40,375	03/17/2016	03/23/2021
984245	AR	1	YPF Sociedad Anonima Sr Nt.....	D		1	4FE	1,229,000	71.500	878,735	1,229,000	878,735	(339,204)				7.000	7.000	JD	3,824	86,030	12/07/2017	12/15/2047
A3158#	AB	5	Hofer Financial Services GmbH Sr Nt Ser.....	D			1PL	18,000,000	98.113	17,660,354	18,000,000	18,000,000					3.080	3.080	JJ	240,240	554,400	07/25/2017	07/25/2022
A3158#	AC	3	Hofer Financial Services GmbH Sr Nt Ser.....	D			1PL	23,000,000	98.462	22,646,318	23,000,000	23,000,000					3.410	3.410	JJ	339,863	784,300	07/25/2017	07/25/2024
A3158#	AG	4	Hofer Financial Services GmbH Sr Nt Ser.....	D			1PL	25,000,000	99.971	24,992,774	25,000,000	25,000,000					3.620	3.620	MS	238,819		09/26/2018	09/26/2021
D2736#	AM	1	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser.....	D			2PL	10,000,000	97.241	9,724,068	10,000,000	10,000,000	398,959				4.440	4.440	AO	109,767	504,000	04/02/2014	04/02/2021
G0369@	AV	8	Anglian Water Services Fin plc Sec Nt.....	D		1	2FE	5,000,000	102.882	5,144,083	5,000,000	5,000,000					4.990	4.990	MN	24,257	249,500	11/26/2013	11/26/2023
G1315R	AD	3	Braskem SA Sr Nt.....	D		1	2FE	725,713	102.875	745,844	725,000	726,324		(774)			5.750	5.644	AO	8,801	41,688	10/03/2016	04/15/2021
G24524	AL	7	Country Garden Holdings Co 1st Lien.....	D		2	3FE	837,375	101.180	834,733	825,000	834,733	(1,980)	(662)			7.500	6.230	MS	19,250		12/04/2018	03/09/2020
G27631	AD	5	Digicel Limited Sr Nt.....	D		1	6FE	1,294,563	67.500	995,625	1,475,000	995,625	(397,028)	40,287			8.250	11.894	MS	30,760	121,688	08/02/2016	09/30/2020
G27631	AF	0	Digicel Limited Sr Nt.....	D		1	6FE	1,178,063	46.500	709,125	1,525,000	709,125	(582,585)	54,648			7.125	13.061	AO	27,164	108,656	10/03/2016	04/01/2022
G27649	AG	0	Digicel Limited Sr Nt.....	D		1	5FE	655,313	78.750	531,563	675,000	531,563	(117,797)	2,421			6.750	7.264	MS	15,188	45,563	09/22/2015	03/01/2023
G4273*	AA	3	Hammerson plc Sr Nt.....	D		1	2	30,000,000	100.616	30,184,753	30,000,000	30,000,000					3.970	3.970	JD	46,317	1,191,000	02/06/2014	06/17/2021
G5825A	AB	8	MARB BondCo PLC Sr Nt.....	D		2	3FE	812,201	92.801	812,009	875,000	812,009	(818)	626			6.875	8.396	JJ	27,070		12/04/2018	01/19/2025
G6093#	AA	2	AptarGroup UK Holdings Ltd Sr Nt Ser D.....	B			2	8,060,500	99.491	7,986,028	8,026,900	8,026,900				(376,600)	0.980	0.980	JJ	35,399	81,854	07/19/2017	07/19/2023
G6093#	AB	0	AptarGroup UK Holdings Ltd Sr Nt Ser E.....	B			2	9,212,000	99.285	9,107,977	9,173,600	9,173,600				(430,400)	1.170	1.170	JJ	48,299	111,684	07/19/2017	07/19/2024
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	D		1	6FE	503,300	14.000	503,300	3,595,000	503,300	305,113		897,825		7.125	19.310	JD		241,003	10/31/2018	06/26/2042
G6710E	AP	5	Odebrecht Finance LTD Sr Nt.....	D		1	6FE	398,350	13.500	418,500	3,100,000	398,350	368,618	27,725	917,143		4.375	19.877	AO		68,319	10/03/2016	04/25/2025
G6764#	AA	0	Omega Leasing Ltd Sr Nt Ser 9.....	D		4	1	16,842,105	95.248	16,041,781	16,842,105	16,842,105					2.400	2.407	JAJO	88,702	404,211	04/12/2017	10/12/2026

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G6764@	AA	2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro.....	.....	D	4	1	13,118,876	97.030	12,729,204	13,118,876	13,118,876	.....	.....	.....	.....	.....2.960	2.971	JAJO.....	71,192	180,137	04/25/2018.	04/25/2027.
G7028A	AB	9	Petra Diamonds PLC 2nd Lien.....	.....	D	1	4FE	292,125	92.000	276,000	300,000	276,000	(16,517)	392	.....	.....	.....7.250	8.120	MN.....	3,625	10,875	10/18/2018.	05/01/2022.
G7178*	AE	4	Porterbrook Rail Finance Ltd Sr Nt Ser A.....	.....	B	4	2FE	10,500,800	99.384	10,140,346	10,203,200	10,203,200	.....	.....	.....	.....(297,600)	2.690	2.690	AO.....	41,170	.....	11/07/2018.	04/16/2028.
G8038#	AK	4	Serco Group plc Sr Nt Ser A.....	.....	D	.....	.....4	4,132,758	97.407	4,025,585	4,132,758	4,025,585	87,541	.....	.....	.....	.....3.770	3.770	MN.....	20,341	155,805	05/14/2013.	05/14/2020.
L6388G	AB	6	Millicom Intl Cellular Sr Nt.....	.....	D	2	3FE	1,544,250	89.000	1,366,150	1,535,000	1,366,150	(173,249)	(1,086)	.....	.....	.....5.125	5.023	JJ.....	36,275	68,047	01/17/2018.	01/15/2028.
L9116P	AE	3	Tonon Luxembourg SA 1st Lien Nt.....	.....	D	1	6*	82,935	3.500	82,935	2,369,583	82,935	46,490	.....	.....769,809	.....	.....10.500	33.650	MN.....	.....	.....	06/16/2015.	05/14/2024.
L9183M	AD	0	TMK OAO Sr Nt.....	.....	D	.....	.....4FE	662,113	101.416	785,974	775,000	740,776	.....	.....24,374	.....	.....	.....6.750	10.617	AO.....	12,788	52,313	04/27/2015.	04/03/2020.
M8903B	AS	1	Turkcell Iletisim Hizmet Sr Nt.....	.....	D	1	3FE	842,625	86.087	839,350	975,000	839,350	(3,862)	587	.....	.....	.....5.800	7.880	AO.....	12,567	.....	12/17/2018.	04/11/2028.
N9417J	AB	7	VTR Finance BV Secured Nt.....	.....	D	1	4FE	1,652,818	100.000	1,647,000	1,647,000	1,620,540	(30,819)	(970)	.....	.....	.....6.875	6.799	JJ.....	52,212	113,231	10/03/2016.	01/15/2024.
P0606P	AC	9	Axtel SAB de CV Sr Nt.....	.....	D	1	3FE	432,000	96.000	432,000	450,000	432,000	(79)	79	.....	.....	.....6.375	7.218	MN.....	3,745	.....	12/19/2018.	11/14/2024.
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....	.....	D	1	2FE	1,381,063	90.684	1,337,589	1,475,000	1,382,768	.....	.....1,054	.....	.....	.....5.875	6.366	MS.....	25,034	72,703	06/11/2018.	09/17/2044.
P5880U	AB	6	IRSA Propiedades Com Sr Nt.....	.....	D	2	4FE	653,816	96.480	578,880	600,000	578,880	(53,148)	(10,101)	.....	.....	.....8.750	6.654	MS.....	14,292	46,156	07/30/2018.	03/23/2023.
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....	.....	D	1	4FE	3,165,151	100.500	3,150,675	3,135,000	3,101,201	(84,508)	(7,717)	.....	.....	.....12.625	11.828	JJ.....	195,698	308,997	05/02/2018.	07/03/2021.
P67848	AA	2	Compania Minera Milpo Sr Nt.....	.....	D	1	3FE	829,598	97.634	805,481	825,000	805,481	(22,685)	(671)	.....	.....	.....4.625	4.524	MS.....	9,857	38,156	11/16/2016.	03/28/2023.
P7354P	AA	2	OI SA Sr Nt - PIK.....	.....	D	.....	.....4FE	793,262	98.750	740,625	750,000	740,625	(52,459)	(177)	.....	.....	.....10.000	8.819	FA.....	67,917	.....	11/06/2018.	07/27/2025.
Q6634@	AK	7	Newcastle Coal Infra Grp Ltd Ser 2014A G.....	.....	D	1	2FE	20,000,000	99.992	19,998,384	20,000,000	20,000,000	.....	.....	.....	.....	.....5.670	5.670	MN.....	148,050	1,134,000	01/15/2014.	11/14/2023.
W0805#	AM	0	Assa Abloy Financial Svcs AB Sr Nt Ser L.....	.....	D	1	1	1,052,030	99.423	994,229	1,000,000	1,032,891	.....	.....(8,608)	.....	.....	.....3.480	2.520	MN.....	4,350	34,800	09/28/2016.	08/09/2022.
Y57657	AA	9	Marble II Pte Ltd Sec Nt.....	.....	D	2	3FE	868,844	96.638	821,425	850,000	821,425	(35,747)	(4,934)	.....	.....	.....5.300	4.628	JD.....	1,377	45,050	11/14/2017.	06/20/2022.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							4,220,924,247	XXX	4,134,343,726	4,207,302,329	4,178,198,289	(15,319,707)	(5,678,973)	2,584,777	(1,104,600)	XXX	XXX	XXX	41,334,574	..154,533,206	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 Cl.....	.....	..	.....	4.....1FM	1,178,994	58.378	1,052,840	1,803,487	1,052,840	(126,154)	.....	.....	.....	.....2.826	6.657	MON...	850	41,689	01/10/2008.	09/25/2035.
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	.....	..	.....	4.....1FM	1,556,838	99.445	1,692,011	1,701,463	1,598,577	.....	.....5,129	.....	.....	.....3.406	4.495	MON...	966	49,336	08/06/2013.	06/25/2034.
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....	4.....4FM	679,986	82.252	656,104	797,676	656,104	(9,124)	.....	.....	.....	.....5.500	9.505	MON...	3,656	43,847	08/20/2008.	05/25/2037.
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....	4.....1FM	1,887,958	99.502	2,013,597	2,023,681	1,887,958	.....	.....	.....	.....	.....5.105	6.578	MON...	8,609	73,336	03/22/2007.	03/25/2047.
03072S	KH	7	Amerquest Mtg Sec Inc RMBS Ser 2003-10.....	.....	..	.....	4.....1FM	5,656,523	98.898	5,787,579	5,852,057	5,705,684	.....	.....7,006	.....	.....	.....3.266	3.627	MON...	3,186	161,380	07/30/2013.	12/25/2033.
03072S	ZK	4	Amerquest Mtg Sec Inc RMBS Ser 2005-X1.....	.....	..	.....	4.....1FM	2,736,026	99.782	2,834,598	2,840,779	2,754,944	.....	.....(71,657)	.....	.....	.....3.706	4.126	MON...	1,755	99,803	12/16/2014.	03/25/2035.
03215P	BN	8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	.....	..	.....	4.....1FM	95,407	99.405	96,146	96,722	96,169	.....	.....(50)	.....	.....	.....6.631	6.831	MON...	534	6,450	12/20/1999.	03/25/2027.
03215P	DN	6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser.....	.....	..	.....	4.....1FM	275	103.252	284	275	274	.....	.....	.....	.....	.....6.510	6.557	MON...	1	18	01/29/1998.	08/25/2027.
040104	MF	5	Argent Securities Inc RMBS Ser 2004-W11.....	.....	..	.....	4.....1FM	8,585,747	100.686	9,062,357	9,000,604	8,689,302	.....	.....(45,353)	.....	.....	.....3.556	4.038	MON...	5,335	274,671	04/01/2014.	11/25/2034.
04541G	AL	6	Asset Backed Securities Corp RMBS Ser 19.....	.....	..	.....	4.....1FM	99,128	.....	.....284,964	287,472	.....	.....	.....	.....	.....	.....5.729	.....	MON...	503	15,676	02/09/2000.	06/21/2029.
04541G	GB	2	Asset Backed Securities Corp RMBS Ser 20.....	.....	..	.....	4.....1FM	4,473,822	98.601	4,593,739	4,658,918	4,515,473	.....	.....8,817	.....	.....	.....3.481	3.973	MON...	2,703	138,633	11/17/2014.	11/25/2033.
04541G	UN	0	Asset Backed Securities Corp RMBS Ser 20.....	.....	..	.....	4.....1FM	2,296,169	100.020	2,655,053	2,654,530	2,603,352	.....	.....61,526	.....	.....	.....2.936	6.190	MON...	1,299	64,321	07/26/2013.	11/25/2035.
05951G	AV	4	Banc of America Funding Corp RMBS Ser 20.....	.....	..	.....	4.....3FM	761,381	86.325	742,613	860,249	742,613	(20,043)	1,275	.....	.....	.....5.750	9.290	MON...	4,122	8,244	10/12/2018.	03/25/2037.
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....	.....	..	.....	4.....1FM	3,587,420	97.837	3,487,297	3,564,380	3,585,196	.....	.....(1,360)	.....	.....	.....3.000	2.916	MON...	891	106,932	12/18/2017.	03/28/2057.
07333A	AA	8	Bayview Opport Mast Fund Trust RMBS Ser.....	.....	..	.....	4.....1FM	14,963,951	99.143	14,981,510	15,111,057	14,966,261	.....	.....2,310	.....	.....	.....3.500	3.691	MON...	4,407	.....	10/12/2018.	05/28/2069.
07333A	AD	2	Bayview Opport Mast Fund Trust RMBS Ser.....	.....	..	.....	4.....1FM	9,953,970	100.342	10,034,190	10,000,000	9,954,545	.....	.....575	.....	.....	.....4.000	4.079	MON...	3,333	100,000	10/12/2018.	05/28/2069.
07386H	MD	0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.....	.....	..	.....	4.....1FM	1,576,123	97.695	1,632,647	1,671,162	1,576,123	.....	.....	.....	.....	.....3.406	5.099	MON...	949	48,457	11/07/2007.	09/25/2034.
07386H	NU	1	Bear Stearns Alt- A Tr RMBS Ser 2004-12.....	.....	..	.....	4.....1FM	9,237,634	99.154	10,046,391	10,132,109	9,335,006	.....	.....49,270	.....	.....	.....3.436	4.842	MON...	5,803	296,873	01/20/2017.	01/25/2035.
07401P	AA	2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl.....	.....	..	.....	4.....1FM	101,639	93.193	218,025	233,951	101,639	.....	.....	.....	.....	.....2.826	9.081	MON...	109	5,406	11/28/2007.	03/25/2037.
12553H	AA	6	CIM Trust RMBS Ser 2017-7 CI A.....	.....	..	.....	4.....1FM	26,367,309	99.214	25,929,546	26,134,914	26,343,279	.....	.....(18,704)	.....	.....	.....3.000	2.855	MON...	65,337	784,047	10/04/2017.	04/25/2057.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003-.....	.....	..	.....	4.....1FM	931,725	101.860	943,455	926,225	929,941	.....	.....	.....	.....	.....5.170	5.147	MON...	3,990	47,886	04/06/2004.	10/20/2032.

E10.25

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.26

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12566U	AN	4	Citimortgage Alternative Ln Tr RMBS Ser.....	..	..	..	4	1FM	1,264,618	92.611	1,445,589	1,560,920	1,264,618					5.750	10.418	MON...	7,479	89,753	08/20/2008.	02/25/2037.
12566U	AT	1	Citimortgage Alternative Ln Tr RMBS Ser.....	..	..	..	4	1FM	456,908	101.030	474,821	469,980	464,302		814			5.500	6.249	MON...	2,154	25,369	08/23/2007.	02/25/2022.
12646U	AM	0	Credit Suisse Comm Mtg Tr RMBS Ser 2013.....	..	..	..	4	1FM	7,305,760	98.870	7,025,624	7,105,907	7,246,277		(10,694)			3.000	2.488	MON...	17,765	213,177	03/27/2013.	03/25/2043.
126671	6B	7	CWABS Inc RMBS Ser 2004-5 CI 1A.....	..	..	..	4	1FM	6,663,592	98.315	6,944,085	7,063,099	6,713,380		20,082			3.006	3.583	MON...	2,949	176,157	09/08/2016.	10/25/2034.
126673	VE	9	CWABS Inc RMBS Ser 2004-U CI 2A.....	..	..	..	4	1FM	538,924	94.843	1,225,692	1,292,336	538,924					2.725	13.918	MON...	1,467	29,018	08/22/2007.	03/15/2034.
12667G	W7	4	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	..	..	4	3FM	4,304,357	92.674	4,024,853	4,343,037	4,024,853	(206,724)				5.500	5.660	MON...	19,906	238,867	09/28/2005.	09/25/2035.
126686	AC	8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....	..	..	..	4	1FM	511,113	76.356	1,127,290	1,476,353	511,113					2.605	11.957	MON...	1,603	44,105	08/29/2007.	11/15/2036.
12668A	YS	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	..	..	4	3FM	374,506	84.542	378,450	447,648	374,506					5.500	11.249	MON...	2,052	24,621	10/30/2006.	12/25/2035.
12668F	AB	0	CWABS Inc RMBS Ser 2006-I CI 2A.....	..	..	..	4	1FM	272,223	94.121	270,868	287,786	272,401		178			2.595	3.177	MON...	311	1,740	10/12/2018.	01/15/2037.
126694	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....	..	..	..	4	3FM	921,461	96.429	912,950	946,757	912,950	(20,785)	2,038			5.500	5.919	MON...	4,339	52,072	11/10/2005.	12/25/2035.
126694	WE	4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1.....	..	..	..	4	1FM	2,089,497	92.424	2,568,922	2,779,506	2,089,497					3.879	12.235	MON...	8,984	98,498	11/13/2006.	03/20/2036.
12669F	T2	9	CWHL Inc RMBS Ser 2004-14 CI 2A5.....	..	..	..	4	1FM	1,825,312	95.335	1,773,277	1,860,043	1,836,633		(2,099)			4.157	4.416	MON...	6,443	71,784	10/24/2006.	08/25/2034.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	..	..	..	4	3FM	617,755	87.115	546,785	627,661	546,785	(23,096)	(43)			5.500	5.733	MON...	2,877	34,480	11/10/2005.	08/25/2035.
144527	AB	4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....	..	..	..	4	1FM	1,300,725	99.353	1,455,099	1,464,576	1,300,725					2.706	4.102	MON...	550	30,614	08/20/2008.	02/25/2037.
152314	NB	2	Centex Home Equity Loan Tr RMBS Ser 2005.....	..	..	..	4	1FM	2,964,639	99.982	3,216,930	3,217,516	3,092,210		32,434			2.906	4.524	MON...	1,541	83,508	03/19/2015.	03/25/2035.
16165M	AD	0	Chaseflex Tr RMBS Ser 2006-2 CI A2B.....	..	..	..	4	1FM	780,362	89.763	915,181	1,019,555	836,367		1,758			2.706	7.238	MON...	460	20,817	08/20/2008.	09/25/2036.
162765	AS	0	CHEC Loan Trust RMBS Ser 2004-2 CI A3.....	..	..	..	4	1FM	8,505,872	98.666	8,718,329	8,836,230	8,573,251		13,132			2.986	3.389	MON...	4,351	280,551	10/29/2014.	07/25/2034.
17025Q	AC	1	Countrywide Home Loans RMBS Ser 2007-J3.....	..	..	..	4	3FM	634,964	72.719	543,422	747,291	543,422	(77,167)	2,362			6.000	11.439	MON...	3,736	44,531	08/20/2008.	07/25/2037.
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI.....	..	..	..	4	1FM	7,745,303	99.733	7,695,817	7,716,389	7,736,432		(2,409)			3.500	3.474	MON...	22,506	180,049	10/12/2018.	06/25/2058.
17324V	AH	7	Citigroup Mtg Loan Trust RMBS Ser 2015-P.....	..	..	..	4	1FM	7,331,570	100.673	7,262,949	7,214,396	7,314,771		(5,630)			3.750	3.583	MON...	22,545	270,540	11/13/2015.	09/25/2042.
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....	..	..	..	4	1FM	15,205,773	99.166	15,275,624	15,404,157	15,207,906		2,134			3.000	3.138	MON...	38,510	250,265	10/12/2018.	09/25/2064.
17327D	AA	9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1.....	..	..	..	4	1FM	22,315,607	99.610	22,601,259	22,689,817	22,322,310		6,703			3.250	3.443	MON...	61,452	303,426	08/02/2018.	03/25/2061.
18976G	AZ	7	Citimortgage Alternative Ln Tr RMBS Ser.....	..	..	..	4	1FM	1,222,410	99.257	1,290,676	1,300,338	1,267,758		4,016			5.500	7.042	MON...	5,960	71,029	08/20/2008.	06/25/2022.
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....	..	..	..	4	1FM	25,602	100.369	25,702	25,607	25,589		17			5.470	5.443	MON...	117	1,398	09/23/2003.	09/25/2033.
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....	..	..	..	4	1FM	104,323	100.844	105,233	104,352	105,830		(247)			5.240	4.797	MON...	456	5,470	01/16/2004.	12/25/2033.
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....	..	..	..	4	1FM	95,135	101.745	96,819	95,158	96,315		(830)			5.180	4.667	MON...	411	4,925	02/19/2004.	01/25/2034.
32027N	RE	3	First Franklin Mtg Ln RMBS Ser 2005-FF4.....	..	..	..	4	1FM	13,246,875	99.839	14,975,775	15,000,000	13,876,683		236,179			3.086	4.736	MON...	7,636	430,379	05/21/2015.	05/25/2035.
32052E	AA	7	First Horizon Mtg PT Tr RMBS Ser 2006-AR.....	..	..	..	4	1FM	1,351,987	84.263	1,267,309	1,503,987	1,351,987					3.815	8.098	MON...	4,781	49,948	11/14/2006.	11/25/2036.
35729Q	AS	7	Fremont Home Loan Tr RMBS Ser 2006-B CI.....	..	..	..	4	1FM	736,158	7.038	973,927	13,837,331	736,158					2.696	113.140	MON...			10/01/2007.	08/25/2036.
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200.....	..	..	..	4	1FM	370,315	103.442	403,090	389,677	379,707		416			5.250	5.993	MON...	1,705	20,458	11/08/2005.	06/25/2035.
41164T	AA	0	Harborview Mtg Loan Tr RMBS Ser 2007-A C.....	..	..	..	4	1FM	296,765	72.236	1,128,267	1,561,920	296,765					3.170	21.447	MON...	1,788	41,470	07/15/2008.	06/21/2037.
437084	RY	4	Home Equity Asset Tr RMBS Ser 2006-1 CI.....	..	..	..	4	1FM	8,784,141	99.385	9,242,786	9,300,000	8,897,442		48,134			2.966	3.760	MON...	4,548	228,173	11/30/2016.	04/25/2036.
43709J	AB	8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 CI.....	..	..	..	4	6FM	445,723	11.856	394,811	3,330,000	394,811	(25,631)				3.867	55.436	MON...	2,146	20,115	09/21/2007.	11/25/2036.
44329E	AC	5	HSI Asset Loan Obligation RMBS Ser 2007-.....	..	..	..	4	1FM	1,075,443	91.875	1,626,202	1,770,023	1,075,443					3.961	20.478	MON...	5,842	66,928	08/20/2008.	09/25/2037.
456652	AA	4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1.....	..	..	..	4	1FM	1,186,620	70.440	1,104,306	1,567,726	1,104,306	(82,313)				6.000	15.369	MON...	7,839	15,676	10/12/2018.	08/25/2037.
466247	H8	9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1.....	..	..	..	4	1FM	126,940	91.038	116,071	127,498	116,071	(3,116)	(19)			4.043	4.119	MON...	430	4,812	11/09/2006.	04/25/2036.
46631N	EZ	8	JP Morgan Mtg Tr RMBS Ser 2007-S3 CI 2A3.....	..	..	..	4	1FM	248,511	92.339	243,844	264,076	249,396		885			6.000	9.627	MON...	1,320	2,641	10/12/2018.	08/25/2022.
52520M	GQ	0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1.....	..	..	..	4	1FM	346,480	99.309	342,868	345,255	346,237		482			6.000	5.965	MON...	1,726	12,032	10/12/2018.	04/25/2036.
542514	NC	4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2.....	..	..	..	4	1FM	6,368,070	100.003	6,710,068	6,709,854	6,452,612		48,522			3.241	4.167	MON...	3,589	183,333	11/02/2016.	08/25/2035.
552759	AA	0	MFRA Tr RMBS 2017-RPL1 CI A1.....	..	..	..	4	1FM	4,544,969	98.351	4,470,070	4,545,013	4,543,922		(671)			2.588	2.570	MON...	9,802	117,625	06/09/2017.	02/25/2057.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
552759	AB	8	MFRA Tr RMBS 2017-RPL1 CI M1			4	1FM	11,650,605	99.657	11,611,002	11,651,000	11,647,892		(1,780)			3.489	3.492	MON	33,875	406,503	06/09/2017	02/25/2057
589929	5F	1	Merrill Lynch Mtg Investors RMBS Ser 200			4	1FM	15,644,348	97.705	16,643,244	17,034,109	15,988,124		50,374			3.226	4.128	MON	9,159	462,835	11/21/2013	07/25/2034
59166D	AA	5	Metlife Securitization Trust RMBS Ser 20			4	1FM	14,443,890	100.907	14,443,218	14,417,424	14,442,897		(993)			3.750	3.734	MON	45,054	180,218	08/14/2018	03/25/2057
61744C	FB	7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			4	1FM	2,086,229	100.330	2,275,125	2,267,640	2,126,502		6,187			3.331	4.201	MON	1,247	64,028	11/14/2013	08/25/2034
61749T	AA	2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1			4	1FM	1,116,481	35.978	2,017,500	5,607,640	1,116,481					2.636	29.550	MON	2,434	125,018	03/18/2008	08/25/2036
63860H	AD	1	Nationstar Home Equity Loan Tr RMBS Ser			4	1FM	6,748,011	98.781	7,894,264	7,991,723	7,039,275		81,452			2.736	4.769	MON	4,167	177,439	10/08/2015	03/25/2037
64828C	AA	7	New Residential Mtg Ln Tr RMBS Ser 2018			4	1FM	5,420,772	101.943	5,386,191	5,283,522	5,415,342		(5,430)			4.500	4.180	MON	19,813	158,506	04/30/2018	03/25/2036
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017			4	1FM	10,203,550	100.603	10,172,236	10,111,245	10,200,970		(2,580)			4.000	3.917	MON	33,704	180,898	10/12/2018	04/25/2057
64830B	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017			4	1FM	7,902,902	100.517	7,684,529	7,644,989	7,892,341		(5,002)			4.000	3.712	MON	25,483	305,800	10/10/2017	08/27/2057
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018			4	1FM	12,421,896	100.508	12,313,137	12,250,939	12,415,405		(6,491)			4.000	3.870	MON	40,836	292,406	10/12/2018	12/25/2057
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	17,726	101.767	18,040	17,727	17,714		(4)			5.217	5.204	MON	77	936	02/05/2004	03/25/2034
70069F	AZ	0	Park Place Securities Inc RMBS Ser 2004			4	1FM	4,597,125	100.872	5,245,354	5,200,000	4,679,343		18,185			3.556	4.732	MON	3,082	158,688	06/27/2016	10/25/2034
70069F	CH	8	Park Place Securities Inc RMBS Ser 2004			4	1FM	2,534,840	100.827	2,660,571	2,638,741	2,564,938		(4,839)			3.526	4.357	MON	1,551	70,530	03/18/2016	10/25/2034
70069F	DM	6	Park Place Securities Inc RMBS Ser 2004			4	1FM	16,504,434	100.777	17,275,005	17,141,898	16,704,023		54,691			4.156	4.760	MON	11,874	574,115	11/10/2015	12/25/2034
74160M	KU	5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9			4	1FM	1,254,403	92.781	1,428,975	1,540,167	1,334,365	11,494	(180,409)			5.500	9.482	MON	7,059	83,012	08/20/2008	10/25/2035
74924D	AA	7	Residential Accredit Loans Inc RMBS Ser			4	1FM	1,711,617	85.840	2,028,296	2,362,888	1,711,617					6.500	14.251	MON	12,799	153,399	08/20/2008	09/25/2037
74937T	AA	7	RCO Mortgage LLC RMBS Ser 2016-SFR1 CI A			4	1FE	7,829,900	100.873	7,910,660	7,842,228	7,829,475		(428)			3.750	3.771	MON	24,507	294,083	12/12/2016	11/25/2051
75406B	AE	7	Residential Asset Secs Corp RMBS Ser 200			4	1FM	3,249,126	99.582	3,751,371	3,767,103	3,531,469		15,793			2.876	5.184	MON	1,806	90,188	03/27/2014	03/25/2036
78469Q	AK	8	SPS Servicer Advance Rec Tr RMBS Ser 201			4	1FE	20,896,940	99.814	20,861,105	20,900,000	20,899,062		1,033			2.750	2.771	MON	25,544	574,750	11/16/2016	11/15/2049
785811	AA	8	SACO I Tr RMBS Ser 2006-5 CI 1A			4	1FM	193,097	98.801	552,990	559,703	193,178					2.806	17.376	MON	262	11,705	03/20/2008	04/25/2036
83612M	AF	4	Soundview Home Eq Loan Tr RMBS Ser 2006			4	1FM	24,348,460	98.895	24,764,347	25,041,000	24,475,756		85,524			2.726	3.148	MON	11,378	553,447	06/08/2017	12/25/2036
863576	DG	6	Structured Asset Sec Corp RMBS Ser 2005			4	1FM	1,015,128	100.037	1,127,554	1,127,137	1,110,988		17,231			2.936	5.055	MON	552	29,770	06/12/2013	11/25/2035
86358E	CL	8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1FM	4,022,475	99.857	4,370,790	4,377,054	4,118,921		15,672			3.631	4.628	MON	2,649	137,013	07/23/2014	07/25/2033
86358E	EK	8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1FM	24,858,899	100.101	24,845,496	24,820,402	24,858,406		(493)			3.456	3.460	MON	14,166	199,851	10/12/2018	10/25/2033
86358E	HQ	2	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1FM	9,406,467	99.514	10,072,123	10,121,282	9,498,840		33,897			3.306	4.173	MON	5,577	283,216	06/24/2016	04/25/2034
86358E	LS	3	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1FM	3,047,234	99.776	3,043,159	3,050,003	3,047,269		35			3.506	3.544	MON	1,782	25,496	10/12/2018	09/25/2034
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004			4	1FM	23,982	99.998	23,986	23,986	23,954		(2)			5.130	5.150	MON	103	1,203	02/20/2004	03/25/2034
881561	VC	5	Terwin Mortgage Trust RMBS Ser 05-10HE C			4	1FM	2,064,898	100.157	2,176,271	2,172,862	2,129,770		12,272			2.996	3.985	MON	1,085	59,369	06/20/2014	06/25/2036
93362F	AB	9	Washington Mutual Mtg RMBS Ser 2006-AR8			4	1FM	2,883,478	93.896	3,034,993	3,232,302	2,883,478					3.877	6.542	MON	10,442	115,402	11/02/2006	08/25/2046
93363E	AB	1	Washington Mutual Mtg RMBS Ser 2006-AR10			4	1FM	243,194	93.583	227,261	242,843	227,261	(7,796)	(113)			3.880	3.880	MON	785	8,520	04/19/2007	09/25/2036
93363N	AA	3	Washington Mutual Mtg RMBS Ser 2006-AR12			4	1FM	426,491	96.104	408,646	425,212	408,646	(4,730)	(60)			3.881	3.805	MON	1,375	14,797	04/19/2007	10/25/2036
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14			4	1FM	855,618	93.913	875,697	932,457	855,618					3.667	5.589	MON	2,849	29,444	10/31/2006	11/25/2036
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1FM	5,231,565	82.984	5,647,634	6,805,731	5,231,565					2.964	6.842	MON	16,809	187,121	03/23/2007	04/25/2037
9497EN	AE	3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C			4	1FM	1,945,570	99.234	1,984,676	2,000,000	1,952,238		6,404			3.451	3.898	MON	1,140	58,905	12/18/2017	11/25/2035
9497ER	AC	8	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C			4	1FM	12,067,527	99.980	12,053,999	12,056,411	12,066,994		(533)			3.226	3.203	MON	6,419	92,136	10/12/2018	04/25/2035
94983C	AS	6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			4	1FM	2,617,721	102.704	2,648,783	2,579,036	2,614,921		34,876			4.513	3.897	MON	9,700	102,797	10/18/2013	06/25/2035
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								472,622,804	XXX	489,249,814	515,938,890	475,390,983	(595,185)	620,897	0	0	XXX	XXX	XXX	803,558	12,603,125	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
00183H	AA	9	Avenue of Americas CMBS Ser 2015-1177 CI			4	1FM	8,362,587	99.552	8,272,746	8,310,000	8,334,183		(10,380)			2.957	2.836	MON	20,477	245,727	03/08/2016	12/13/2029
00183H	AE	1	Avenue of Americas CMBS Ser 2015-1177 CI			4	1FM	6,984,411	98.065	6,864,536	7,000,000	6,986,536		2,054			3.010	3.062	MON	17,558	213,619	12/18/2017	12/13/2029
05357H	AA	8	Aventura Mall Tr CMBS Ser 2013-AVM CI A			4	1FM	5,689,288	101.031	5,556,689	5,500,000	5,555,159		(28,442)			3.743	3.205	MON	17,154	240,934	12/10/2013	12/05/2032

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification					NAIC Designation and Administrative Symbol			Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05491L	AE	8	Barclays Commercial Mtg Sec CMBS Ser 201.....	4	1FM	12,031,396	94.600	12,298,039	13,000,000	12,053,841	22,445	3.391	4.551	MON...	31,838	73,472	10/12/2018.	08/14/2036.					
05529S	AC	3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....	4	1FM	6,105,544	100.762	6,045,726	6,000,000	6,045,004	(27,104)	3.756	3.293	MON...	18,781	225,372	09/20/2016.	09/05/2032.					
05538U	AA	1	BB-UBS Trust CMBS Ser 2012-SHOW CI A.....	4	1FM	4,681,250	100.011	5,000,540	5,000,000	4,816,439	26,927	3.430	4.167	MON...	14,293	171,510	06/27/2013.	11/05/2036.					
05538U	AC	7	BB-UBS Trust CMBS Ser 2012-SHOW CI B.....	4	1FM	4,928,155	99.793	4,989,635	5,000,000	4,930,386	2,231	3.882	4.178	MON...	16,176	32,352	10/12/2018.	11/05/2036.					
06054A	AV	1	Banc of America Comm Mtg Tr CMBS Ser 201.....	4	1FM	5,149,939	100.940	5,046,975	5,000,000	5,085,006	(20,530)	3.429	2.976	MON...	14,288	171,450	09/14/2015.	09/15/2048.					
06054M	AC	7	Banc of America Comm Mtg Tr CMBS Ser 201.....	4	1FM	3,969,694	98.981	3,959,240	4,000,000	3,967,968	(1,657)	3.019	3.196	MON...	10,063	60,380	12/18/2018.	06/15/2049.					
06427D	AS	2	Bank of America Comm Mtg CMBS Ser 2017-B.....	4	1FM	7,244,766	99.424	7,208,262	7,250,000	7,244,401	(365)	3.574	3.592	MON...	21,593	194,336	03/28/2018.	02/01/2050.					
06541W	BA	9	BANK CMBS Ser 2017-BNK5 CI AS.....	4	1FM	18,093,420	98.656	17,330,812	17,567,000	18,021,116	(48,418)	3.624	3.277	MON...	53,052	636,628	06/16/2017.	06/01/2060.					
08161C	AF	8	Benchmark Mortgage Trust CMBS 2018-B2 AS.....	4	1FM	7,209,986	101.590	7,111,307	7,000,000	7,186,185	(23,801)	3.780	3.302	MON...	22,051	220,512	02/09/2018.	02/15/2051.					
08162C	AG	5	Benchmark Mtg Tr CMBS Ser 2018-B6 CI B.....	4	1FM	2,577,310	103.136	2,578,403	2,500,000	2,575,816	(1,494)	4.621	4.261	MON...	9,626	19,573	09/20/2018.	11/10/2051.					
08162P	AV	3	Benchmark Mtg Tr CMBS Ser 2018-B1 CI ASB.....	4	1FM	6,642,102	100.589	6,487,004	6,449,000	6,619,660	(22,442)	3.602	3.140	MON...	19,358	212,935	01/19/2018.	01/15/2051.					
12515H	AZ	8	CD Comm Mtg Tr CMBS Ser 2017-CD5 CI A4.....	4	1FM	6,694,739	98.394	6,395,597	6,500,000	6,669,905	(18,124)	3.431	3.083	MON...	18,585	223,015	07/24/2017.	08/01/2050.					
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....	4	1FM	4,632,146	98.699	4,441,437	4,500,000	4,613,510	(12,417)	3.572	3.227	MON...	13,395	160,735	12/18/2017.	06/15/2050.					
12591U	AG	8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....	4,6	1FE	6,586,060	4.730	3,373,318		3,316,651	(591,327)	1.233	3.414	MON...	73,296	997,132	08/22/2014.	03/10/2047.					
12593F	BB	9	Comm Mortgage Trust CMBS Ser 2015-LC21 C.....	4	1FM	8,239,748	100.838	8,067,064	8,000,000	8,127,274	(33,005)	3.421	2.971	MON...	22,807	273,680	06/12/2015.	07/10/2048.					
12593J	BC	9	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	4	1FM	15,449,840	100.998	15,149,625	15,000,000	15,242,914	(62,985)	3.445	2.986	MON...	43,063	516,750	07/24/2015.	08/10/2055.					
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	4	1FM	10,099,545	99.732	9,973,180	10,000,000	10,053,374	(14,100)	3.432	3.291	MON...	28,600	343,200	07/24/2015.	08/10/2055.					
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....	4	1FM	5,642,881	100.681	5,511,272	5,474,000	5,562,919	(19,265)	3.630	3.207	MON...	16,559	194,169	03/28/2018.	10/10/2048.					
12593V	AG	4	Credit Suisse Mortgage Trust CMBS Ser 20.....	4	1FM	9,248,860	102.486	9,223,749	9,000,000	9,191,444	(25,780)	4.138	3.790	MON...	31,037	377,622	09/20/2016.	11/15/2037.					
12593V	AJ	8	Credit Suisse Mortgage Trust CMBS Ser 20.....	4	1FM	20,169,290	101.107	20,221,440	20,000,000	20,125,747	(19,586)	4.138	4.040	MON...	68,972	839,159	09/20/2016.	11/15/2037.					
12593Y	BC	6	Comm Mortgage Trust CMBS Ser 2016-CR28 C.....	4	1FM	19,543,745	101.218	19,206,116	18,975,000	19,323,552	(78,343)	3.525	3.066	MON...	55,739	668,869	01/27/2016.	02/10/2049.					
12625E	AC	3	Comm Mortgage Trust CMBS Ser 2013-SFS CI.....	4	1FM	6,548,828	99.417	6,959,197	7,000,000	6,776,951	45,777	2.987	3.801	MON...	17,423	211,983	07/31/2013.	04/12/2035.					
12625E	AG	4	Comm Mortgage Trust CMBS Ser 2013-SFS CI.....	4	1FM	6,214,714	97.470	6,145,471	6,305,000	6,242,099	12,256	2.987	3.235	MON...	15,693	190,937	09/20/2016.	04/12/2035.					
12635Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR27 C.....	4	1FM	25,768,814	100.917	25,248,524	25,019,000	25,457,741	(101,206)	3.404	2.957	MON...	70,971	851,647	10/20/2015.	10/10/2058.					
12650Y	AG	8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB.....	4	1FM	6,097,729	100.471	6,028,284	6,000,000	6,079,764	(17,714)	3.811	3.427	MON...	19,054	193,717	03/28/2018.	11/15/2034.					
17291E	AX	9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C.....	4	1FM	307,846	101.218	303,654	300,000	306,630	(1,174)	3.512	3.064	MON...	878	10,536	12/18/2017.	12/10/2049.					
20047T	AJ	8	Comm Mortgage Trust CMBS Ser 2014-TWC CI.....	4	1FM	4,942,200	99.265	4,963,240	5,000,000	4,996,868	2,251	4.282	4.856	MON...	11,301	191,411	10/27/2016.	02/13/2032.					
21870L	AA	4	Core Industrial Trust CMBS Ser 2015 CALW.....	4	1FM	1,932,432	99.675	1,891,174	1,897,343	1,920,080	(12,050)	3.040	2.234	MON...	4,807	58,781	12/18/2017.	02/10/2034.					
21870P	AG	2	Core Industrial Trust CMBS Ser 2015 TEXW.....	4	1FM	2,004,790	99.069	1,981,384	2,000,000	2,003,088	(1,624)	3.329	3.270	MON...	5,548	58,258	03/28/2018.	02/10/2034.					
30261V	AA	0	FREMF Mortgage Trust CMBS Ser 2010-K8 CI.....	4	1FM	8,579,484	102.683	7,906,606	7,700,000	7,919,231	(159,856)	5.278	3.089	MON...	33,870	411,761	08/22/2014.	09/25/2043.					
30261X	AA	6	FREMF Mortgage Trust CMBS Ser 2010-K9 CI.....	4	1FM	17,458,141	103.073	16,491,664	16,000,000	16,465,461	(302,736)	5.207	3.199	MON...	69,422	844,159	09/20/2016.	09/25/2045.					
30263D	AJ	9	FREMF Mortgage Trust CMBS Ser 2010-K7 CI.....	4	1FM	6,025,641	102.581	5,539,379	5,400,000	5,539,712	(121,092)	5.501	3.155	MON...	24,752	301,197	10/03/2014.	04/25/2020.					
36197X	AL	8	GS Mortgage Securities Trust CMBS Ser 20.....	4	1FM	18,126,469	98.946	17,414,011	17,599,581	17,743,917	(52,125)	2.678	2.231	MON...	39,276	471,317	05/16/2013.	06/10/2046.					
36251X	AS	6	GS Mortgage Securities Trust CMBS Ser 20.....	4	1FM	4,730,525	99.411	4,572,920	4,600,000	4,696,762	(18,205)	3.278	2.831	MON...	12,566	150,788	12/18/2017.	11/10/2049.					
36252H	AE	1	GS Mortgage Securities Trust CMBS Ser 20.....	4	1FM	2,054,156	100.035	2,000,696	2,000,000	2,045,772	(8,096)	3.467	3.003	MON...	5,778	69,340	12/18/2017.	03/10/2050.					
45256H	AD	0	Impact Funding LLC CMBS Cf Tranche C.....	4	1FE	887,596	99.600	859,931	863,385	863,963	(2,073)	7.003	6.790	MON...	5,039	45,056	11/16/2001.	07/25/2033.					
45256H	AE	8	Impact Funding LLC CMBS Cf Tranche D.....	4	1FE	316,561	98.250	302,537	307,926	309,704	(808)	7.463	7.268	MON...	1,915	17,486	11/16/2001.	11/25/2031.					
45257H	AA	5	Impact Funding LLC CMBS Ser 2010-1 CI A1.....	4	1FM	12,254,266	107.150	13,123,366	12,247,647	12,248,263	(756)	5.314	5.315	MON...	54,237	653,952	06/18/2010.	01/25/2051.					
45257H	AN	7	Impact Funding LLC CMBS Ser 2010-1 CI A2.....	4	1FM	4,387,182	109.364	4,810,650	4,398,751	4,384,999	(312)	5.876	5.936	MON...	21,539	259,603	06/18/2010.	01/25/2051.					
46361T	AG	7	Irvine Core Office Tr CMBS Ser 2013-IRV.....	4	1FM	1,472,344	99.415	1,491,230	1,500,000	1,474,941	2,597	3.173	3.602	MON...	2,776	24,195	06/26/2018.	05/15/2048.					
46590R	AE	9	JP Morgan Chase Comm Mtg Secs CMBS 2016-.....	4	1FM	2,794,539	95.185	2,855,559	3,000,000	2,795,361	822	2.870	3.926	MON...	7,176		12/18/2018.	08/15/2049.					

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	..	.....4	1FM	8,933,205	100.147	8,857,821	8,844,784	8,865,658	.....	.....(8,086)	.....	.....	3.414	3.258	MON...	25,161	301,934	06/28/2013.	01/15/2046.		
46640J	AV	9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	.....	..	.....4	1FM	5,401,392	101.561	5,572,652	5,487,000	5,439,876	.....	.....7,832	.....	.....	3.991	4.201	MON...	18,250	223,516	06/28/2013.	01/15/2046.		
46641W	AW	7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19.....	.....	..	.....4	1FM	5,146,212	100.563	5,028,165	5,000,000	5,053,124	.....	.....(22,190)	.....	.....	3.584	3.116	MON...	14,934	179,205	07/30/2014.	04/15/2047.		
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD.....	.....	..	.....4	1FM	6,085,251	100.546	6,032,742	6,000,000	6,058,876	.....	.....(8,412)	.....	.....	3.555	3.400	MON...	17,774	216,250	09/15/2015.	09/10/2033.		
61691D	AG	2	Morgan Stanley Capital I Tr CMBS Ser 201.....	.....	..	.....4	1FM	15,105,458	102.231	15,334,680	15,000,000	15,101,441	.....	.....(4,017)	.....	.....	4.276	4.211	MON...	53,450	217,362	07/26/2018.	07/11/2040.		
61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201.....	.....	..	.....4	1FM	16,582,393	100.807	16,229,879	16,100,000	16,452,745	.....	.....(63,708)	.....	.....	3.436	2.983	MON...	46,100	553,196	11/22/2016.	12/15/2049.		
617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2.....	.....	..	.....4	1FM	47,076,392	103.250	48,011,111	46,500,000	46,752,911	.....	.....(145,680)	.....	.....	4.661	4.348	MON...	180,614	2,166,754	09/20/2016.	06/15/2044.		
61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8.....	.....	..	.....4	1FM	856,951	99.012	855,314	863,853	857,056	.....	.....106	.....	.....	2.699	3.080	MON...	1,943	.....	12/18/2018.	12/15/2048.		
61762D	AU	5	Morgan Stanley BAML Tr CMBS Ser 2013-C9.....	.....	..	.....4	1FM	6,159,642	98.629	6,327,039	6,414,989	6,330,726	.....	.....22,884	.....	.....	2.657	3.283	MON...	14,204	170,446	06/27/2013.	05/15/2046.		
61762M	BU	4	Morgan Stanley BAML Tr CMBS Ser 2013-C10.....	.....	..	.....4	1FM	23,260,002	101.768	22,982,172	22,582,840	22,769,075	.....	.....(72,923)	.....	.....	3.912	3.447	MON...	73,620	883,441	06/24/2013.	07/15/2046.		
61762T	AC	0	Morgan Stanley BAML Tr CMBS Ser 2013-C11.....	.....	..	.....4	1FM	43,201,407	101.454	42,554,239	41,944,368	42,310,380	.....	.....(152,694)	.....	.....	3.845	3.387	MON...	134,397	1,612,761	08/01/2013.	08/15/2046.		
61764J	AA	4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....	.....	..	.....4	1FM	5,110,839	101.186	5,059,275	5,000,000	5,058,994	.....	.....(23,165)	.....	.....	3.469	2.979	MON...	14,454	173,450	09/20/2016.	08/11/2029.		
61764J	AE	6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....	.....	..	.....4	1FM	3,044,455	101.878	3,056,334	3,000,000	3,023,256	.....	.....(9,494)	.....	.....	3.693	3.365	MON...	9,233	112,338	09/20/2016.	08/11/2029.		
61764R	BD	9	Morgan Stanley BAML Tr CMBS 2015-C20 CI.....	.....	..	.....4	1FM	8,987,754	99.962	8,996,571	9,000,000	8,984,751	.....	.....516	.....	.....	3.069	3.105	MON...	23,018	237,848	03/28/2018.	02/15/2048.		
61765D	AT	5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS.....	.....	..	.....4	1FM	5,049,686	100.056	5,002,815	5,000,000	5,031,548	.....	.....(5,427)	.....	.....	3.510	3.397	MON...	14,625	175,500	06/25/2015.	05/15/2048.		
61765L	AS	9	Morgan Stanley BAML Tr CMBS Ser 2015-C24.....	.....	..	.....4	1FM	36,660,609	100.906	35,922,394	35,600,000	36,205,687	.....	.....(154,676)	.....	.....	3.479	3.001	MON...	103,210	1,238,524	09/20/2016.	08/15/2047.		
61766L	BQ	1	Morgan Stanley BAML Tr CMBS Ser 2016-C28.....	.....	..	.....4	1FM	22,659,685	100.093	22,020,460	22,000,000	22,400,038	.....	.....(93,471)	.....	.....	3.288	2.819	MON...	60,280	723,360	02/12/2016.	04/15/2025.		
74824D	AG	5	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....	.....	..	.....4	1FM	1,946,758	98.050	1,960,992	2,000,000	1,947,029	.....	.....271	.....	.....	3.376	3.883	MON...	5,627	.....	12/18/2018.	01/11/2037.		
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....	.....	..	.....4	1FM	466,032	100.117	469,545	468,994	468,622	.....	.....	.....	.....	5.481	5.622	MON...	1,500	35,727	09/22/2010.	08/15/2039.		
87246A	AG	3	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....	.....	..	.....4	1FM	3,540,949	99.902	3,756,296	3,760,000	3,540,949	.....	.....	.....	.....	5.481	6.418	MON...	12,023	205,992	08/02/2007.	08/15/2039.		
87246A	AH	1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....	.....	..	.....4	1FM	3,755,404	99.745	3,989,780	4,000,000	3,755,404	.....	.....	.....	.....	5.481	6.428	MON...	12,790	219,140	08/02/2007.	08/15/2039.		
90269P	AG	6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-.....	.....	..	.....4	1FM	5,340,625	99.747	4,987,340	5,000,000	5,131,011	.....	.....(36,748)	.....	.....	4.163	3.347	MON...	17,346	208,150	10/11/2012.	06/10/2030.		
90270R	BC	7	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....	.....	..	.....4	1FM	2,544,464	99.120	2,525,609	2,548,041	2,545,960	.....	.....318	.....	.....	2.533	2.572	MON...	5,378	64,537	01/01/2016.	12/10/2045.		
90276C	AE	1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C.....	.....	..	.....4	1FM	8,342,874	98.503	7,978,751	8,100,000	8,312,065	.....	.....(22,577)	.....	.....	3.487	3.138	MON...	23,537	282,447	07/31/2017.	08/15/2050.		
90276E	AE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C1 C.....	.....	..	.....4	1FM	26,984,381	98.380	25,775,429	26,200,000	26,871,546	.....	.....(73,337)	.....	.....	3.460	3.112	MON...	75,543	906,520	05/31/2017.	06/15/2050.		
92938E	AT	0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1.....	.....	..	.....4	1FM	9,232,890	101.684	9,114,959	8,964,032	9,047,348	.....	.....(32,974)	.....	.....	3.963	3.507	MON...	29,604	355,245	09/16/2013.	07/15/2046.		
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A.....	.....	..	.....4	1FM	5,987,813	101.104	6,066,264	6,000,000	5,988,275	.....	.....463	.....	.....	3.755	3.805	MON...	18,774	95,747	06/29/2018.	08/10/2031.		
94988M	AA	4	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT.....	.....	..	.....4	1FM	12,838,332	100.232	12,759,508	12,730,000	12,789,901	.....	.....(17,113)	.....	.....	3.544	3.412	MON...	37,596	253,101	07/11/2018.	04/16/2035.		
94989E	AF	4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC.....	.....	..	.....4	1FM	15,201,563	99.028	14,854,215	15,000,000	15,105,244	.....	.....(30,445)	.....	.....	2.978	2.762	MON...	37,225	446,700	10/08/2015.	04/15/2050.		
94989J	AZ	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....	.....	..	.....4	1FM	11,952,096	100.085	11,639,874	11,630,000	11,886,023	.....	.....(38,540)	.....	.....	3.540	3.150	MON...	34,309	411,702	04/04/2017.	05/15/2048.		
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....	.....	..	.....4	1FM	6,177,700	100.750	6,045,000	6,000,000	6,093,474	.....	.....(25,143)	.....	.....	3.306	2.849	MON...	16,530	198,360	03/15/2016.	05/15/2048.		
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....	.....	..	.....4	1FM	10,299,600	100.834	10,083,410	10,000,000	10,171,047	.....	.....(41,770)	.....	.....	3.371	2.916	MON...	28,092	337,100	09/25/2015.	09/15/2057.		
95000C	BC	6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX.....	.....	..	.....4	1FM	18,024,860	100.654	17,614,485	17,500,000	17,827,037	.....	.....(71,351)	.....	.....	3.382	2.927	MON...	49,321	591,850	02/18/2016.	01/15/2059.		
95000D	BE	0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3.....	.....	..	.....4	1FM	5,104,090	98.647	4,932,365	5,000,000	5,071,342	.....	.....(15,264)	.....	.....	2.911	2.576	MON...	12,129	145,550	10/27/2016.	05/15/2049.		
95000J	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC.....	.....	..	.....4	1FM	15,755,426	100.881	15,434,854	15,300,000	15,631,024	.....	.....(62,628)	.....	.....	3.486	3.020	MON...	44,447	533,358	12/18/2017.	12/15/2059.		
95001M	AG	5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-C3.....	.....	..	.....4	1FM	4,480,182	98.315	4,276,720	4,350,000	4,462,711	.....	.....(12,000)	.....	.....	3.665	3.317	MON...	13,286	159,428	06/27/2017.	07/15/2050.		
95001N	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4.....	.....	..	.....4	1FM	5,149,730	104.170	5,208,495	5,000,000	5,165,640	.....	.....15,910	.....	.....	4.147	3.585	MON...	17,279	86,396	06/28/2018.	06/15/2051.		
3499999		Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							771,328,061	XXX	758,519,743	750,052,534	760,478,091		(2,937,565)		0	XXX	XXX	XXX	2,379,985	27,052,190	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00163G	AQ	0	ALM Loan Funding CLO Ser 2012-7A CI A1R.....	.....	..	.....4	1FE	27,725,000	99.991	27,722,438	27,725,000	27,725,000	.....	.....	.....	.....	3.916	3.935	JAJO..	235,256	958,982	09/13/2016.	10/15/2028.		
00176D	AJ	8	American Money Mgmt Corp CLO Ser 2013-13.....	.....	..	.....4	1FE	4,500,000	98.840	4,447,814	4,500,000	4,500,000	.....	.....	.....	.....	4.187	4.209	JAJO..	36,116	166,611	06/23/2017.	07/24/2029.		

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.30

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00176J	AM	8			4	1FE	12,000,000	98.404	11,808,482	12,000,000	12,000,000					4.036	4.056	JAJO..	104,944	429,629	03/29/2017.	04/14/2029.
00248P	AP	1			4	1FE	24,104,335	100.003	24,105,104	24,104,335	24,104,335					3.596	3.612	JAJO..	187,821	755,756	03/16/2017.	07/15/2026.
009503	AD	5			4	5GI				10,966,661						7.000		MON...			01/03/2008.	06/15/2047.
01082#	AA	3			4	1	3,737,684	106.945	3,771,001	3,526,117	3,571,439		(14,300)			7.500	6.921	MON...	11,754	264,459	08/15/2002.	06/15/2021.
01448T	AB	0			4	1FE	3,262,500	73.000	5,475,000	7,500,000	3,727,681		(6,413)			3.474	9.751	MJSD.	5,790	212,632	09/19/2012.	12/23/2034.
020053	AS	3			4	1FE	20,000,000	100.004	20,000,774	20,000,000	20,000,000					3.926	3.945	JAJO..	170,140	693,804	09/28/2016.	10/15/2028.
020053	AU	8			4	1FE	5,000,000	98.929	4,946,457	5,000,000	5,000,000					4.236	4.258	JAJO..	45,893	189,123	09/28/2016.	10/15/2028.
02376*	AA	0			4	1PL	14,274,923	100.993	14,416,614	14,274,923	14,274,923					4.140	4.139	JD....	26,266	318,474	05/22/2018.	06/15/2027.
023772	AB	2			1	1FE	3,561,069	99.235	3,720,197	3,748,876	3,635,007		17,631			4.000	4.867	JJ....	69,146	149,955	07/30/2014.	07/15/2025.
02377H	AA	1			1	3FE	14,894,550	100.964	15,144,540	15,000,000	14,914,798		20,248			4.700	4.950	JD....	54,833	387,750	05/01/2018.	06/03/2021.
02377U	AB	0			1	2FE	11,818,969	101.505	11,922,719	11,745,943	11,778,188		(10,460)			4.950	4.812	JJ....	268,101	581,424	01/01/2016.	01/15/2023.
02665U	AA	3			4	1FE	2,380,261	100.893	2,344,741	2,323,981	2,323,424		(6,837)			3.786	3.002	MON...	7,332	65,989	03/28/2018.	10/17/2036.
02665X	AA	7			4	1FE	9,843,654	100.360	9,956,292	9,920,558	9,846,124		2,470			3.678	3.912	MON...	30,407	60,813	10/12/2018.	12/17/2036.
03334@	AA	7			1	1	1,748,847	107.256	1,875,752	1,748,847	1,748,847					6.340	6.424	MON...	4,928	110,877	02/11/2003.	02/15/2025.
03765X	AB	2			4	1FE	32,055,200	99.995	31,998,426	32,000,000	32,038,171		(7,391)			3.969	3.955	JAJO..	250,488	1,126,597	08/26/2016.	10/20/2027.
03765X	AC	0			4	1FE	3,971,600	99.880	3,995,196	4,000,000	3,980,468		2,051			4.519	4.637	JAJO..	35,650	163,252	09/16/2015.	10/20/2027.
04964K	AL	5			4	1FE	11,500,000	99.698	11,465,292	11,500,000	11,500,000					3.947	3.966	FMAN.	42,867	380,110	03/30/2017.	05/28/2030.
05549@	AA	3			1	5GI	2,003,186	102.350	2,030,679	1,984,045	1,989,139		(1,150)			6.950	6.930	MON...	6,128	137,891	10/17/2002.	05/15/2022.
05568D	AA	2			4	1FE	2,453,263	103.797	2,546,414	2,453,263	2,453,263					5.342	5.341	AO....	32,763	131,053	02/18/2013.	04/01/2024.
05618D	AJ	3			4	1FE	3,373,033	99.815	3,366,806	3,373,033	3,373,033					3.619	3.635	JAJO..	24,075	106,716	03/07/2017.	07/20/2025.
07331Q	AA	5			4	1FM	9,726,986	100.155	9,466,569	9,451,928	9,676,526		(25,604)			4.000	3.439	MON...	3,151	378,077	12/16/2016.	06/28/2053.
117017	AA	1			4	1	1,594,469	103.176	1,645,109	1,594,469	1,594,469					7.230	7.232	AO....	24,337	115,280	08/16/2001.	10/15/2022.
117017	AB	9			4	1	3,447,067	103.768	3,576,953	3,447,067	3,447,067					6.260	6.261	FA....	81,519	215,786	12/19/2001.	02/15/2023.
117017	AC	7			4	1	3,220,455	102.520	3,301,611	3,220,455	3,220,455					5.980	5.981	JJ....	88,802	192,583	11/19/2002.	01/15/2024.
12644@	BQ	7			1	2	1,030,538	105.211	1,084,239	1,030,538	1,030,538					6.718	6.813	MON...	3,077	69,232	12/03/2002.	07/15/2022.
126650	BP	4			1	2FE	4,207,783	106.461	3,913,082	3,675,594	4,034,360		(33,161)			6.036	4.018	MON...	12,942	210,304	03/28/2018.	12/10/2028.
126650	BQ	2			1	2FE	10,368,358	111.096	11,416,678	10,276,417	10,366,229		(11,505)			6.943	6.823	MON...	41,620	713,492	02/18/2013.	01/10/2030.
126650	BS	8			1	2FE	3,808,274	115.595	3,384,158	2,927,604	3,548,717		(45,429)			7.507	4.126	MON...	12,820	219,790	02/18/2013.	01/10/2032.
12665U	AA	2			1	2FE	8,564,781	97.920	8,386,634	8,564,781	8,564,781					4.704	4.750	MON...	23,502	402,887	12/11/2013.	01/10/2036.
14309Y	AQ	7			4	1FE	16,000,000	99.664	15,946,190	16,000,000	16,000,000					4.369	4.393	JAJO..	137,866	628,543	10/14/2016.	01/20/2029.
15032E	AA	7			4	1FE	13,000,000	99.464	12,930,288	13,000,000	13,000,000					3.699	3.715	JAJO..	101,512	453,551	08/09/2017.	10/17/2030.
15032T	AS	5			4	1FE	4,000,000	99.827	3,993,062	4,000,000	4,000,000					3.997	4.017	MJSD.	9,771	66,656	12/18/2018.	06/09/2030.
15200W	AB	1			4	1FE	1,016,371	99.384	1,010,085	1,016,350	1,016,342		(3)			2.161	2.160	AO....	4,636	21,959	02/18/2013.	10/15/2020.
17305E	GB	5			4	1FE	4,003,281	98.725	3,948,980	4,000,000	4,001,626		(1,291)			1.920	1.886	AO....	17,920	76,800	09/27/2017.	04/07/2022.
17313J	AF	1			4	1FM	6,951,470	102.240	6,900,198	6,749,000	6,935,031		(15,859)			4.156	3.844	MON...	5,454	247,014	12/18/2017.	07/25/2037.
21079R	AA	0			1	2FE	3,153,335	102.760	3,111,464	3,027,894	3,124,162		(17,844)			6.903	4.690	AO....	41,803	209,016	10/08/2015.	10/19/2023.
22534B	AA	2			4	1FE	6,855,797	99.224	6,803,932	6,857,143	6,856,200		403			3.010	3.037	MON...	9,173	167,987	02/13/2018.	02/16/2027.
22534U	AA	0			4	1FE	6,249,493	99.077	6,192,313	6,250,000	6,249,702		206			2.650	2.668	MON...	7,361	165,625	10/17/2017.	06/15/2026.
26249G	AF	7			4	1FE	6,000,000	99.498	5,969,907	6,000,000	6,000,000					4.286	4.309	JAJO..	55,722	229,961	11/07/2016.	10/15/2028.
29337#	AA	7			4	1FE	3,150,098	99.373	3,130,347	3,150,098	3,150,098					7.310	7.351	MJSD.	10,234	230,272	11/22/2011.	12/15/2020.
29365Y	AA	1			4	1FE	1,747,605	99.479	1,738,871	1,747,978	1,747,873		47			2.300	2.306	MN....	6,701	40,204	02/18/2013.	08/01/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A	..	..	4	..	2FE	1,439,388	104.250	1,514,235	1,452,503	1,449,512	..	1,281	..	..	6.720	6.926	JJ	45,008	97,608	02/18/2013.	07/15/2023.	
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 CI B	..	..	4	..	2FE	103,280	100.750	104,055	103,280	103,280	..	..	..	..	6.845	6.843	JJ	3,260	7,070	04/10/2002.	01/15/2019.	
34528H	AA	2	Ford Credit Auto Owner Tr LBASS 2018-2 A	..	..	2	..	1FE	17,856,502	100.913	18,020,107	17,857,143	17,856,505	..	3	..	..	3.470	3.496	MON	27,540	242,693	07/17/2018.	01/15/2030.	
38081E	AA	9	Golden Bear LBASS Ser 2016-1A CI A	..	..	4	..	1FE	9,321,197	99.491	9,276,651	9,324,110	9,321,315	..	100	..	..	3.750	3.753	MS	98,097	349,654	04/28/2017.	09/20/2047.	
38082J	AA	7	Golden Bear LBASS Ser 2016-2A CI A	..	..	4	..	1FE	7,741,049	95.458	7,719,669	8,086,979	7,751,926	..	7,271	..	..	3.160	3.520	MS	71,696	144,440	10/12/2018.	09/20/2047.	
38217V	AA	8	Goodgreen Trust LBASS Ser 2017-1A CI A	..	..	4	..	1FE	9,705,705	101.052	9,812,405	9,710,225	9,705,908	..	135	..	..	3.740	3.773	MON	16,141	374,730	04/21/2017.	10/15/2052.	
40423X	AB	8	NRZ Excess RMBS 2018-PLS1 CI A	..	..	4	..	1FE	10,152,276	99.350	10,086,375	10,152,407	10,152,306	..	31	..	..	3.193	3.215	MON	5,403	294,451	01/24/2018.	01/25/2023.	
40423X	AC	6	NRZ Excess RMBS Ser 2018-PLS1 CI B	..	..	4	..	1FE	7,727,004	99.398	7,762,522	7,809,543	7,733,596	..	6,591	..	..	3.588	4.563	MON	4,670	70,052	10/12/2018.	01/25/2023.	
40423X	AF	9	NRZ Excess RMBS Ser 2018-PLS2 CI A	..	..	4	..	1FE	14,049,863	99.830	14,053,075	14,076,964	14,052,007	..	2,144	..	..	3.265	3.452	MON	7,660	315,528	10/12/2018.	02/25/2023.	
40423X	AG	7	NRZ Excess RMBS Ser 2018-PLS2 CI B	..	..	4	..	1FE	3,991,242	99.737	4,011,392	4,021,990	3,993,621	..	2,380	..	..	3.709	4.398	MON	2,486	37,294	10/12/2018.	02/25/2023.	
42770L	AA	1	Hero Funding Trust LBASS Ser 2015-1A CI	..	..	4	..	1FE	5,971,883	101.487	6,063,409	5,974,585	5,972,806	..	93	..	..	3.840	3.875	MON	7,010	240,381	04/22/2015.	09/21/2040.	
42770Q	AA	0	Hero Funding Trust LBASS Ser 2014-2A CI	..	..	4	..	1FE	7,907,649	101.510	8,012,437	7,893,226	7,905,445	..	(751)	..	..	3.990	3.969	MS	88,358	314,940	05/09/2016.	09/21/2040.	
42770R	AA	8	Hero Funding Trust LBASS Ser 2014-1A CI	..	..	4	..	1FE	7,585,749	105.142	7,956,946	7,567,838	7,581,601	..	(772)	..	..	4.750	4.723	MS	100,852	359,472	03/13/2014.	09/20/2038.	
42770U	AA	1	Hero Funding Trust LBASS Ser 2015-2A CL	..	..	4	..	1FE	6,509,678	103.187	6,717,874	6,510,414	6,509,817	..	30	..	..	3.990	4.024	MON	8,659	272,723	07/27/2015.	09/20/2040.	
42771T	AA	3	Hero Funding Trust LBASS Ser 2015-3A CI	..	..	4	..	1FE	5,898,409	103.088	6,080,758	5,898,609	5,898,422	..	9	..	..	4.280	4.319	MON	7,714	265,330	12/22/2015.	09/20/2041.	
45256#	AB	8	Impact CIL Parent LLC ABS Revolving Nt S	..	..	2AM	..	..	34,462,967	107.870	37,175,203	34,462,967	34,462,967	..	..	..	..	3.520	3.536	MJSD	10,110	2,079,883	09/21/2017.	10/25/2056.	
47215B	AD	9	JCP&L Transition Funding LLC LBASS Ser 2	..	..	4	..	1FE	4,766,960	103.382	4,949,102	4,787,180	4,782,632	..	2,030	..	..	5.610	5.724	MJSD	19,396	268,561	02/18/2013.	06/05/2023.	
52467@	AH	8	Legg Mason Mtg Cap Corp CTL	..	..	1	..	4Z	613,794	101.412	593,506	585,244	589,161	..	(1,822)	..	..	7.750	7.194	MON	2,016	44,614	07/02/2002.	01/15/2021.	
55818P	AL	4	Madison Park Funding LTD CLO Ser 2014-12	..	..	4	..	1FE	17,071,433	99.827	17,041,925	17,071,433	17,071,433	..	..	..	..	3.729	3.746	JAJO	125,550	559,252	01/12/2017.	07/20/2026.	
59166B	AA	9	Metlife Securitization Tr RMBS Ser 2017-	..	..	4	..	1FM	7,836,867	98.419	7,952,807	8,080,593	7,838,631	..	1,764	..	..	3.000	3.256	MON	20,201	40,403	10/12/2018.	04/25/2055.	
59549R	AC	8	Mid State Tr X LBASS Ser 10 CI M1	..	..	4	..	1AM	2,988,147	106.412	3,781,440	3,553,591	2,988,147	..	..	..	..	6.280	10.648	MON	9,918	223,165	11/06/2001.	02/15/2036.	
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1	..	..	4	..	2AM	1,850,262	106.771	1,975,590	1,850,301	1,850,296	..	..	..	..	5.598	5.664	MON	4,604	103,580	06/18/2003.	07/15/2038.	
64130H	AA	9	Neuberger Berman CLO Ltd CLO Ser 2017-24	..	..	4	..	1FE	6,000,000	99.635	5,978,092	6,000,000	6,000,000	..	..	..	..	3.680	3.695	JAJO	45,382	193,358	03/31/2017.	04/16/2030.	
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd	..	..	4	..	1	4,034,504	101.752	4,105,194	4,034,504	4,034,504	..	..	..	..	5.900	5.901	JJ	109,761	238,036	10/22/2002.	01/15/2020.	
64829H	AD	9	New Residential Mtg Ln Tr RMBS Ser 2016-	..	..	4	..	1FM	4,790,229	98.632	4,675,730	4,740,601	4,787,785	..	(2,301)	..	..	3.250	3.158	MON	12,839	154,070	12/14/2017.	09/25/2056.	
65341K	BA	3	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	..	4	..	1FE	5,999,287	99.655	5,979,312	6,000,000	5,999,470	..	183	..	..	3.220	3.246	MON	8,587	145,437	03/06/2018.	02/15/2023.	
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1	..	..	1	..	2FE	4,984,648	107.409	5,344,897	4,976,209	4,978,859	..	(852)	..	..	7.041	7.012	AO	87,594	350,375	08/15/2007.	10/01/2023.	
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	..	4	..	1	3,844,733	106.328	4,088,013	3,844,733	3,844,733	..	..	..	..	6.500	6.589	MON	16,661	249,908	09/19/2002.	11/07/2023.	
67102Q	AH	1	Oak Hill Credit Partners CLO Ser 2012-7A	..	..	4	..	1FE	12,000,000	99.989	11,998,735	12,000,000	12,000,000	..	..	..	..	4.212	4.234	FMAN	54,423	415,272	12/09/2016.	11/20/2027.	
67102Q	AK	4	Oak Hill Credit Partners CLO Ser 2012-7A	..	..	4	..	1FE	25,000,000	99.671	24,917,715	25,000,000	25,000,000	..	..	..	..	4.440	4.464	FMAN	129,500	974,144	12/09/2016.	11/20/2027.	
67109B	CC	6	OHA Loan Funding Ltd CLO Ser 2015-1A CI	..	..	4	..	1FE	15,685,000	100.280	15,728,871	15,685,000	15,685,000	..	..	..	..	4.026	4.046	FMAN	82,446	538,925	11/29/2016.	08/15/2029.	
67575N	BG	7	Ocwen Master Adv Rec Tr LBASS Ser 2018-T	..	..	4	..	1FE	5,999,996	100.241	6,014,460	6,000,000	5,999,991	..	(5)	..	..	3.598	3.625	MON	9,595	72,560	08/07/2018.	08/15/2050.	
68268X	AA	9	OneMain Direct Auto Rec Tr LBASS Ser 201	..	..	4	..	1FE	19,995,428	100.194	20,038,740	20,000,000	19,996,013	..	585	..	..	3.430	3.463	MON	32,394	266,778	07/17/2018.	12/16/2024.	
73019#	AA	0	PNC Equip Finc LLC LBASS Priv PI Nt Ser	..	..	4	..	1	5,225,160	97.901	5,115,469	5,225,160	5,225,160	..	..	..	..	3.000	3.000	MS	47,026	156,755	02/18/2013.	09/13/2027.	
73019#	AB	8	PNC Equip Finc LLC LBASS Priv PI Nt Ser	..	..	4	..	1	3,774,840	97.901	3,695,595	3,774,840	3,774,840	..	..	..	..	3.000	3.000	MS	33,974	113,245	02/18/2013.	09/13/2027.	
74041C	AA	7	Preferred Term Sec Ltd VI LBASS Fit Rt N	..	..	4	..	1FE	9,209,566	97.660	12,005,700	12,293,365	9,660,657	..	87,168	..	..	3.284	6.763	MJSD	5,607	324,465	10/13/2015.	09/26/2034.	
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	..	4	..	1AM	274,248	50.890	2,513,485	4,939,054	274,248	..	..	..	..	3.778	68.542	MJSD	4,146	152,592	06/25/2012.	03/23/2035.	
74041N	AA	3	Preferred Term Sec Ltd VI LBASS Sec Nt	..	..	4	..	1FE	2,760,131	99.420	3,181,223	3,199,781	2,850,167	..	12,189	..	..	3.488	5.296	MJSD	2,480	90,359	06/06/2013.	12/24/2033.	
74041N	AB	1	Preferred Term Sec Ltd VI LBASS Trust Pr	..	..	4	..	1FE	12,150,000	101.090	18,196,200	18,000,000	12,740,152	..	133,165	..	..	3.668	6.760	MJSD	14,673	544,120	09/28/2015.	12/24/2033.	
74041N	AL	9	Preferred Term Sec Ltd VI LBASS Ltd Ser	..	..	4	..	1FE	1,571,893	99.420	2,385,917	2,399,836	1,770,605	..	(1,947)	..	..	3.318	6.764	MJSD	1,770	63,921	04/16/2012.	12/24/2033.	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74042E	AA	2	Preferred Term Sec Ltd LBASS XVII Sr Nt.....	.....	..	.....4	1FE	6,324,647	96.180	7,951,694	8,267,513	6,641,352	.....	.....22,220	.....	.....	.....3.188	4.922	MJSD.	5,857	209,195	04/17/2013.	06/23/2035.
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....	.....	..	.....4	1FE	3,704,407	95.790	5,200,526	5,429,091	4,004,410	.....	.....31,248	.....	.....	.....3.138	7.377	MJSD.	3,786	135,621	02/18/2013.	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....	.....	..	.....4	1FE	4,862,258	95.780	6,107,634	6,376,732	5,068,738	.....	.....9,015	.....	.....	.....3.138	4.786	MJSD.	4,447	159,293	04/17/2013.	03/22/2038.
74042M	AE	6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....	.....	..	.....4	1AM	3,322,438	81.690	3,830,684	4,689,293	3,422,675	.....	.....	.....	.....	.....3.418	8.624	MJSD.	3,562	130,526	08/20/2008.	09/22/2036.
74042W	AA	2	Preferred Term Sec Ltd LBASS Flt Rt Nt C.....	.....	..	.....4	1FE	1,028,972	97.150	1,417,938	1,459,535	1,109,314	.....	.....7,746	.....	.....	.....3.168	7.088	MJSD.	1,028	36,403	10/15/2012.	09/23/2035.
74043A	AC	5	Preferred Term Sec Ltd LBASS XXIII Nt Se.....	.....	..	.....4	1AM	1,200,561	94.020	1,715,452	1,824,561	1,420,208	.....	.....8,366	.....	.....	.....2.988	7.166	MJSD.	1,212	42,788	08/20/2008.	12/22/2036.
74113Y	AC	8	Prestige Auto Rec Tr LBASS Ser 2017-1A C.....	.....	..	.....4	1FE	19,998,822	99.439	19,887,880	20,000,000	19,999,433	.....	.....509	.....	.....	.....2.050	2.061	MON...	18,222	410,000	08/16/2017.	10/15/2021.
741382	AC	9	Preferred Term Sec Ltd VI ABS Combo Nt P.....	.....	..	.....4	1FE	1,325,302	41.426	1,049,000	2,532,236	1,325,302	.....	.....	.....	.....	.....4.672	19.086	MJSD.	2,566	58,331	12/09/2004.	03/23/2035.
74988L	AC	8	ALM Loan Funding CLO Ser 2014-14A CI A2R.....	.....	..	.....4	1FE	20,000,000	96.365	19,273,076	20,000,000	20,000,000	.....	.....	.....	.....	.....3.836	3.855	JAJO..	166,240	511,631	01/18/2018.	01/15/2030.
75903A	AD	9	Regional Diversified Fdg LBASS Sr Nt Ser.....	.....	..	.....	.....6FE	.....	.....68.000	851,320	1,251,942	.....	.....	.....	.....	.....	.....3.810	40.670	JAJO..	.....	.....149,770	04/25/2012.	01/25/2036.
75903E	AA	7	Regional Diversified Fdg LBASS Combo Nt.....	.....	..	.....	.....6FE	.....	.....17.250	1,036,588	6,009,203	.....	.....	.....	.....	.....	.....4.240	.....	JAJO..	.....	.....	03/22/2005.	01/25/2036.
75973L	AA	6	Renew LBASS Ser 2017-1A CI A.....	.....	..	.....4	1FE	3,188,653	100.608	3,208,889	3,189,494	3,188,687	.....	.....24	.....	.....	.....3.670	3.700	MON...	3,577	117,428	04/21/2017.	09/20/2052.
76761R	AC	3	Riserva CLO Ltd CLO Ser 2016-3A CI B1.....	.....	..	.....4	1FE	20,000,000	98.867	19,773,498	20,000,000	20,000,000	.....	.....	.....	.....	.....4.345	4.367	JAJO..	181,023	779,467	12/01/2016.	10/18/2028.
85746*	DR	8	State Street Bk & Tr Co ABS Sr Lev Lease.....	.....	..	.....1	2	39,787	100.240	39,883	39,787	39,787	.....	.....	.....	.....	.....6.840	6.842	JJ.....	1,142	2,721	09/30/2002.	01/31/2019.
85746*	DU	1	State Street Bk & Tr Co ABS Sr Lev Lease.....	.....	..	.....1	2	40,777	100.240	40,875	40,777	40,777	.....	.....	.....	.....	.....6.840	6.835	JJ.....	1,170	2,631	10/20/2004.	01/31/2019.
85746*	DX	5	State Street Bk & Tr Co ABS Sr Lev Lease.....	.....	..	.....1	2	24,351	100.240	24,409	24,351	24,351	.....	.....	.....	.....	.....6.840	6.835	JJ.....	699	1,737	10/20/2004.	01/31/2019.
85746*	EA	4	State Street Bk & Tr Co ABS Sr Lev Lease.....	.....	..	.....1	2	24,351	100.240	24,409	24,351	24,351	.....	.....	.....	.....	.....6.840	6.835	JJ.....	699	1,737	10/20/2004.	01/31/2019.
87272Q	AA	8	TLF National Tax Lien Trust LBASS Ser 20.....	.....	..	.....4	1FE	2,695,700	99.732	2,693,911	2,701,161	2,696,259	.....	.....560	.....	.....	.....3.090	3.211	MON...	3,710	35,396	10/12/2018.	12/15/2029.
87677Q	AA	9	Tax Ease Funding LLC RMBS Ser 2016-1A Cl.....	.....	..	.....4	1FE	6,659,066	99.783	6,664,676	6,679,184	6,659,890	.....	.....824	.....	.....	.....3.131	3.286	MON...	9,294	52,281	10/12/2018.	06/15/2028.
90332U	AS	2	US Airways Pass-Thru Tr ABS Ser 2000-3C.....	.....	..	.....4	3FE	11,511,137	105.370	12,129,285	11,511,137	11,511,137	.....	.....	.....	.....	.....8.390	8.386	MS.....	321,928	965,784	10/16/2012.	09/01/2023.
90345W	AB	0	US Airways LBASS EETC Ser 2012-1B.....	.....	..	.....1	2FE	3,736,423	103.242	3,383,822	3,277,564	3,373,057	.....	.....(97,014)	.....	.....	.....8.000	2.149	AO.....	65,551	262,205	02/25/2015.	10/01/2019.
90931Q	AA	5	United Airlines LBASS EETC 2013-1 Ser Cl.....	.....	..	.....1	2FE	27,969,145	102.277	28,489,511	27,855,192	27,906,317	.....	.....(15,027)	.....	.....	.....5.375	5.279	FA.....	565,615	1,497,217	07/22/2014.	02/15/2023.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....	.....	..	.....1	1FE	5,500,000	97.533	5,364,288	5,500,000	5,500,000	.....	.....	.....	.....	.....3.700	3.700	MS.....	67,833	111,360	01/31/2018.	09/01/2031.
90932P	AB	4	United Airlines LBASS EETC Ser 2014-1 Cl.....	.....	..	.....1	2FE	6,796,484	100.250	6,813,475	6,796,484	6,796,484	.....	.....	.....	.....	.....4.750	4.749	AO.....	71,741	322,833	03/24/2014.	04/11/2022.
915328	AU	2	Upland Ltd CLO Ser 2016-1A CI A1AR.....	.....	..	.....4	1FE	11,000,000	98.135	10,794,856	11,000,000	11,000,000	.....	.....	.....	.....	.....3.489	3.504	JAJO..	75,692	176,214	04/25/2018.	04/20/2031.
91736#	AA	4	United States of America BIA CTL GSA Gtd.....	.....	..	.....1	1	1,584,215	104.807	1,660,372	1,584,215	1,584,215	.....	.....	.....	.....	.....5.730	5.731	MS.....	26,728	90,776	04/09/2003.	03/15/2024.
92851@	AA	3	Vivendi SPC Tr CTL.....	.....	..	.....1	2	1,096,607	103.239	1,132,130	1,096,607	1,096,607	.....	.....	.....	.....	.....6.630	6.722	MON...	3,231	72,705	11/25/2002.	04/15/2022.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	.....	..	.....4	2	1,619,918	107.868	1,747,372	1,619,918	1,619,918	.....	.....	.....	.....	.....6.650	6.743	MON...	8,977	107,750	07/28/2002.	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	..	.....4	1	3,684,359	124.250	4,372,333	3,518,994	3,611,637	.....	.....(5,649)	.....	.....	.....7.380	7.019	MON...	11,542	249,234	07/30/2002.	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	.....	..	.....1	2	2,630,183	104.163	2,739,687	2,630,183	2,630,183	.....	.....	.....	.....	.....6.640	6.733	MON...	10,188	206,820	10/09/2002.	10/10/2024.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	.....	..	.....1	2	2,865,558	103.806	2,974,624	2,865,558	2,865,558	.....	.....	.....	.....	.....6.599	6.688	MON...	15,758	191,487	02/26/2003.	11/01/2022.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	.....	..	.....1	2	5,247,372	108.729	5,687,200	5,230,634	5,236,838	.....	.....(1,140)	.....	.....	.....7.338	7.298	JJ.....	166,324	383,824	03/31/2003.	12/23/2022.
G72212	AA	4	Preferred Term Secs XIX LBASS Sec Nt.....	.....	..	.....4	1FE	6,643,949	95.790	9,389,058	9,801,709	7,179,147	.....	.....56,307	.....	.....	.....3.138	7.546	MJSD.	6,835	244,850	02/18/2013.	12/22/2035.
G7222R	AA	8	Preferred Term Secs XVII LBASS Sec Nt.....	.....	..	.....4	1FE	3,436,928	95.780	4,808,547	5,020,408	3,675,163	.....	.....22,285	.....	.....	.....3.138	7.131	MJSD.	3,501	125,494	02/18/2013.	03/22/2038.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	.....	A	1	1FE	1,000,000	95.429	954,292	1,000,000	1,000,000	.....	.....	.....	.....	.....3.300		JJ.....	15,217	18,700	12/07/2017.	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	.....	A	1	1FE	1,000,000	95.542	955,416	1,000,000	1,000,000	.....	.....	.....	.....	.....3.550	3.550	JJ.....	16,369	20,117	12/07/2017.	07/15/2031.
009090	AC	5	Air Canada LBASS EETC Ser 2015-1C.....	.....	A	1	3FE	15,000,000	100.500	15,075,000	15,000,000	15,000,000	.....	.....	.....	.....	.....5.000	5.001	MS.....	220,833	750,000	03/11/2015.	03/15/2020.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							867,917,572	XXX	900,799,849	917,174,920	870,543,329	0	134,785	0	0	XXX	XXX	XXX	5,817,925	32,831,386	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							6,332,792,684	XXX	6,282,913,132	6,390,468,673	6,284,610,692	(15,914,892)	(7,860,856)	2,584,777	(1,104,600)	XXX	XXX	XXX	50,336,042	227,019,907	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																							
01039X	AA	8	Alabama Power Cap Tr V LBASS Fx-to-Flt G.....	.....	..	.....	.....1FE	1,496,655	98.500	1,477,500	1,500,000	1,497,254	.....	.....(57)	.....	.....	.....5.496	5.510	JAJO..	21,068	76,103	09/26/2002.	10/01/2042.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....						1,496,655	XXX	1,477,500	1,500,000	1,497,254	0	(57)	0	0	XXX	XXX	XXX	21,068	76,103	XXX	XXX
4899999	Total - Hybrid Securities.....						1,496,655	XXX	1,477,500	1,500,000	1,497,254	0	(57)	0	0	XXX	XXX	XXX	21,068	76,103	XXX	XXX

Bank Loans - Acquired

000000	00	0	Norweigan Cruise Line Corp Term Ln B Nt.....			2FE	1,234,406	98.125	1,214,297	1,237,500	1,235,298		732			4.137	4.241	MON...	427	48,477	10/13/2017.	10/05/2021.
000000	00	0	Animal Supply Company First Out Term Ln.....		1	5	551,724	98.000	551,724	562,984	551,724	(125)	125			10.304	11.339	MON...	2,417		12/17/2018.	12/15/2021.
000000	00	0	TU Bidco Inc (TaskUS) Term Ln Nt 1.....			3FE	2,151,990	98.000	2,151,990	2,195,908	2,151,990	(1,830)	1,830			6.803	7.340	MJSD.	415	35,419	10/01/2018.	10/01/2023.
000000	00	0	SecurAmerica LLC Term Ln Nt 1.....			2FE	1,396,790	96.854	1,396,790	1,442,163	1,396,999		209			9.229	10.235	MON...	4,067	319	12/21/2018.	12/19/2023.
000000	00	0	Ferraro Fine Foods Corp Incremental Term.....			2FE	176,710	99.000	177,607	179,401	176,738		28			7.016	7.417	MJSD.	874		12/07/2018.	05/09/2024.
000000	00	0	NSM Insurance Group LLC Incremental Term.....			2FE	601,009	99.000	607,142	613,275	601,128		118			7.303	7.821	MJSD.	124	3,267	12/03/2018.	05/11/2024.
000000	00	0	Pathway Partners Vet Mgmt LLC New Term L.....			3FE	4,360,372	100.000	4,438,662	4,438,662	4,360,681		309			6.979	7.462	MON...	9,466		12/21/2018.	10/10/2024.
000000	00	0	Amynta Agency Inc Term Ln Nt 1.....			4FE	1,006,470	100.000	1,048,406	1,048,406	1,006,628		158			6.479	7.386	MON...	189	1,848	12/21/2018.	02/08/2025.
000000	00	0	Amynta Warranty Borrower Inc Term Ln Nt 1.....			4FE	676,618	100.000	704,811	704,811	676,727		109			6.479	7.275	MON...	127	1,242	12/21/2018.	02/28/2025.
000000	00	0	IRI Holdings Inc 1st Lien Term Ln Nt 1.....			4FE	4,098,291	99.000	4,098,291	4,139,688	4,098,291	(303)	303			7.022	7.313	MON...	808	18,890	12/07/2018.	11/07/2025.
000000	00	0	Touchstone Acquisition Inc Term Ln Nt 1.....			3FE	2,865,361	97.500	2,865,361	2,938,832	2,865,361	(992)	992			7.205	7.781	MON...	588	26,595	11/15/2018.	11/15/2025.
000000	00	0	Mac Lean-Fogg Company Term Ln Nt 1.....			3FE	5,317,500	98.930	5,317,500	5,375,000	5,317,500	(107)	107			6.803	7.054	MJSD.	1,002	13,795	12/21/2018.	12/17/2025.
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....			4FE	2,182,655	99.500	2,233,153	2,244,375	2,185,873		3,218			6.671	7.269	MON...	7,901	63,274	07/12/2018.	07/12/2025.
03525@	AA	6	Animal Supply Company Term Ln Nt 1.....		1	5	4,214,000	85.850	3,691,550	4,300,000	3,691,550	(550,925)	15,347			10.022	10.779	MON...	7,077	448,483	02/06/2017.	12/15/2021.
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....			4FE	3,820,918	98.000	3,820,918	3,898,896	3,820,918	(3,646)	3,646			7.677	8.096	FMAN.	29,932	74,437	08/24/2018.	08/24/2024.
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 2.....			3FE	2,056,639	97.469	2,005,528	2,057,611	2,005,528	(51,173)	62			4.440	4.434	MON...	3,398	40,547	07/25/2018.	05/25/2024.
08579J	AX	0	Berry Plastics Corp Term Ln Q Nt 1.....			3FE	1,867,227	97.150	1,801,722	1,854,578	1,801,722	(63,993)	(1,512)			4.387	4.253	MON...	4,972	38,640	08/10/2018.	10/01/2022.
08579J	AY	8	Berry Plastics Corp Term Ln R Nt 1.....			3FE	8,108,958	96.917	7,811,777	8,060,300	7,811,777	(290,692)	(6,489)			4.387	4.311	MON...	21,609	271,218	02/12/2018.	01/19/2024.
12632B	AG	1	CPI International Inc 1st Lien Term Ln N.....			4FE	16,787,500	95.000	15,948,125	16,787,500	15,948,125	(839,375)				6.006	6.081	MON...	8,402	929,396	08/09/2017.	07/26/2024.
12702#	AA	0	Bakemark Holdings LLC Term Ln Nt 1.....			3FE	3,765,244	100.000	3,881,694	3,881,694	3,786,968		16,040			7.772	8.553	MON...	2,514	300,474	08/17/2017.	08/14/2023.
14880B	AE	1	Catalent Pharma Solutions Inc New Term L.....			3FE	33,955,881	96.792	32,663,529	33,746,209	32,663,529	(1,212,767)	(19,515)			4.772	4.703	MON...	4,474	1,002,658	11/21/2018.	05/20/2024.
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....			3FE	2,079,077	96.500	1,999,977	2,072,515	1,999,977	(78,325)	(775)			4.190	4.168	MON...	965	64,327	03/14/2018.	04/13/2024.
18449E	AD	2	Clean Harbors Inc New Term Ln 2 Nt 1.....			3FE	5,943,051	96.125	5,714,568	5,944,935	5,714,568	(228,608)	126			4.220	4.226	MON...	697	107,733	07/19/2018.	06/30/2024.
20049#	AA	5	Command Alkon Inc 1st Lien Term Ln Nt 1.....			3FE	8,764,842	100.000	8,887,500	8,887,500	8,787,194		16,749			7.738	8.026	MON...	59,221	624,729	09/01/2017.	09/01/2023.
22818R	AW	6	Crown Americas LLC Term Ln B Nt 1.....			2FE	10,457,663	99.313	10,358,414	10,430,121	10,455,968		(1,695)			4.220	4.212	MON...	17,117	229,835	08/03/2018.	04/03/2025.
23361*	AA	3	DRB Holdings LLC Term Ln Nt 1.....			2FE	5,835,115	100.000	5,985,081	5,861,876	5,985,081		21,995			8.256	8.879	MJSD.	4,118	578,977	10/06/2017.	10/06/2023.
23370P	AP	3	StandardAero Aviation Hold Inc Term Ln N.....			4FE	10,933,876	98.583	10,725,776	10,879,911	10,725,776	(191,519)	(8,417)			6.256	6.215	MON...	1,891	545,086	07/17/2018.	07/07/2022.
24360@	AA	0	DecoPac Inc Term Ln Nt 1.....			3FE	6,213,101	100.000	6,341,286	6,341,286	6,240,911	4,281	22,170			7.053	7.536	MJSD.	3,727	415,823	09/29/2017.	09/29/2022.
25374L	A*	9	Differential Brands Group Inc 1st Lien T.....			4FE	5,880,000	98.000	5,880,000	6,000,000	5,880,000	(3,365)	3,365			8.509	9.005	JAJO.	90,765		10/29/2018.	10/29/2023.
30282#	AA	0	First Watch Restaurants Term Ln Nt 1.....			3FE	2,910,784	100.000	2,979,848	2,979,848	2,918,926		6,243			8.349	9.048	MON...	6,220	153,796	09/28/2018.	08/21/2023.
30282#	AB	8	First Watch Restaurants Delayed Draw Ter.....			3FE	1,022,466	100.000	1,022,466	1,022,466	1,022,466					8.572	8.821	MON...	1,469	12,004	12/31/2018.	08/21/2023.
31528#	AA	2	Foundation Risk Partners Corp Delayed Dr.....			2FE	659,546	100.000	666,208	666,208	659,714		168			7.133	7.438	FMAN.	7,223		11/07/2018.	11/10/2023.
31528#	AA	2	Ferraro Fine Foods Corp Term Ln Nt 1.....			2FE	2,311,729	99.000	2,335,318	2,358,907	2,315,896		4,166			6.851	7.261	FMAN.	23,793	79,637	05/09/2018.	05/09/2024.
32007U	BW	8	First Data Corp Term Ln D Nt 1.....			3FE	2,771,397	95.792	2,646,219	2,762,472	2,646,219	(113,358)	(1,619)			4.754	4.729	MON...	2,918	112,829	06/14/2017.	07/10/2022.
32007U	BX	6	First Data Corp New 2024 Term Ln Nt 1.....			3FE	22,428,570	94.875	21,471,154	22,630,993	21,471,154	(973,673)	27,199			4.705	4.913	MON...	23,663	914,870	02/20/2018.	04/26/2024.
35041@	AA	3	Foundation Risk Partners Corp Incrementa.....			2FE	1,011,839	100.000	1,032,489	1,032,489	1,013,091		1,252			7.137	7.669	JAJO.	18,414	19,631	08/09/2018.	11/10/2023.
35041@	AC	9	Foundation Risk Partners Corp Delayed Dr.....			2FE	198,388	100.000	200,391	200,391	198,481		93			7.137	7.437	JAJO.	3,574	5,434	09/12/2018.	11/10/2023.
35921@	AA	8	Frontline Technologies GR LL Term Ln Nt.....			3FE	5,864,293	100.000	6,086,298	6,086,298	5,901,435		29,027			9.022	10.024	MON...	7,568	557,203	09/18/2017.	09/18/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5				8	9					12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification		Description	Code																						
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4.....	..	..	..3FE		8,702,731	..92.000	8,231,254	8,947,015	8,231,254	(488,655)	17,178				7.849	8.610	MON...	60,463	289,781	12/03/2018.	01/25/2024.	
36874V	AL	2	Generac Power Systems Inc Term Ln B Nt 1.....	..	..	..3FE	.....	24,892,126	..96.000	23,901,750	24,897,656	23,901,750	(990,753)	376	.....	.....	.....4.488	4.535	MON...	96,100	413,395	07/10/2018.	05/31/2023.		
40406#	AD	4	Hai Acquisition Corp Term Ln Nt 1.....	..	..	..2FE	.....	8,686,110	..100.000	8,910,000	8,910,000	8,713,777	.....	.....22,986	.....	.....	.....9.250	9.861	FMAN.	130,494	732,105	11/01/2017.	11/01/2024.		
404122	AX	1	HCA Inc Term Ln B-10 Nt 1.....	..	..	..3FE	.....	1,613,147	..97.750	1,576,851	1,613,147	1,576,851	(36,296)	.....	.....	.....	.....4.506	4.549	MON...	606	52,045	03/22/2018.	03/13/2025.		
41781@	AA	5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1.....	..	..	..3FE	.....	6,873,380	..100.000	7,032,893	7,032,893	6,895,331	4,016	17,935	.....	.....	.....7.175	7.663	MJSD.	4,205	612,007	10/12/2017.	10/12/2024.		
41902@	AA	9	Sigma Electric Manufact Corp Term Ln A-2.....	..	..	..3FE	.....	5,580,194	..100.000	5,694,540	5,694,540	5,598,228	2,661	15,373	.....	.....	.....7.553	8.052	MJSD.	1,195	467,176	10/31/2017.	10/31/2023.		
44903*	AC	0	Hygiena LLC Term Ln Nt 1.....	..	..	..3FE	.....	2,545,784	..99.500	2,567,313	2,580,214	2,549,218	.....	.....3,434	.....	.....	.....6.803	7.240	MJSD.	1,863	75,213	12/31/2018.	08/26/2022.		
44969C	BF	6	Quintiles IMS New Term Ln B Nt 1.....	..	..	..3FE	.....	1,459,711	..97.150	1,405,779	1,447,019	1,405,779	(52,419)	(1,512)	.....	.....	.....4.803	4.663	MJSD.	370	51,586	04/27/2018.	03/06/2024.		
44969C	BH	2	Quintiles IMS Term Ln B-2 Nt 1.....	..	..	..3FE	.....	10,000,540	..96.000	9,584,728	9,984,092	9,584,728	(415,036)	(776)	.....	.....	.....4.522	4.535	MON...	3,664	148,969	10/09/2018.	01/18/2025.		
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1.....	..	..	..4Z	.....	8,798,843	..93.860	8,384,360	8,932,836	8,384,360	(421,112)	6,628	.....	.....	.....8.140	8.546	FMAN.	64,634	197,979	08/20/2018.	08/20/2024.		
44989*	AB	9	IQNavigator Inc Revolver Nt 1.....	..	..	..4Z	.....	324,062	..93.290	306,921	328,997	306,921	(17,440)	300	.....	.....	.....8.140	8.592	FMAN.	2,380	8,614	08/20/2018.	08/20/2023.		
45320*	AA	6	Implementation Mgmt Assistance Term Ln N.....	..	..	..1FE	.....	1,340,163	..99.000	1,387,731	1,401,748	1,349,126	.....	.....8,523	.....	.....	.....6.436	7.404	MJSD.	752	95,351	12/13/2017.	12/13/2023.		
45320*	AB	4	Implementation Mgmt Assistance Delayed D.....	..	..	..1FE	.....	2,727,941	..99.000	2,734,739	2,762,362	2,731,152	.....	.....6,973	.....	.....	.....6.646	6.973	MJSD.	3,211	149,589	06/29/2018.	12/13/2023.		
55340#	AB	5	MB2 Dental Solutions LLC Term Ln Nt 1.....	..	..	..3FE	.....	3,899,324	..100.000	3,947,636	3,947,636	3,907,021	.....	.....6,170	.....	.....	.....7.553	7.887	MJSD.	828	253,418	10/01/2018.	09/29/2023.		
55368*	AD	2	MSHC Inc Term Ln Nt 1.....	..	..	..3FE	.....	9,374,689	..100.000	9,532,611	9,532,611	9,404,641	.....	.....21,838	.....	.....	.....6.777	7.181	FMAN.	61,010	356,529	11/20/2018.	07/31/2023.		
60367*	AA	9	Ministry Brands LLC Delayed Draw TL Nt 1.....	..	..	..3FE	.....	3,607,925	..100.000	3,607,925	3,607,925	3,607,925	.....	.....	.....	.....	.....7.522	7.641	MON...	2,226	199,385	06/29/2018.	12/02/2022.		
62931*	AA	2	NMC Skincare Inter Hold LLC Term Ln Nt 1.....	..	..	..2FE	.....	1,318,500	..97.667	1,318,500	1,350,000	1,319,202	.....	.....702	.....	.....	.....7.272	7.754	MON...	273	16,181	10/31/2018.	10/31/2024.		
62974@	AA	8	National Seating&Mobility Inc Term Ln Nt.....	..	..	..3FE	.....	1,795,503	..100.000	1,815,202	1,815,202	1,797,742	.....	.....2,238	.....	.....	.....7.308	7.672	MJSD.	1,412	72,469	06/01/2018.	10/03/2022.		
62974@	AE	0	National Seating&Mobility Inc Delayed Dr.....	..	..	..3FE	.....	243,601	..100.000	243,601	243,601	243,601	.....	.....	.....	.....	.....6.977	7.014	JAJO..	3,510	5,467	10/23/2018.	10/03/2022.		
62976#	AA	4	NSM Insurance Group LLC Term Ln Nt 1.....	..	..	..2FE	.....	3,371,195	..99.000	3,405,595	3,439,995	3,376,926	.....	.....5,731	.....	.....	.....7.115	7.593	MJSD.	2,719	152,849	05/11/2018.	05/11/2024.		
62976#	AB	2	NSM Insurance Group LLC Delayed Draw Ter.....	..	..	..2FE	.....	1,745,729	..99.000	1,745,729	1,763,363	1,747,113	.....	.....1,384	.....	.....	.....7.140	7.408	MJSD.	1,399	76,479	05/17/2018.	05/11/2024.		
67113@	AB	7	OTG Management LLC Incremental DD Term L.....	..	..	..3FE	.....	1,534,340	..100.000	1,565,321	1,565,321	1,538,868	.....	.....4,529	.....	.....	.....11.414	12.201	JAJO..	27,574	66,587	12/13/2018.	08/26/2021.		
69323*	AA	3	Bakemark Holdings LLC New Term Ln Nt 1.....	..	..	..3FE	.....	2,083,125	..100.000	2,114,847	2,114,847	2,086,391	.....	.....3,266	.....	.....	.....7.637	8.116	MON...	1,795	102,488	05/09/2018.	08/14/2023.		
69398*	AB	1	Professional Datasolutions Inc Delayed D.....	..	..	..2FE	.....	1,348,902	..100.000	1,359,095	1,359,095	1,349,759	.....	.....858	.....	.....	.....7.553	7.795	JAJO..	23,666	33,469	06/29/2018.	08/25/2023.		
69398*	AC	9	Professional Datasolutions Inc Term Ln N.....	..	..	..2FE	.....	835,221	..100.000	847,885	847,885	836,569	.....	.....1,349	.....	.....	.....7.572	7.954	MJSD.	3,647	39,248	09/28/2018.	08/25/2023.		
69406*	AA	3	PHNTM Holdings Inc Incremental Term Ln N.....	..	..	..4FE	.....	1,813,354	..100.000	1,831,700	1,831,700	1,816,565	205	3,006	.....	.....	.....7.772	8.142	MON...	1,186	134,960	12/06/2017.	01/27/2023.		
71579U	AF	2	Petco Animal Supplies New Term Ln B-1 Nt.....	..	..	..5FE	.....	10,309,071	..72.250	7,403,562	10,247,144	7,403,562	(330,297)	(9,140)	.....	.....	.....5.759	5.680	JAJO..	103,278	566,591	02/17/2017.	01/26/2023.		
71639#	AA	4	PetIQ Inc Term Ln Nt 1.....	..	..	..2FE	.....	3,054,169	..100.000	3,116,836	3,116,836	3,064,293	.....	.....10,124	.....	.....	.....7.599	8.220	MON...	20,392	200,224	01/17/2018.	01/17/2023.		
71677H	AG	0	PetSmart Inc Term Ln B2 Nt 1.....	..	..	..5FE	.....	31,908,395	..78.250	24,922,498	31,849,837	24,922,498	(547,559)	(9,813)	.....	.....	.....5.504	5.527	MON...	142,219	1,493,559	10/14/2016.	03/10/2022.		
72584D	AE	4	Yum Brands New Term Ln Nt 1.....	..	..	..3FE	.....	6,330,268	..97.100	6,170,515	6,354,804	6,170,515	(162,039)	2,286	.....	.....	.....4.099	4.198	MON...	10,131	176,330	04/03/2018.	03/29/2025.		
73744G	AJ	1	Post Holdings Inc Term Ln B Nt 1.....	..	..	..3FE	.....	12,924,909	..95.500	12,313,278	12,893,485	12,313,278	(607,956)	(3,675)	.....	.....	.....4.387	4.343	MON...	12,570	423,869	03/08/2018.	05/24/2024.		
74966F	AJ	2	RP Crown Parent New Term Ln Nt 1.....	..	..	..4FE	.....	24,452,241	..95.500	23,303,910	24,402,000	23,303,910	(1,142,756)	(5,576)	.....	.....	.....5.792	5.595	MON...	7,556	832,895	04/23/2018.	10/12/2023.		
74966U	AP	5	RPI Finance Trust Term Ln 6 Nt 1.....	..	..	..2FE	.....	12,178,311	..96.600	11,832,500	12,248,965	12,144,364	.....	.....(24,140)	.....	.....	.....4.290	4.180	MJSD.	1,460	522,253	04/17/2017.	03/27/2023.		
76168J	AN	6	RBS Global (Rexnord) Term Ln B Nt 1.....	..	..	..3FE	.....	10,062,500	..96.958	9,695,830	10,000,000	9,695,830	(365,080)	(1,590)	.....	.....	.....4.506	4.426	MON...	3,755	73,222	11/07/2018.	08/21/2024.		
78411E	AC	2	SCSG EA Acquisition Co Inc Initial Term.....	..	..	..4FE	.....	2,908,072	..100.000	2,922,557	2,922,557	2,910,608	548	1,989	.....	.....	.....6.648	6.852	JAJO..	44,806	148,594	04/03/2018.	09/01/2023.		
79546K	AE	0	Sally Beauty Holdings New Term Ln B-1 Nt.....	..	..	..3FE	.....	5,555,569	..95.000	5,253,539	5,530,041	5,253,539	(299,324)	(2,706)	.....	.....	.....4.772	4.734	MON...	1,466	185,451	03/29/2018.	07/05/2024.		
81726J	AE	1	Sensata Technologies New 1st Lien Term L.....	..	..	..2FE	.....	9,181,748	..98.250	9,061,760	9,223,165	9,192,951	.....	.....9,737	.....	.....	.....4.705	4.859	JAJO..	96,170	312,330	11/07/2017.	10/14/2021.		
81760H	AE	2	ServiceMaster Co Term Ln C Nt 1.....	..	..	..3FE	.....	13,820,658	..97.375	13,385,229	13,746,063	13,385,229	(425,372)	(3,609)	.....	.....	.....4.887	4.818	MON...	3,732	280,026	11/15/2018.	11/07/2023.		
83578B	AJ	2	Sophia LP New Term Ln Nt 1.....	..	..	..4FE	.....	25,864,312	..95.375	24,750,411	25,950,628	24,750,411	(1,131,028)	13,730	.....	.....	.....6.553	6.625	MJSD.	4,724	1,439,862	03/31/2017.	09/30/2022.		
84611@	AB	9	Sovos Compliance LLC Additional Term Ln.....	..	..	..3FE	.....	4,069,705	..96.050	3,990,118	4,154,209	3,990,118	(100,693)	15,923	.....	.....	.....9.772								

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
			F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value					Fair Value	Par Value										Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description		Code																				
84611@	AC	7	Sovos LLC New #2 Additional Term Ln Nt 1.....	.....	.....1	4	360,041	96.050	345,819	360,041	345,819	(14,222)	.....	.....	.....	.....9.599	9.793	MON...	384	15,295	07/02/2018.	03/01/2022.		
84756#	AA	4	Spectra Finance LLC Term Ln Nt 1.....	.....	.....	.....2FE	4,256,736	99.000	4,300,172	4,343,608	4,265,603	.....	.....8,868	.....	.....	.....6.898	7.374	MJSD.	2,497	222,878	04/02/2018.	04/02/2024.		
84762N	BK	6	Spectrum Brands Inc Term Ln Nt 2.....	.....	.....	.....3FE	17,901,840	96.750	17,227,997	17,806,716	17,227,997	(670,164)	(3,678)	.....	.....	.....4.527	4.430	MJSD.	34,667	86,591	11/19/2018.	06/23/2022.		
85856#	AA	0	Steiner US Holdings Inc Term Ln Last Out.....	.....	.....1	4	20,000,000	100.000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....	.....12.238	10.695	MJSD.	181,242	2,002,749	12/09/2015.	12/09/2021.		
86738*	AA	6	Sigma Electric Manufact Corp Term Ln A-1.....	.....	.....	.....3FE	3,173,052	100.000	3,238,072	3,238,072	3,183,306	1,513	8,741	.....	.....	.....7.553	8.052	MJSD.	679	265,641	10/31/2017.	10/31/2023.		
86803@	AA	4	Sunshine Sub LLC Term Ln Nt 1.....	.....	.....	.....2FE	3,331,125	99.000	3,365,116	3,399,107	3,336,579	.....	.....5,455	.....	.....	.....7.256	7.788	MON...	2,741	151,634	05/25/2018.	05/27/2024.		
88632N	AJ	9	Tibco Software Inc New Term Ln B Nt 1.....	.....	.....	.....4FE	14,229,585	97.250	14,044,936	14,442,094	14,044,936	(269,752)	60,036	.....	.....	.....6.006	6.576	MON...	16,662	799,867	07/28/2017.	12/04/2020.		
89416F	AQ	0	Travel Leaders Group LLC Term Ln Nt 1.....	.....	.....	.....4FE	14,922,513	98.750	14,738,438	14,925,000	14,738,438	(184,401)	326	.....	.....	.....6.788	6.888	MON...	42,214	276,495	09/19/2018.	01/25/2024.		
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....	.....	.....	.....3FE	15,459,021	94.000	14,440,590	15,362,330	14,440,590	(1,008,403)	(10,028)	.....	.....	.....4.803	4.713	MJSD.	6,149	478,238	04/17/2018.	06/01/2024.		
90351H	AB	4	US Foods Inc New Term Ln Nt 1.....	.....	.....	.....3FE	28,571,550	94.583	26,883,820	28,423,432	26,883,820	(1,674,223)	(13,507)	.....	.....	.....4.504	4.429	MON...	10,668	594,081	09/21/2018.	06/27/2023.		
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2.....	.....	.....	.....3FE	6,276,272	100.000	6,418,750	6,418,750	6,298,977	.....	.....22,705	.....	.....	.....8.205	8.958	MON...	5,852	425,984	02/28/2018.	08/31/2022.		
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....	.....	.....	.....3FE	5,767,422	100.000	5,848,191	5,848,191	5,780,081	9,993	12,659	.....	.....	.....8.272	8.795	MON...	37,548	373,591	04/02/2018.	08/31/2022.		
92940J	AB	4	WR Grace & Co Term Ln B1 Nt 1.....	.....	.....	.....3FE	3,670,406	96.563	3,548,672	3,675,000	3,548,672	(122,107)	372	.....	.....	.....4.148	4.190	MJSD.	1,694	106,630	04/20/2018.	04/03/2025.		
92940J	AD	0	WR Grace & Co Term Ln B2 Nt 1.....	.....	.....	.....3FE	6,292,125	96.563	6,083,438	6,300,000	6,083,438	(209,326)	638	.....	.....	.....4.148	4.190	MJSD.	2,904	182,794	04/20/2018.	04/03/2025.		
98158#	AB	6	Worldwide Facilities LLC Term Ln Nt 1.....	.....	.....	.....3FE	933,784	99.000	933,784	943,216	933,784	(839)	839	.....	.....	.....6.758	7.022	MJSD.	885	42,124	05/03/2018.	04/26/2024.		
98158#	AC	4	Worldwide Facilities LLC Delayed Draw Te.....	.....	.....	.....3FE	333,437	99.000	330,103	333,437	330,103	(3,334)	.....	.....	.....	.....7.072	7.134	MJSD.	327	10,683	12/31/2018.	04/26/2024.		
98215#	AA	9	Wrench Group LLC Term Ln Nt 1.....	.....	.....	.....2FE	1,071,677	100.000	1,097,042	1,097,042	1,074,559	.....	.....2,757	.....	.....	.....7.750	8.264	FMAN.	8,030	75,790	12/15/2017.	12/31/2024.		
98215#	AB	7	Wrench Group LLC Delayed Draw Term Ln Nt.....	.....	.....	.....2FE	475,103	100.000	475,103	475,103	475,103	.....	.....	.....	.....	.....7.303	7.369	FMAN.	3,110	31,521	12/31/2018.	12/31/2024.		
000000	00	0	Array Canada Inc Term Ln Nt 1.....	.....	.....	.....4FE	1,622,893	94.750	1,553,223	1,639,286	1,553,223	(73,375)	2,503	.....	.....	.....7.615	7.911	MJSD.	347	120,606	07/11/2017.	02/09/2023.		
000000	00	0	Burger King Term Ln B3 Nt 1.....	.....	A	4FE	17,253,556	95.000	16,386,763	17,249,224	16,386,763	(845,065)	(250)	.....	.....	.....5.272	5.325	MON...	2,526	696,692	06/29/2018.	02/16/2024.		
000000	00	0	Burger King Term Ln B3 Nt 2.....	.....	A	4FE	21,261,506	95.000	20,211,771	21,275,548	20,211,771	(1,045,721)	1,990	.....	.....	.....5.253	5.321	MON...	6,117	893,689	06/01/2018.	02/16/2024.		
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....	.....	A	2FE	496,250	98.167	487,152	496,250	496,250	.....	.....	.....	.....	.....4.272	4.310	MON...	285	11,129	06/08/2018.	05/30/2025.		
C7740G	AB	7	Regent Purchaser Inv (RGL) New Term Ln N.....	.....	A	6*	2,741,280	60.000	2,964,853	4,941,422	2,679,696	.....	.....(60,398)	.....	.....	.....10.000	25.553	MJSD.	4,118	475,135	12/31/2018.	12/21/2024.		
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....	.....	D	4FE	14,381,730	93.150	13,414,044	14,400,477	13,414,044	(957,360)	2,506	.....	.....	.....6.322	6.394	MJSD.	2,529	826,506	06/07/2018.	04/28/2024.		
6499999.	Bank Loans - Acquired.....						691,178,068	XXX	665,029,974	696,756,405	663,215,669	(19,211,657)	317,677	0	0	XXX	XXX	XXX	1,711,374	28,778,819	XXX	XXX		
6599999.	Total - Bank Loans.....						691,178,068	XXX	665,029,974	696,756,405	663,215,669	(19,211,657)	317,677	0	0	XXX	XXX	XXX	1,711,374	28,778,819	XXX	XXX		
Totals																								
7799999.	Total - Issuer Obligations.....						6,940,083,319	XXX	6,913,684,368	6,793,570,409	6,864,936,738	18,764	(16,040,831)	2,584,777	(1,485,278)	XXX	XXX	XXX	71,631,097	249,805,238	XXX	XXX		
7899999.	Total - Residential Mortgage-Backed Securities.....						849,439,198	XXX	862,111,310	885,306,600	852,056,026	(595,185)	468,668	0	0	XXX	XXX	XXX	1,933,100	24,605,645	XXX	XXX		
7999999.	Total - Commercial Mortgage-Backed Securities.....						771,383,948	XXX	758,579,399	750,108,750	760,534,511	0	(2,937,543)	0	0	XXX	XXX	XXX	2,380,294	27,055,894	XXX	XXX		
8099999.	Total - Other Loan-Backed and Structured Securities.....						957,261,809	XXX	990,304,946	1,003,059,920	957,016,408	0	(108,457)	0	0	XXX	XXX	XXX	7,402,560	37,081,140	XXX	XXX		
8299999.	Total - Bank Loans.....						691,178,068	XXX	665,029,974	696,756,405	663,215,669	(19,211,657)	317,677	0	0	XXX	XXX	XXX	1,711,374	28,778,819	XXX	XXX		
8399999.	Grand Total - Bonds.....						10,209,346,342	XXX	10,189,709,997	10,128,802,084	10,097,759,352	(19,788,078)	(18,300,486)	2,584,777	(1,485,278)	XXX	XXX	XXX	85,058,425	367,326,736	XXX	XXX		

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description			Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
70867*	12	1	Pennsylvania-American Wtr Co 9.75% Pfd (.....			.....	...	.....1,780.000	100.00	.....	.....178,000	100.000	178,000	192,908	21,694	.....	.....	.....	.....0	.....	.....P2A	12/02/1991.
151327	20	2	Centaur Funding Corp Pfd Stk.....			.....	C	2,000.000	1,000.00	.....	.....2,010,573	..1,055.252	2,110,504	2,099,950	181,600	.....	.....(8,136)	.....	.....(8,136)	.....	.....RP2FEL	03/18/2008.
P4949B	AN	4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid.....			.....	D	500,000.000	1.00	0.983	485,200	0.970	485,200	491,250	13,553	.....	.....(6,050)	.....	.....(6,050)	.....	.....P3FE	11/14/2018.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									2,673,773	XXX	2,773,704	2,784,108	13,553	203,294	0	(6,050)	(8,136)	0	(14,186)	0	XXX	XXX
8999999. Total - Preferred Stocks.....									2,673,773	XXX	2,773,704	2,784,108	13,553	203,294	0	(6,050)	(8,136)	0	(14,186)	0	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value					17	18
				3	4					7	8				10	11	12	13	14	15	16	NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired
CUSIP Identification		Description				Code	F or ei gn	Number of Shares		Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value		Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																							
00829J	10	7	Affinity Financial Corp Com.....	.....	...	.....	...	2,543,000	.....	26,066	10.250	26,066	26,892	.....	.....	.....	.....	.....	.....0	.....	.....L	02/18/2013.	
26153*	10	0	Dream II Holdings LLC Com.....	.....	...	.....	...	1,250,000,000	.....	637,500	0.510	637,500	637,500	.....	.....	.....	.....	(1,057,500)	612,500	(1,670,000)	U	10/20/2014.	
31340#	00	1	Federal Home Loan Bank Com Cl B.....	RF...	...	.....	...	250,000,000	.....	25,000,000	100.000	25,000,000	25,000,000	.....	.....	1,468,101	.....	.....	.....0	.....	.....U	08/15/2018.	
62989*	10	5	NAMIC Com.....	.....	...	.....	...	540,000	.....	118,997	220.365	118,997	75,365	.....	.....	.....	.....	.....	.....0	.....	.....A	05/08/2003.	
69120#	10	6	Owl Rock Capital Corp Com.....	.....	...	.....	...	1,511,396,210	.....	23,079,020	15.270	23,079,020	22,954,745	.....	.....	1,385,603	.....	(116,285)	.....	(116,285)	L	12/11/2018.	
69562K	50	6	Pain Therapeutics Inc Com.....	.....	...	.....	...	584,000	.....	496	0.850	496	29,535	.....	.....	.....	.....	(29,038)	.....	(29,038)	L	06/28/2018.	
88642R	10	9	Tidewater Inc Com.....	.....	...	.....	...	137,584,000	.....	2,631,982	19.130	2,631,982	2,631,982	.....	.....	.....	.....	.....	725,068	(725,068)	L	07/31/2017.	
88642R	13	3	Tidewater Inc Warrants (Exp 7/31/42).....	.....	...	.....	...	5,384,000	.....	102,996	19.130	102,996	158,881	.....	.....	.....	.....	(23,367)	.....	(23,367)	U	07/31/2017.	
000000	00	0	Banro Corporation Com.....	.....	A.....	.....	...	177,745,000	.....	789,845	4.444	789,845	789,846	.....	.....	.....	.....	.....	385,928	(385,928)	L	05/23/2018.	
000000	00	0	Regent Purchaser Inv (RGL) Com.....	.....	A.....	.....	...	1,396,207,000	.....	139,621	0.100	139,621	.....	.....	.....	.....	.....	125,659	.....	125,659	U	12/21/2017.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									52,526,523	XXX	52,526,523	52,304,746	0	2,853,704	0	(1,100,531)	1,723,496	(2,824,027)	0	XXX	XXX		
Common Stocks - Parent, Subsidiaries and Affiliates																							
01922#	10	9	Allied Holdings (Delaware) Inc Com.....	.....	...	.....	...	100,000	.....	857,211,496	#####	857,211,496	2,279,934,183	.....	.....	.....	.....	(60,376,498)	.....	(60,376,498)	K	11/01/2013.	
02738#	10	1	American Marine Underwriters Com.....	.....	...	.....	...	20,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....K	12/31/1998.	
04855@	10	6	Allied Ins Co of America Com.....	.....	...	.....	...	15,000,000	.....	14,587,050	972.470	14,587,050	13,000,000	.....	.....	.....	.....	219,661	.....	219,661	K	02/13/2013.	
22610#	10	2	Crestbrook Insurance Co Com.....	.....	...	.....	...	90,000,000	.....	46,529,423	516.994	46,529,423	108,064,995	.....	.....	40,000,000	.....	(40,265,742)	.....	(40,265,742)	K	01/31/2014.	
412828	10	5	Harleysville Life Insurance Co.....	.....	...	.....	...	306,000,000	.....	51,053,895	166.843	51,053,895	28,074,012	.....	.....	.....	.....	4,382,708	.....	4,382,708	K	12/01/1994.	
45789*	10	2	Insurance Intermediaries Inc Com.....	.....	...	.....	...	1,615,000	.....	15,941,833	9,871.104	15,941,833	6,403,341	.....	.....	.....	.....	9,443,200	.....	9,443,200	K	12/31/2005.	
54228*	10	3	Lone Star General Agy Com.....	.....	...	.....	...	1,000,000	.....	8,209,755	8,209.755	8,209,755	9,000,000	.....	.....	.....	.....	15,387	.....	15,387	K	06/21/1984.	
635264	10	4	National Casualty Co Com.....	.....	...	.....	...	100,000	.....	142,974,712	#####	142,974,712	67,442,439	.....	.....	.....	.....	2,200,901	.....	2,200,901	K	06/30/1997.	
63861*	11	4	Nationwide Agribusiness Ins Co Com.....	.....	...	.....	...	5,690,000	.....	195,348,125	34,331.832	195,348,125	162,714,335	.....	.....	.....	.....	3,715,093	.....	3,715,093	K	09/01/2014.	
63861@	10	4	Nationwide Cash Mgmt Co Com.....	.....	...	.....	...	100,000	.....	(963,664)	(9,636.640)	(963,664)	11,226	.....	.....	.....	.....	(58,710)	.....	(58,710)	K	12/30/1999.	
63862@	10	3	Nationwide Corp Com.....	.....	...	.....	...	12,992,922,000	.....	5,339,530,248	410.957	5,339,530,248	2,566,093,590	.....	.....	.....	.....	89,331,737	.....	89,331,737	K	12/30/2006.	
63863*	10	4	Nationwide General Ins Co Com.....	.....	...	.....	...	20,000,000	.....	235,016,222	11,750.811	235,016,222	220,944,422	.....	.....	.....	.....	(1,289,487)	.....	(1,289,487)	K	11/29/2018.	
63864@	10	1	Nationwide Ppty & Cas Ins Co Com.....	.....	...	.....	...	60,000,000	.....	33,747,683	562.461	33,747,683	27,000,000	.....	.....	.....	.....	(5,915,463)	.....	(5,915,463)	K	04/04/1985.	
63865@	10	0	Nationwide Indemnity Co Com.....	.....	...	.....	...	28,000,000	.....	1,005,786,624	35,920.951	1,005,786,624	1,079,529,000	.....	.....	.....	.....	32,606,928	.....	32,606,928	K	02/09/1994.	
63870@	10	3	Nationwide Ins Co of FL Com.....	.....	...	.....	...	10,000,000	.....	18,588,901	1,858.890	18,588,901	219,000,000	.....	.....	.....	.....	(987,935)	.....	(987,935)	K	09/08/1998.	
63871@	10	2	Nationwide Assurance Company Com.....	.....	...	.....	...	1,750,000	.....	34,521,165	19,726.380	34,521,165	36,437,983	.....	.....	24,687,983	.....	(25,122,711)	.....	(25,122,711)	K	05/30/2000.	
63872*	10	3	Nationwide Affinity Ins Co of America.....	.....	...	.....	...	500,000,000	.....	10,783,477	21.567	10,783,477	25,843,431	.....	.....	.....	.....	(1,232,585)	.....	(1,232,585)	K	01/05/2001.	
68220#	10	7	On Your Side NW Ins Agency Inc Com.....	.....	...	.....	...	100,000	.....	1,264,522	12,645.216	1,264,522	12,101,000	.....	.....	.....	.....	12,558	.....	12,558	K	10/01/2014.	
81049*	10	3	Scottsdale Ins Co Com.....	.....	...	.....	...	30,136,000	.....	526,242,763	17,462.263	526,242,763	180,000,500	.....	.....	195,000,000	.....	(210,768,427)	.....	(210,768,427)	K	04/27/1990.	
81052#	10	3	Scottsdale Indemnity Ins Co Com.....	.....	...	.....	...	58,334,000	.....	40,694,173	697.606	40,694,173	25,865,384	.....	.....	.....	.....	1,033,147	.....	1,033,147	K	05/25/2016.	
87267*	10	5	THI Holdings Inc Com.....	.....	...	.....	...	100,000	.....	153,326,666	#####	153,326,666	307,289,165	.....	.....	23,536,792	.....	(14,642,008)	.....	(14,642,008)	K	08/01/2003.	
92624#	10	9	Victoria National Ins Co Com.....	.....	...	.....	...	1,000,000	.....	3,664,346	3,664.346	3,664,346	2,500,000	.....	.....	.....	.....	66,103	.....	66,103	K	09/28/2017.	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....									8,734,059,415	XXX	8,734,059,415	7,377,249,006	0	283,224,775	0	(217,632,143)	0	(217,632,143)	0	XXX	XXX		
Common Stocks - Mutual Funds																							
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	.....	...	1,000,000	.....	1,149	1.149	1,149	1,000	.....	.....	.....	.....	(64)	.....	(64)	L	12/03/2008.	
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	.....	...	1,000,000	.....	1,323	1.323	1,323	1,000	.....	.....	.....	.....	(24)	.....	(24)	L	12/03/2008.	
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	.....	...	1,000,000	.....	1,063	1.063	1,063	1,000	.....	.....	.....	.....	(170)	.....	(170)	L	12/03/2008.	
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....	.....	...	.....	...	1,000,000	.....	1,296	1.296	1,296	1,000	.....	.....	.....	.....	54	.....	54	L	12/03/2008.	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,494	1,494	1,494	1,000				(25)		(25)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,703	1,703	1,703	1,000				(64)		(64)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,659	1,659	1,659	1,000				(67)		(67)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,596	1,596	1,596	1,000				(173)		(173)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,659	1,659	1,659	1,000				(148)		(148)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,745	1,745	1,745	1,000				(19)		(19)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	2,028	2,028	2,028	1,000				(21)		(21)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,916	1,916	1,916	1,000				(179)		(179)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	2,163	2,163	2,163	1,000				63		63		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,997	1,997	1,997	1,000				57		57		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,073	1,073	1,073	1,000				(69)		(69)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,214	1,214	1,214	1,000				(67)		(67)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,176	1,176	1,176	1,000				(174)		(174)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,430	1,430	1,430	1,000				(53)		(53)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,442	1,442	1,442	1,000				(118)		(118)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,769	1,769	1,769	1,000				(88)		(88)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,481	1,481	1,481	1,000				(27)		(27)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,458	1,458	1,458	1,000				(96)		(96)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,507	1,507	1,507	1,000				(43)		(43)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,694	1,694	1,694	1,000				55		55		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,690	1,690	1,690	1,000				(77)		(77)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,600	1,600	1,600	1,000				(133)		(133)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,072	1,072	1,072	1,000				(86)		(86)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,084	1,084	1,084	1,000				(32)		(32)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,251	1,251	1,251	1,000				(63)		(63)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,056	1,056	1,056	1,000				(31)		(31)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,571	1,571	1,571	1,000				6		6		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,632	1,632	1,632	1,000				(9)		(9)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,560	1,560	1,560	1,000				(37)		(37)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,568	1,568	1,568	1,000				(87)		(87)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,694	1,694	1,694	1,000				(56)		(56)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,725	1,725	1,725	1,000				(10)		(10)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,838	1,838	1,838	1,000				23		23		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,940	1,940	1,940	1,000				(29)		(29)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,859	1,859	1,859	1,000				(104)		(104)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,823	1,823	1,823	1,000				(92)		(92)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,859	1,859	1,859	1,000				(92)		(92)		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....					1,000.000	1,396	1,396	1,396	1,000				(95)		(95)		L	12/03/2008.
63867N 21 6	Nationwide Dest 2055-C (Seed).....					688.090	7,885	11,460	7,885	7,623		637		(1,526)		(1,526)		L	12/20/2018.
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....					1,320.270	9,902	7,500	9,902	11,299		696		(1,107)		(1,107)		L	12/20/2018.
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....					1,006.770	9,866	9,800	9,866	13,448		1,262		(3,263)		(3,263)		L	12/18/2018.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Admini- strative Symbol (a)	Date Acquired
63868M 32 4			Nationwide Var Ins Tr Loring Ward Mod Fd.....			45,188.680	499,787	11.060	499,787	479,402		29,529		(71,371)		(71,371)		L	12/19/2018.
63868M 34 0			Nationwide Var Ins Tr Loring Ward Cap Ap.....			94,592.570	1,029,167	10.880	1,029,167	982,975		65,023		(180,165)		(180,165)		L	12/19/2018.
9299999.	Total - Common Stocks - Mutual Funds.....						1,621,860	XXX	1,621,860	1,536,747	0	97,147	0	(259,896)	0	(259,896)	0	XXX	XXX
9799999.	Total - Common Stock.....						8,788,207,798	XXX	8,788,207,798	7,431,090,499	0	286,175,626	0	(218,992,570)	1,723,496	(220,716,066)	0	XXX	XXX
9899999.	Total Common and Preferred Stock.....						8,790,881,571	XXX	8,790,981,502	7,433,874,607	13,553	286,378,920	0	(218,998,620)	1,723,496	(220,730,252)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....4, the total \$ value (included in Column 8) of all such issues \$......25,880,117.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
742651	DP	4	Private Export Funding Corp Nt Ser GG.....		03/28/2018.....	Scottsdale.....		9,826,585	10,170,000	50,525
742651	DT	6	Private Export Funding Corp Nt Ser KK.....		03/28/2018.....	Scottsdale.....		5,150,504	5,000,000	35,993
912810	EQ	7	U S Treasury Bd 6.250% 08/15/23.....		03/28/2018.....	Scottsdale.....		5,583,611	5,000,000	35,394
912810	RL	4	U S Treasury 02/15/2045 TIPS.....		12/18/2018.....	Nationwide Assurance Company.....		27,742,584	28,960,000	79,167
912828	2R	0	U S Treasury Nt 2.250% 08/15/27.....		08/30/2018.....	Barclays Capital Inc.....		9,515,665	10,000,000	9,783
912828	3J	7	U S Treasury Nt 2.125% 11/30/24.....		03/28/2018.....	Scottsdale.....		4,823,240	5,000,000	34,444
912828	4V	9	U S Treasury Nt 2.875% 08/15/28.....		09/11/2018.....	Goldman Sachs & Company.....		99,262,119	100,000,000	218,750
912828	S7	6	U S Treasury Nt 1.125% 07/31/21.....		03/28/2018.....	Scottsdale.....		4,786,915	5,000,000	8,702
912828	UH	1	U S Treasury 01/15/2023 TIPS.....		03/28/2018.....	Scottsdale.....		25,704,441	24,500,000	6,536
912828	X7	0	U S Treasury Nt 2.000% 04/30/24.....		03/28/2018.....	Scottsdale.....		7,696,248	8,000,000	65,414
912828	Y7	9	U S Treasury Nt 2.875% 07/31/25.....		08/01/2018.....	Citigroup.....		29,854,808	30,000,000	4,688
0599999. Total - Bonds - U.S. Government.....								229,946,720	231,630,000	549,396
Bonds - All Other Government										
000000	00	0	Ukraine Govt Sr Nt 9.750% 11/01/28.....	D.....	12/04/2018.....	Direct.....		836,938	875,000	8,294
000000	00	0	Republic of Nigeria Sr Nt.....	D.....	12/04/2018.....	Direct.....		821,400	925,000	20,368
900123	CA	6	Turkey (Republic of) Sr Nt.....	D.....	09/14/2018.....	Direct.....		2,103,750	2,475,000	39,102
903724	BV	3	Ukraine Govt Sr Nt 9.750% 11/01/28.....	D.....	10/25/2018.....	Direct.....		500,000	500,000	
1099999. Total - Bonds - All Other Government.....								4,262,088	4,775,000	67,764
Bonds - U.S. Political Subdivisions of States										
033161	UC	2	Anchorage AK GO Ref Schs Ser B.....		03/28/2018.....	Scottsdale.....		1,028,708	1,000,000	3,750
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								1,028,708	1,000,000	3,750
Bonds - U.S. Special Revenue and Special Assessment										
167593	WL	2	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....		03/28/2018.....	Scottsdale.....		1,094,692	1,000,000	12,688
3132GT	JE	8	FHLMC Pool #Q08061 3.500% 05/15/42.....		03/28/2018.....	Scottsdale.....		751,920	747,545	1,962
3138A8	D6	0	FNMA Pool #AH6424 4.000% 02/25/41.....		03/28/2018.....	Scottsdale.....		5,744,460	5,706,841	17,121
3138A8	JE	7	FNMA Pool #AH6560 4.000% 02/25/41.....		12/18/2018.....	Crestbrook.....		1,993,942	1,980,734	3,741
3138EA	MJ	3	FNMA Pool #AK5760 3.000% 04/25/42.....		12/18/2018.....	Nationwide Assurance Company.....		2,119,552	2,180,672	3,089
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42.....		03/28/2018.....	Scottsdale.....		1,370,281	1,395,836	3,141
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31.....		03/28/2018.....	Scottsdale.....		5,826,997	5,714,877	15,002
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48.....		06/29/2018.....	Barclays Capital Inc.....		9,687,724	9,494,860	1,055
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48.....		06/21/2018.....	JP Morgan Securities LLC.....		49,080,783	48,173,762	112,405
31419B	BF	1	FNMA Pool #AE0937 3.500% 02/25/41.....		03/28/2018.....	Scottsdale.....		935,076	929,209	2,439
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41.....		12/18/2018.....	Crestbrook.....		1,788,283	1,791,213	2,960
31419J	SC	3	FNMA Pool #AE7714 3.500% 11/25/40.....		03/28/2018.....	Scottsdale.....		3,734,505	3,711,059	9,742
39081H	AL	6	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....		03/28/2018.....	Scottsdale.....		5,663,700	5,000,000	60,417
39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....		03/28/2018.....	Scottsdale.....		1,124,230	1,000,000	12,083
544445	BY	4	Los Angeles CA Dep of Arpt Rev Amt Sub L.....		03/28/2018.....	Scottsdale.....		1,104,523	1,000,000	18,472
837227	YJ	0	South Central CT Rev Ref Twentieth Ser A.....		03/28/2018.....	Scottsdale.....		1,026,342	1,000,000	8,313
938782	DP	1	Washington DC Met Area Trn Rev Ser A.....		03/28/2018.....	Scottsdale.....		507,490	500,000	6,344
947628	AL	7	Weber Basin UT Wtr Rev Conserv Dist Wtr.....		03/28/2018.....	Scottsdale.....		509,154	500,000	12,292
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								94,063,654	91,826,608	303,266
Bonds - Industrial and Miscellaneous										
00817Y	AV	0	Aetna Inc Sr Nt 2.800% 06/15/23.....		12/19/2018.....	Nationwide Indemnity.....		10,457,260	11,000,000	3,422
018522	D*	0	Allete Inc Sr Nt 4.850% 04/15/21.....		05/22/2018.....	Stonecastle Securities LLC.....		5,197,550	5,000,000	24,924
01882Y	AA	4	Alliant Energy Finance Sr Nt.....		06/20/2018.....	Various.....		12,801,086	12,800,000	3,958
01882Y	AB	2	Alliant Energy Finance Sr Nt.....		10/03/2018.....	Deutsche Bank Capital.....		2,958,090	3,000,000	40,021

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
019736	AE	7	Allison Transmission Inc Sr Nt.....		02/07/2018.....	Citigroup.....		887,625	900,000	15,794
023135	AW	6	Amazon.com Inc Sr Nt 2.400% 02/22/23.....		06/08/2018.....	Tax Free Exchange.....		10,987,838	11,000,000	77,733
023135	AZ	9	Amazon.com Inc Sr Nt 2.800% 08/22/24.....		06/08/2018.....	Tax Free Exchange.....		6,983,750	7,000,000	57,711
023608	AG	7	Ameren Corp Sr Nt 3.650% 02/15/26.....		03/28/2018.....	THI Holdings Inc.....		1,476,926	1,500,000	6,540
02376*	AA	0	American Airlines Pass Through PTC Ser 2.....		05/22/2018.....	Citigroup.....		14,274,923	14,274,923	
02377H	AA	1	American Airlines Inc EETC Ser 12-2 C.....		05/01/2018.....	Deutsche Bank Capital.....		14,894,550	15,000,000	
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR.....		03/28/2018.....	Scottsdale.....		2,380,261	2,323,981	6,599
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR.....		10/12/2018.....	Nationwide Bank.....		9,843,654	9,920,558	11,149
03040W	AL	9	American Water Cap Corp Sr Nt.....		03/28/2018.....	Scottsdale.....		999,084	1,000,000	2,550
031162	BM	1	Amgen Inc Sr Nt 3.875% 11/15/21.....		12/18/2018.....	Crestbrook.....		1,011,344	1,000,000	3,552
035242	AL	0	Anheuser-Busch Inbev Fin Sr Nt.....		12/18/2018.....	Nationwide Assurance Company.....		2,927,082	3,000,000	37,675
037833	BY	5	Apple Inc Sr Nt 3.250% 02/23/26.....		03/28/2018.....	THI Holdings Inc.....		1,967,696	2,000,000	6,319
038522	AQ	1	Aramark Services Inc Sr Nt.....		02/06/2018.....	JP Morgan Securities LLC.....		2,010,000	2,000,000	5,556
045054	AD	5	Ashtead Capital Inc 2nd Lien Nt.....		07/16/2018.....	Bank of America BISD Dealer.....		1,196,875	1,250,000	21,441
05491L	AE	8	Barclays Commercial Mtg Sec CMBS Ser 201.....		10/12/2018.....	Nationwide Bank.....		12,031,396	13,000,000	8,572
05538U	AC	7	BB-UBS Trust CMBS Ser 2012-SHOW CI B.....		10/12/2018.....	Nationwide Bank.....		4,928,155	5,000,000	5,931
05951G	AV	4	Banc of America Funding Corp RMBS Ser 20.....		10/12/2018.....	Nationwide Bank.....		761,381	860,249	1,511
06051G	HC	6	Bank of America Corp Sr Nt.....		05/23/2018.....	Tax Free Exchange.....		6,016,959	6,036,000	77,062
06053F	AA	7	Bank of America Corp Sr Nt.....		03/28/2018.....	Scottsdale.....		1,012,411	1,000,000	7,289
06054M	AC	7	Banc of America Comm Mtg Tr CMBS Ser 201.....		12/18/2018.....	Crestbrook.....		1,960,296	2,000,000	2,851
06427D	AS	2	Bank of America Comm Mtg CMBS Ser 2017-B.....		03/28/2018.....	Scottsdale.....		7,244,766	7,250,000	19,434
07333A	AA	8	Bayview Opport Mast Fund Trust RMBS Ser.....		10/12/2018.....	Nationwide Bank.....		14,963,951	15,111,057	20,568
07333A	AD	2	Bayview Opport Mast Fund Trust RMBS Ser.....		10/12/2018.....	Nationwide Bank.....		9,953,970	10,000,000	15,556
08161C	AF	8	Benchmark Mortgage Trust CMBS 2018-B2 AS.....		02/09/2018.....	JP Morgan Securities LLC.....		7,209,986	7,000,000	19,111
08162C	AG	5	Benchmark Mtg Tr CMBS Ser 2018-B6 CI B.....		09/20/2018.....	Citigroup.....		2,577,310	2,500,000	2,653
08162P	AV	3	Benchmark Mtg Tr CMBS Ser 2018-B1 CI ASB.....		01/19/2018.....	Deutsche Bank Capital.....		6,642,102	6,449,000	19,358
092113	AH	2	Black Hills Corp Sr Nt.....		03/28/2018.....	Scottsdale.....		514,980	500,000	6,965
10373Q	AB	6	BP Cap Mkts America Sr Nt.....		09/18/2018.....	Bank of America BISD Dealer.....		11,000,000	11,000,000	
10373Q	AC	4	BP Cap Mkts America Sr Nt.....		09/18/2018.....	Citigroup.....		5,500,000	5,500,000	
10373Q	AV	2	BP Cap Mkts America Sr Nt.....		12/14/2018.....	Tax Free Exchange.....		4,316,305	4,500,000	55,815
10373Q	AZ	3	BP Cap Mkts America Sr Nt.....		12/14/2018.....	Tax Free Exchange.....		3,537,347	3,500,000	20,930
12189L	AR	2	Burlington Northern Santa Fe Nt.....		03/28/2018.....	Scottsdale.....		2,552,510	2,500,000	46,094
12189L	AT	8	Burlington Northern Santa Fe Sr Nt.....		03/28/2018.....	Scottsdale.....		998,453	1,000,000	2,550
124857	AP	8	CBS Corp Sr Nt 3.500% 01/15/25.....		12/18/2018.....	Nationwide Assurance Company.....		949,552	1,000,000	14,875
12524@	AA	8	CED Wind Holdings LLC Sec Nt.....		09/28/2018.....	MUFG Securities Inc.....		16,577,963	16,577,963	
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....		03/28/2018.....	Scottsdale.....		504,461	500,000	1,361
126408	HB	2	CSX Corp Sr Nt 3.400% 08/01/24.....		03/28/2018.....	Scottsdale.....		2,490,988	2,500,000	13,458
12650Y	AG	8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB.....		03/28/2018.....	Scottsdale.....		4,063,858	4,000,000	11,432
126650	BP	4	CVS Health Corp LBASS PTC Nt.....		03/28/2018.....	Scottsdale.....		820,333	765,749	2,311
12668F	AB	0	CWABS Inc RMBS Ser 2006-I CI 2A.....		10/12/2018.....	Nationwide Bank.....		272,223	287,786	459
150190	AB	2	Cedar Fair/Can/Magnum/MI Sr Nt.....		06/27/2018.....	Tax Free Exchange.....		997,612	1,000,000	10,750
15032T	AS	5	Cedar Funding Ltd CLO Ser 2013-1A A1R.....		12/18/2018.....	Crestbrook.....		2,000,000	2,000,000	1,777
16412X	AG	0	Cheniere Corp Christi HD 1st lien Nt.....		02/23/2018.....	Various.....		8,115,000	8,000,000	64,063
17275R	AE	2	Cisco Sys Inc Sr Nt 4.950% 02/15/19.....		03/28/2018.....	Scottsdale.....		1,009,413	1,000,000	5,913
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI.....		10/12/2018.....	Nationwide Bank.....		3,053,180	3,086,555	3,301
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....		02/07/2018.....	Citigroup.....		7,679,425	7,702,078	24,390

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....		10/12/2018.....	Nationwide Bank.....		7,526,348	7,702,078	7,060
17327D	AA	9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1.....		08/02/2018.....	Citigroup.....		22,315,607	22,689,817	75,790
197677	AG	2	Columbia/HCA Healthcare Corp Nt.....		12/18/2018.....	Crestbrook.....		998,738	1,000,000	641
212015	AS	0	Continental Resources Inc Sr Nt.....		05/25/2018.....	Tax Free Exchange.....		3,306,943	3,400,000	69,003
21870P	AG	2	Core Industrial Trust CMBS Ser 2015 TEXW.....		03/28/2018.....	THI Holdings Inc.....		996,020	1,000,000	2,497
22534B	AA	2	Credit Accept Auto Loan Tr LBASS Ser 201.....		02/13/2018.....	Wells Fargo Securities LLC.....		6,855,797	6,857,143	
25470D	AC	3	Discovery Communications Co Gtd Nt.....		03/28/2018.....	Scottsdale.....		1,008,686	1,000,000	16,413
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt.....		09/04/2018.....	Wells Fargo Securities LLC.....		1,978,520	2,000,000	
26884T	AA	0	ERAC USA Finance Company Sr Nt.....		03/28/2018.....	Scottsdale.....		525,138	500,000	12,906
29250R	AS	5	Enbridge Energy Partners LP Sr Nt.....		12/18/2018.....	Crestbrook.....		1,019,774	1,000,000	13,433
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....		12/18/2018.....	Nationwide Assurance Company.....		3,951,245	4,000,000	39,667
30040W	AB	4	Eversource Energy Sr Nt.....		12/18/2018.....	Crestbrook.....		1,411,466	1,500,000	12,981
31428X	BP	0	Fedex Corp Sr Nt 3.400% 02/15/28.....		01/29/2018.....	Credit Suisse Securities LLC.....		5,006,250	5,000,000	
340711	AT	7	Florida Gas Transmission Co Nt.....		03/28/2018.....	Scottsdale.....		999,510	1,000,000	11,051
341081	FM	4	Florida Pwr & Lt Co Nt.....		03/28/2018.....	Scottsdale.....		1,972,940	2,000,000	20,313
34528H	AA	2	Ford Credit Auto Owner Tr LBASS 2018-2 A.....		07/17/2018.....	Citigroup.....		17,856,502	17,857,143	
375558	AU	7	Gilead Sciences Inc Sr Nt.....		03/28/2018.....	Scottsdale.....		999,027	1,000,000	14,300
38082J	AA	7	Golden Bear LBASS Ser 2016-2A CI A.....		10/12/2018.....	Nationwide Bank.....		3,315,310	3,516,078	6,790
40423X	AB	8	NRZ Excess RMBS 2018-PLS1 CI A.....		01/24/2018.....	Credit Suisse Securities LLC.....		10,152,276	10,152,407	
40423X	AC	6	NRZ Excess RMBS Ser 2018-PLS1 CI B.....		10/12/2018.....	Nationwide Bank.....		7,727,004	7,809,543	13,232
40423X	AF	9	NRZ Excess RMBS Ser 2018-PLS2 CI A.....		02/09/2018.....	Credit Suisse Securities LLC.....		10,054,816	10,054,974	
40423X	AF	9	NRZ Excess RMBS Ser 2018-PLS2 CI A.....		10/12/2018.....	Nationwide Bank.....		3,995,046	4,021,990	6,201
40423X	AG	7	NRZ Excess RMBS Ser 2018-PLS2 CI B.....		10/12/2018.....	Nationwide Bank.....		3,991,242	4,021,990	7,044
423452	AB	7	Helmerich & Payne Sr Nt.....		12/20/2018.....	Tax Free Exchange.....		8,212,053	8,100,000	
427866	AR	9	Hershey Foods Corp Sr Nt.....		03/28/2018.....	Scottsdale.....		999,497	1,000,000	13,406
437076	BM	3	Home Depot Inc Sr Nt 3.000% 04/01/26.....		03/28/2018.....	Scottsdale.....		967,636	1,000,000	14,750
446413	AL	0	Huntington Ingalls Industries Sr Nt.....		06/14/2018.....	Tax Free Exchange.....		10,041,690	10,000,000	12,578
456652	AA	4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1.....		10/12/2018.....	Nationwide Bank.....		1,186,620	1,567,726	2,874
46361T	AG	7	Irvine Core Office Tr CMBS Ser 2013-IRV.....		06/26/2018.....	Wells Fargo Securities LLC.....		1,472,344	1,500,000	2,459
465685	AG	0	ITC Holdings Corp Sr Nt.....		12/18/2018.....	Nationwide Assurance Company.....		2,780,216	2,750,000	47,166
465685	AP	0	ITC Holdings Corp Sr Nt.....		06/22/2018.....	Tax Free Exchange.....		7,740,725	7,750,000	26,684
46590R	AE	9	JP Morgan Chase Comm Mtg Secs CMBS 2016.....		12/18/2018.....	Nationwide Assurance Company.....		2,794,539	3,000,000	4,066
46625H	JY	7	JPMorgan Chase & Co Sub Nt.....		12/18/2018.....	Crestbrook.....		2,946,075	3,000,000	31,646
46631N	EZ	8	JP Morgan Mtg Tr RMBS Ser 2007-S3 CI 2A3.....		10/12/2018.....	Nationwide Bank.....		248,511	264,076	484
46647P	AF	3	JP Morgan Chase & Co Sr Nt.....		12/19/2018.....	Nationwide Indemnity.....		19,045,940	20,000,000	94,400
478375	AG	3	Johnson Control Intl plc Sr Nt.....		08/02/2018.....	Various.....		888,365	900,000	2,960
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....		03/28/2018.....	Scottsdale.....		995,305	1,000,000	14,224
492386	AU	1	Kerr McGee Corp Sr Nt 6.950% 07/01/24.....		02/20/2018.....	Morgan Stanley & Co LLC.....		15,110,420	13,000,000	127,996
52520M	GQ	0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1.....		10/12/2018.....	Nationwide Bank.....		174,778	173,660	318
53117C	AQ	5	Liberty Property LP Sr Nt.....		03/28/2018.....	Scottsdale.....		2,075,376	2,000,000	10,511
539830	BH	1	Lockheed Martin Corp Sr Nt.....		03/28/2018.....	Scottsdale.....		1,485,735	1,500,000	10,798
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd.....		03/28/2018.....	Scottsdale.....		987,557	1,000,000	16,225
55336V	AG	5	MPLX LP Sr Nt 4.875% 12/01/24.....		05/22/2018.....	Barclays Capital Inc.....		1,033,730	1,000,000	23,427
55336V	AJ	9	MPLX LP Sr Nt 4.875% 06/01/25.....		02/07/2018.....	Bank of America Bisd Dealer.....		2,663,625	2,500,000	23,021
55336V	AK	6	MPLX LP Sr Nt 4.125% 03/01/27.....		02/06/2018.....	JP Morgan Securities LLC.....		1,765,365	1,750,000	31,482
55336V	AR	1	MPLX LP Sr Nt 4.000% 03/15/28.....		02/06/2018.....	Various.....		4,234,930	4,250,000	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55354G	AD	2	MSCI Inc Sr Nt 4.750% 08/01/26.....		02/15/2018.....	Various.....		11,580,557	11,650,000	20,839
559080	AK	2	Magellan Midstream Partn Sr Nt.....		03/06/2018.....	Bank of America BISD Dealer.....		5,365,950	5,000,000	4,861
559080	AK	2	Magellan Midstream Partn Sr Nt.....		03/28/2018.....	Scottsdale.....		1,070,432	1,000,000	3,750
59166B	AA	9	Metlife Securitization Tr RMBS Ser 2017-.....		10/12/2018.....	Nationwide Bank.....		7,836,867	8,080,593	7,407
59166D	AA	5	Metlife Securitization Trust RMBS Ser 20.....		08/14/2018.....	Credit Suisse Securities LLC.....		14,443,890	14,417,424	24,029
59217G	BY	4	Met Life Global Funding I Sr Nt.....		08/28/2018.....	Various.....		8,020,820	8,000,000	35,363
594918	BX	1	Microsoft Corp Sr Nt 2.875% 02/06/24.....		03/28/2018.....	Scottsdale.....		2,942,511	3,000,000	12,458
615369	AM	7	Moody's Corp Sr Nt 3.250% 01/15/28.....		08/29/2018.....	Barclays Capital Inc.....		4,748,650	5,000,000	20,764
61691D	AG	2	Morgan Stanley Capital I Tr CMBS Ser 201.....		07/26/2018.....	Morgan Stanley & Co LLC.....		15,105,458	15,000,000	14,728
61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8.....		12/18/2018.....	Crestbrook.....		856,951	863,853	1,101
61764R	BD	9	Morgan Stanley BAML Tr CMBS 2015-C20 CI.....		03/28/2018.....	THI Holdings Inc.....		4,980,630	5,000,000	11,509
637432	NP	6	National Rural Utilities Coop Sr Nt.....		01/31/2018.....	JP Morgan Securities LLC.....		5,982,360	6,000,000	
641062	AD	6	Nestle Holdings Inc. Sr Nt.....		09/17/2018.....	Bank of America BISD Dealer.....		6,998,740	7,000,000	
64828C	AA	7	New Residential Mtg Ln Tr RMBS Ser 2018-.....		04/30/2018.....	Wells Fargo Securities LLC.....		5,420,772	5,283,522	21,134
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-.....		04/17/2018.....	Morgan Stanley & Co LLC.....		5,753,408	5,674,497	11,349
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-.....		10/12/2018.....	Nationwide Bank.....		4,450,142	4,436,747	5,423
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-.....		01/19/2018.....	Wells Fargo Securities LLC.....		7,176,403	7,024,429	19,512
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-.....		10/12/2018.....	Nationwide Bank.....		5,245,492	5,226,510	6,388
65341K	BA	3	Nextgear Floorplan Mast Ow Tr LBASS Ser.....		03/06/2018.....	Mizuho Securities USA Inc.....		5,999,287	6,000,000	
655044	AP	0	Noble Energy Inc Sr Nt.....		05/21/2018.....	JP Morgan Securities LLC.....		4,827,420	5,000,000	59,461
666807	BE	1	Northrop Grumman Corp Sr Nt.....		03/28/2018.....	Scottsdale.....		506,470	500,000	632
67575N	BG	7	Ocwen Master Adv Rec Tr LBASS Ser 2018-T.....		08/07/2018.....	Barclays Capital Inc.....		5,999,996	6,000,000	
68268X	AA	9	OneMain Direct Auto Rec Tr LBASS Ser 201.....		07/17/2018.....	RBC Capital Markets LLC.....		19,995,428	20,000,000	
68389X	BB	0	Oracle Corp Sr Nt 2.500% 05/15/22.....		12/18/2018.....	Nationwide Assurance Company.....		2,920,419	3,000,000	6,875
693304	AT	4	Peco Energy Co 1st Mtg Bd.....		03/28/2018.....	Scottsdale.....		981,150	1,000,000	14,263
71270Q	EB	8	Peoples United Bank Sr Nt.....		03/28/2018.....	Scottsdale.....		498,019	500,000	4,056
74824D	AG	5	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....		12/18/2018.....	Crestbrook.....		1,946,758	2,000,000	3,188
74988L	AC	8	ALM Loan Funding CLO Ser 2014-14A CI A2R.....		01/18/2018.....	BNP Paribas Securities Corp.....		20,000,000	20,000,000	
756109	AR	5	Realty Income Corp Sr Nt.....		03/28/2018.....	Scottsdale.....		3,018,300	3,000,000	56,031
761713	BT	2	Reynolds American Inc Sr Nt.....		03/28/2018.....	Scottsdale.....		213,481	200,000	5,615
80386W	AA	3	Sasol Financing USA LLC Sr Nt.....		09/21/2018.....	Direct.....		549,186	550,000	
817565	CD	4	Service Corp Intl Sr Nt.....		02/07/2018.....	JP Morgan Securities LLC.....		4,421,250	4,500,000	32,953
83001A	AC	6	Six Flags Entertainment Sr Nt.....		02/13/2018.....	Barclays Capital Inc.....		985,000	1,000,000	18,333
842434	CQ	3	Southern CA Gas Co 1st Mtg.....		03/28/2018.....	THI Holdings Inc.....		1,874,280	2,000,000	14,878
858119	AZ	3	Steel Dynamics Inc Sr Nt.....		02/09/2018.....	Citigroup.....		6,277,775	6,185,000	106,434
858119	BH	2	Steel Dynamics Inc Sr Nt.....		02/16/2018.....	Citigroup.....		2,202,712	2,265,000	41,006
86358E	EK	8	Structured Asset Inv Ln Tr RMBS Ser 2003.....		10/12/2018.....	Nationwide Bank.....		24,858,899	24,820,402	37,106
86358E	LS	3	Structured Asset Inv Ln Tr RMBS Ser 2004.....		10/12/2018.....	Nationwide Bank.....		3,047,234	3,050,003	4,632
871829	AM	9	Sysco Corp Sr Nt 5.375% 03/17/19.....		12/19/2018.....	Nationwide Indemnity.....		9,005,013	9,000,000	123,625
87272Q	AA	8	TLF National Tax Lien Trust LBASS Ser 20.....		02/23/2018.....	Guggenheim Securities LLC.....		900,355	900,387	
87272Q	AA	8	TLF National Tax Lien Trust LBASS Ser 20.....		10/12/2018.....	Nationwide Bank.....		1,795,344	1,800,774	4,173
87677Q	AA	9	Tax Ease Funding LLC RMBS Ser 2016-1A CI.....		10/12/2018.....	Nationwide Bank.....		6,659,066	6,679,184	15,684
880349	AR	6	Tenneco Automotive Inc Sr Nt.....		02/12/2018.....	Various.....		2,924,250	2,900,000	9,875
902494	AW	3	Tyson Foods Inc Sr Nt 2.650% 08/15/19.....		03/28/2018.....	Scottsdale.....		994,842	1,000,000	3,165
904764	AU	1	Unilever Cap Corp Sr Nt.....		12/18/2018.....	Crestbrook.....		2,672,544	3,000,000	23,333
904764	BG	1	Unilever Cap Corp Sr Nt.....		09/04/2018.....	Goldman Sachs & Company.....		6,453,070	6,500,000	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
907818	DY	1	Union Pacific Corp Nt	3.250% 01/15/25.....		03/28/2018.....	Scottsdale.....		1,490,181	1,500,000	9,885
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....			01/31/2018.....	Credit Suisse Securities LLC.....		5,500,000	5,500,000	
91159H	HL	7	US Bancorp Sr Nt	2.350% 01/29/21.....		03/28/2018.....	Scottsdale.....		985,292	1,000,000	3,851
915328	AU	2	Upland Ltd CLO Ser 2016-1A CI A1AR.....			04/25/2018.....	Citigroup.....		11,000,000	11,000,000	
92826C	AC	6	Visa Inc Sr Nt	2.800% 12/14/22.....		03/28/2018.....	Scottsdale.....		1,968,832	2,000,000	16,178
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A.....			06/29/2018.....	Goldman Sachs & Company.....		5,987,813	6,000,000	1,293
9497ER	AC	8	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C.....			10/12/2018.....	Nationwide Bank.....		12,067,527	12,056,411	16,714
94988M	AA	8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT.....			07/11/2018.....	Wells Fargo Securities LLC.....		9,564,657	9,580,000	11,317
95001N	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4.....			06/28/2018.....	Wells Fargo Securities LLC.....		5,149,730	5,000,000	9,216
96145D	AE	5	Westrock Co Sr Nt	3.750% 03/15/25.....		03/01/2018.....	Wells Fargo Securities LLC.....		10,969,640	11,000,000	
96950F	AD	6	Williams Partners LP Sr Nt.....			03/28/2018.....	Scottsdale.....		999,370	1,000,000	1,896
982526	AV	7	Wrigley Wm Jr Co Sr Nt.....			03/28/2018.....	Scottsdale.....		3,248,021	3,250,000	41,103
98877D	AC	9	ZF NA Capital Sr Nt	4.750% 04/29/25.....		02/14/2018.....	JP Morgan Securities LLC.....		7,148,750	7,000,000	98,826
P16259	AM	8	BBVA Bancomer SA Texas Sub Nt.....			11/14/2018.....	Direct.....		431,165	500,000	8,470
U85969	AC	4	Stillwater Mining Co Sr Nt.....			12/04/2018.....	Direct.....		410,625	450,000	12,173
134808	AC	8	Canacol Energy Ltd Sr Nt.....		A.....	04/26/2018.....	Direct.....		2,170,000	2,170,000	
35905B	AA	5	Frontera Energy Corp Sr Nt.....		A.....	06/20/2018.....	Direct.....		1,087,262	1,100,000	
448055	AK	9	Husky Energy Inc Sr Nt.....		A.....	06/27/2018.....	Cantor Fitzgerald & Co.....		5,684,761	5,675,000	46,661
67077M	AA	6	Nutrien Ltd Sr Nt	6.500% 05/15/19.....	A.....	04/10/2018.....	Tax Free Exchange.....		1,029,349	1,000,000	26,181
67077M	AH	1	Nutrien Ltd Sr Nt	6.750% 01/15/19.....	A.....	04/10/2018.....	Tax Free Exchange.....		11,207,120	11,175,000	178,102
C35898	AA	0	Frontera Energy Corp Sr Nt.....		A.....	09/25/2018.....	Direct.....		736,750	700,000	17,352
000000	00	0	KazMunayGas National Co Euro MTN.....		D.....	11/14/2018.....	Direct.....		518,191	525,000	1,027
000000	00	0	Cia Latino Americana Sr Nt.....		D.....	06/06/2018.....	Direct.....		127,588	150,000	5,420
000000	00	0	Cia Latino Americana Sr Nt.....		D.....	07/30/2018.....	Tax Free Exchange.....		594,496	600,000	1,583
000000	00	0	TC Ziraat Bankasi AS Euro MTN.....		D.....	09/19/2018.....	Direct.....		1,313,625	1,550,000	37,953
000000	00	0	Teva Pharmaceuticals NE Sr Nt.....		D.....	08/13/2018.....	Direct.....		1,889,363	1,845,000	43,791
000000	00	0	Capex SA Sr Nt	6.875% 05/15/24.....	D.....	05/09/2018.....	Direct.....		267,850	274,000	8,901
000000	00	0	Unifin Financiera SAB de CV Sr Nt.....		D.....	06/05/2018.....	Direct.....		188,000	200,000	4,712
00973R	AC	7	AKER BP ASA Sr Nt	5.875% 03/31/25.....	D.....	03/16/2018.....	Barclays Capital Inc.....		5,087,500	5,000,000	
05565Q	CR	7	BP Capital Markets PLC Sr Nt.....		D.....	03/28/2018.....	Scottsdale.....		994,999	1,000,000	8,575
05578Q	AA	1	BPCE SA Sub Nt	5.700% 10/22/23.....	D.....	08/08/2018.....	MUFG Securities Inc.....		1,051,700	1,000,000	17,100
067316	AD	1	Bacardi LTD Sr Nt	2.750% 07/15/26.....	D.....	12/18/2018.....	Crestbrook.....		2,569,158	3,000,000	35,063
11042T	AA	1	British Airways Plc PTC.....		C.....	03/14/2018.....	Citigroup.....		999,068	999,068	
12674T	AB	2	C&W Senior Financing DAC Sr Nt.....		D.....	10/05/2018.....	Direct.....		476,750	475,000	
21684A	AA	4	Rabobank Nederland Sub Nt.....		D.....	03/28/2018.....	Scottsdale.....		2,016,355	2,000,000	30,063
38502H	AA	3	Gran Tierra Energy Intl Sr Nt.....		D.....	02/08/2018.....	Direct.....		567,019	575,000	
40052C	AC	0	Grupo Kuo SAB De CV Sr Nt.....		D.....	07/25/2018.....	Direct.....		360,750	370,000	1,182
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....		D.....	03/28/2018.....	Scottsdale.....		999,223	1,000,000	9,795
423012	AF	0	Heineken NV Sr Nt	3.500% 01/29/28.....	C.....	03/28/2018.....	Scottsdale.....		2,908,110	3,000,000	17,208
445640	AB	1	Hunt Oil Co of Peru Sr Nt.....		D.....	05/24/2018.....	Direct.....		332,437	335,000	
44962L	AG	2	IHS Markit Ltd Sr Nt	4.125% 08/01/23.....	D.....	07/19/2018.....	HSBC Securities USA Inc.....		2,492,675	2,500,000	
48667Q	AS	4	KazMunayGas National Co Sr Nt.....		D.....	04/17/2018.....	Direct.....		321,766	325,000	
566007	AB	6	MARB BondCo PLC Sr Nt	6.875% 01/19/25.....	D.....	01/23/2018.....	Direct.....		1,010,365	1,025,000	229
59318Y	AA	6	MHP Lux SA Sr Nt	6.950% 04/03/26.....	D.....	03/22/2018.....	Direct.....		825,000	825,000	
600814	AN	7	Millicom Intl Cellular Sr Nt.....		D.....	01/11/2018.....	Direct.....		203,000	200,000	28
71647N	AM	1	Petrobras Global Finance Sr Nt.....		D.....	11/14/2018.....	Direct.....		561,825	550,000	5,634
71647N	AS	8	Petrobras Global Finance Sr Nt.....		D.....	12/04/2018.....	Direct.....		808,906	775,000	22,069

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
71647N	AY	5	Petrobras Global Finance Sr Nt.....		D.....	09/24/2018.....	Tax Free Exchange.....			575,000	575,000	5,462
76706A	AA	2	Rio Energy SA / UGENSA SA Sec Nt.....		D.....	01/25/2018.....	Direct.....			1,365,609	1,375,000	
83006L	AB	9	Sixsigma Networks Mexico Sr Nt.....		D.....	04/26/2018.....	Direct.....			985,000	985,000	
87656X	A@	0	Tate & Lyle Intl Fin PLC Sr Nt Ser A.....		D.....	03/20/2018.....	Stonecastle Securities LLC.....			7,042,560	7,000,000	110,964
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....		C.....	12/04/2018.....	Direct.....			198,844	225,000	2,363
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....		C.....	07/26/2018.....	Direct.....			2,059,868	2,425,000	25,250
893870	AX	3	Transport de Gas del Sur Sr Nt.....		D.....	04/26/2018.....	Direct.....			463,721	465,000	
899415	AE	3	Tullow Oil Plc Sr Nt 7.000% 03/01/25.....		D.....	03/16/2018.....	Direct.....			1,350,000	1,350,000	
90470T	AD	0	Unifin Financiera SAB de CV Sr Nt.....		D.....	02/08/2018.....	Direct.....			1,017,395	1,025,000	
A3158#	AG	4	Hofer Financial Services GmbH Sr Nt Ser.....		D.....	09/26/2018.....	Lloyds Securities Inc.....			25,000,000	25,000,000	
G24524	AL	7	Country Garden Holdings Co 1st Lien.....		D.....	12/04/2018.....	Direct.....			837,375	825,000	14,953
G5825A	AB	8	MARB BondCo PLC Sr Nt 6.875% 01/19/25.....		D.....	12/04/2018.....	Direct.....			812,201	875,000	22,893
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....		D.....	10/31/2018.....	Direct.....			93,500	425,000	10,598
G6764@	AA	2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro.....		D.....	04/25/2018.....	Bank of America BISD Dealer.....			13,118,876	13,118,876	
G7028A	AB	9	Petra Diamonds PLC 2nd Lien.....		D.....	10/18/2018.....	Direct.....			292,125	300,000	10,331
G7178*	AE	4	Porterbrook Rail Finance Ltd Sr Nt Ser A.....		B.....	11/07/2018.....	Natwest Securities.....			10,500,800	10,500,800	
L6388G	AB	6	Millicom Intl Cellular Sr Nt.....		D.....	01/17/2018.....	Direct.....			669,219	660,000	6,563
M8903B	AS	1	Turkcell Iletisim Hizmet Sr Nt.....		D.....	12/17/2018.....	Direct.....			842,625	975,000	9,425
P0606P	AC	9	Axtel SAB de CV Sr Nt 6.375% 11/14/24.....		D.....	12/19/2018.....	Direct.....			432,000	450,000	2,948
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....		D.....	06/11/2018.....	Direct.....			425,125	475,000	6,666
P5880U	AB	6	IRSA Propiedades Com Sr Nt.....		D.....	07/30/2018.....	Tax Free Exchange.....			143,647	145,000	4,476
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....		D.....	05/02/2018.....	Direct.....			1,486,906	1,375,000	56,604
P7354P	AA	2	OI SA Sr Nt - PIK 10.000% 07/27/25.....		D.....	11/06/2018.....	Direct.....			793,262	750,000	56,619
3899999.	Total - Bonds - Industrial and Miscellaneous.....									922,662,920	926,247,004	3,553,680

Bonds - Bank Loans

000000	00	0	Animal Supply Company First Out Term Ln.....			12/17/2018.....	Direct.....			551,724	562,984	
000000	00	0	TU Bidco Inc (TaskUS) Term Ln Nt 1.....			10/01/2018.....	Direct.....			2,151,990	2,195,908	
000000	00	0	SecurAmerica LLC Term Ln Nt 1.....			12/21/2018.....	Direct.....			1,396,790	1,442,163	
000000	00	0	Ferraro Fine Foods Corp Incremental Term.....			12/07/2018.....	Direct.....			176,710	179,401	
000000	00	0	NSM Insurance Group LLC Incremental Term.....			12/03/2018.....	Direct.....			601,009	613,275	
000000	00	0	Pathway Partners Vet Mgmt LLC New Term L.....			12/21/2018.....	Direct.....			4,360,372	4,438,662	
000000	00	0	Amynta Agency Inc Term Ln Nt 1.....			12/21/2018.....	Direct.....			1,006,470	1,048,406	
000000	00	0	Amynta Warranty Borrower Inc Term Ln Nt 1.....			12/21/2018.....	Direct.....			676,618	704,811	
000000	00	0	IRI Holdings Inc 1st Lien Term Ln Nt 1.....			12/07/2018.....	Direct.....			4,098,291	4,139,688	
000000	00	0	Touchstone Acquisition Inc Term Ln Nt 1.....			11/15/2018.....	Direct.....			2,865,361	2,938,832	
000000	00	0	Mac Lean-Fogg Company Term Ln Nt 1.....			12/21/2018.....	Direct.....			5,317,500	5,375,000	
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....			07/12/2018.....	Direct.....			2,182,655	2,244,375	
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....			08/24/2018.....	Direct.....			3,820,918	3,898,896	
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 1.....			07/25/2018.....	UBS Warburg London.....			250,833	251,147	
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 1.....			05/29/2018.....	Tax Free Exchange.....			413,833	413,833	
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 2.....			07/13/2018.....	UBS Financial Services Inc.....			525,306	525,963	
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 2.....			06/14/2018.....	Tax Free Exchange.....			866,667	866,667	
08579J	AX	0	Berry Plastics Corp Term Ln Q Nt 1.....			03/13/2018.....	Citigroup.....			199,965	198,723	
08579J	AX	0	Berry Plastics Corp Term Ln Q Nt 1.....			08/10/2018.....	Tax Free Exchange.....			1,667,261	1,655,854	
08579J	AY	8	Berry Plastics Corp Term Ln R Nt 1.....			02/12/2018.....	Tax Free Exchange.....			8,108,958	8,060,300	
14880B	AE	1	Catalent Pharma Solutions Inc New Term L.....			11/21/2018.....	Various.....			14,837,550	14,745,392	

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1		03/14/2018.....	Tax Free Exchange.....		2,079,077	2,072,515	
18449E	AD	2	Clean Harbors Inc New Term Ln 2 Nt 1.....		07/19/2018.....	Tax Free Exchange.....		5,943,051	5,944,935	
22818R	AW	6	Crown Americas LLC Term Ln B Nt 1		08/03/2018.....	Various.....		10,457,663	10,430,121	
23370P	AP	3	StandardAero Aviation Hold Inc Term Ln N.....		07/17/2018.....	UBS Financial Services Inc.....		2,991,808	2,976,923	
25374L	A*	9	Differential Brands Group Inc 1st Lien T.....		10/29/2018.....	Direct.....		5,880,000	6,000,000	
30282#	AA	0	First Watch Restaurants Term Ln Nt 1.....		09/28/2018.....	Tax Free Exchange.....		1,465,445	1,497,449	
30282#	AB	8	First Watch Restaurants Delayed Draw Ter.....		12/31/2018.....	Direct.....		307,763	307,763	
30282#	AB	8	First Watch Restaurants Delayed Draw Ter.....		11/20/2018.....	Direct.....		318,022	318,022	
30282#	AB	8	First Watch Restaurants Delayed Draw Ter.....		09/28/2018.....	Tax Free Exchange.....		396,681	396,681	
31528#	AA	2	Foundation Risk Partners Corp Delayed Dr.....		11/07/2018.....	Direct.....		659,546	666,208	
31528#	AA	2	Ferraro Fine Foods Corp Term Ln Nt 1.....		05/09/2018.....	Direct.....		2,311,729	2,358,907	
32007U	BX	6	First Data Corp New 2024 Term Ln Nt 1.....		02/20/2018.....	Credit Suisse Securities LLC.....		1,637,334	1,627,164	
35041@	AA	3	Foundation Risk Partners Corp Incrementa.....		08/09/2018.....	Direct.....		1,011,839	1,032,489	
35041@	AC	9	Foundation Risk Partners Corp Delayed Dr.....		09/12/2018.....	Direct.....		198,388	200,391	
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4.....		12/03/2018.....	Interest Capitalization.....		14,515	14,515	
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4.....		07/02/2018.....	Tax Free Exchange.....		8,688,216	8,932,500	1,884
36874V	AL	2	Generac Power Systems Inc Term Ln B Nt 1.....		07/10/2018.....	JP Morgan Securities LLC.....		8,255,250	8,300,000	
36874V	AL	2	Generac Power Systems Inc Term Ln B Nt 1.....		07/02/2018.....	Tax Free Exchange.....		16,636,876	16,597,656	
404122	AX	1	HCA Inc Term Ln B-10 Nt 1		03/22/2018.....	Bank of America BISD Dealer.....		1,613,147	1,613,147	
44903*	AC	0	Hygiena LLC Term Ln Nt 1.....		07/02/2018.....	Direct.....		1,998,388	2,028,821	
44903*	AC	0	Hygiena LLC Term Ln Nt 1.....		12/31/2018.....	Tax Free Exchange.....		547,396	551,393	
44969C	BF	6	Quintiles IMS New Term Ln B Nt 1		04/27/2018.....	Various.....		1,459,711	1,447,019	
44969C	BH	2	Quintiles IMS Term Ln B-2 Nt 1.....		10/09/2018.....	Various.....		10,000,540	9,984,092	
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1.....		08/20/2018.....	Direct.....		8,798,843	8,932,836	
44989*	AB	9	IQNavigator Inc Revolver Nt 1.....		08/20/2018.....	Direct.....		324,062	328,997	
45320*	AB	4	Implementation Mgmt Assistance Delayed D.....		02/21/2018.....	Direct.....		938,670	950,552	
45320*	AB	4	Implementation Mgmt Assistance Delayed D.....		06/29/2018.....	Tax Free Exchange.....		1,789,271	1,811,811	
55340#	AB	5	MB2 Dental Solutions LLC Term Ln Nt 1.....		10/01/2018.....	Tax Free Exchange.....		481,203	486,031	
55368*	AD	2	MSHC Inc Term Ln Nt 1 6.777% 07/31/23.....		11/20/2018.....	Tax Free Exchange.....		3,387,323	3,391,723	
60367*	AA	9	Ministry Brands LLC Delayed Draw TL Nt 1.....		06/29/2018.....	Tax Free Exchange.....		2,782,752	2,782,752	
62931*	AA	2	NMC Skincare Inter Hold LLC Term Ln Nt 1.....		10/31/2018.....	Direct.....		1,318,500	1,350,000	
62974@	AA	8	National Seating&Mobility Inc Term Ln Nt.....		06/01/2018.....	Direct.....		1,795,503	1,815,202	
62974@	AE	0	National Seating&Mobility Inc Delayed Dr.....		07/09/2018.....	Direct.....		80,522	80,522	
62974@	AE	0	National Seating&Mobility Inc Delayed Dr.....		10/23/2018.....	Direct.....		163,079	163,079	
62976#	AA	4	NSM Insurance Group LLC Term Ln Nt 1.....		05/11/2018.....	Direct.....		3,371,195	3,439,995	
62976#	AB	2	NSM Insurance Group LLC Delayed Draw Ter.....		05/17/2018.....	Direct.....		1,745,729	1,763,363	
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		12/13/2018.....	Tax Free Exchange.....		223,674	223,674	786
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		10/10/2018.....	Direct.....		189,660	189,660	
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		07/13/2018.....	Direct.....		122,004	122,004	
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		05/31/2018.....	Tax Free Exchange.....		279,574	310,556	3,430
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		05/09/2018.....	Direct.....		262,494	262,494	
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		11/14/2018.....	Direct.....		36,619	36,619	
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		05/15/2018.....	Direct.....		305,010	305,010	
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		08/17/2018.....	Direct.....		77,639	77,639	
67113@	AB	7	OTG Management LLC Incremental DD Term L.....		12/13/2018.....	Direct.....		37,666	37,666	
69323*	AA	3	Bakemark Holdings LLC New Term Ln Nt 1.....		05/09/2018.....	Direct.....		2,083,125	2,114,847	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
69398*	AB	1	Professional Datasolutions Inc Delayed D.....	05/30/2018.....	Direct.....		102,108	102,880	
69398*	AB	1	Professional Datasolutions Inc Delayed D.....	06/29/2018.....	Direct.....		1,246,793	1,256,215	
69398*	AC	9	Professional Datasolutions Inc Term Ln N.....	04/11/2018.....	Direct.....		136,059	138,131	
69398*	AC	9	Professional Datasolutions Inc Term Ln N.....	04/11/2018.....	Direct.....		71,647	72,738	
69398*	AC	9	Professional Datasolutions Inc Term Ln N.....	04/11/2018.....	Direct.....		569,626	578,301	
69398*	AC	9	Professional Datasolutions Inc Term Ln N.....	09/28/2018.....	Tax Free Exchange.....		57,888	58,715	
71639#	AA	4	PetiQ Inc Term Ln Nt 1.....	01/17/2018.....	Direct.....		3,054,169	3,116,836	
72584D	AE	4	Yum Brands New Term Ln Nt 1.....	04/03/2018.....	Tax Free Exchange.....		6,330,268	6,354,804	
73744G	AJ	1	Post Holdings Inc Term Ln B Nt 1.....	03/08/2018.....	Tax Free Exchange.....		12,924,909	12,893,485	
74966F	AJ	2	RP Crown Parent Term Ln B Nt 1.....	04/23/2018.....	Tax Free Exchange.....		24,452,241	24,402,000	
76168J	AN	6	RBS Global (Rexnord) Term Ln B Nt 1.....	11/07/2018.....	Credit Suisse Securities LLC.....		10,062,500	10,000,000	
78411E	AC	2	SCSG EA Acquisition Co Inc Initial Term.....	04/03/2018.....	Tax Free Exchange.....		328,924	330,449	113
79546K	AE	0	Sally Beauty Holdings New Term Ln B-1 Nt.....	03/29/2018.....	Tax Free Exchange.....		5,555,569	5,530,041	
81760H	AE	2	ServiceMaster Co Term Ln C Nt 1.....	11/15/2018.....	Various.....		10,063,750	10,000,000	
84611@	AC	7	Sovos LLC New #2 Additional Term Ln Nt 1.....	07/02/2018.....	Direct.....		360,041	360,041	
84756#	AA	4	Spectra Finance LLC Term Ln Nt 1.....	04/02/2018.....	Direct.....		4,256,736	4,343,608	
84762N	BK	6	Spectrum Brands Inc Term Ln Nt 2.....	11/19/2018.....	Various.....		12,437,966	12,371,875	
84762N	BK	6	Spectrum Brands Inc Term Ln Nt 3.....	11/19/2018.....	Various.....		4,371,473	4,348,244	
84762N	BK	6	Spectrum Brands Inc Term Ln Nt 4.....	11/19/2018.....	Various.....		1,092,401	1,086,596	
86803@	AA	4	Sunshine Sub LLC Term Ln Nt 1.....	05/25/2018.....	Direct.....		3,331,125	3,399,107	
89416F	AQ	0	Travel Leaders Group LLC Term Ln Nt 1.....	09/19/2018.....	Morgan Stanley & Co LLC.....		14,922,513	14,925,000	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....	04/17/2018.....	Credit Suisse Securities LLC.....		3,709,008	3,676,715	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....	04/11/2018.....	Tax Free Exchange.....		11,750,013	11,685,615	
90351H	AB	4	US Foods Inc New Term Ln Nt 1.....	09/21/2018.....	Various.....		6,474,571	6,450,382	
90351H	AB	4	US Foods Inc New Term Ln Nt 1.....	06/22/2018.....	Tax Free Exchange.....		22,096,979	21,973,050	
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2.....	02/28/2018.....	Tax Free Exchange.....		6,276,272	6,418,750	
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....	04/02/2018.....	Direct.....		1,313,787	1,327,057	
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....	02/28/2018.....	Tax Free Exchange.....		3,454,319	3,521,817	
92940J	AB	4	WR Grace & Co Term Ln B1 Nt 1.....	04/20/2018.....	Goldman Sachs & Company.....		3,670,406	3,675,000	
92940J	AD	0	WR Grace & Co Term Ln B2 Nt 1.....	04/20/2018.....	Goldman Sachs & Company.....		6,292,125	6,300,000	
98158#	AB	6	Worldwide Facilities LLC Term Ln Nt 1.....	05/03/2018.....	Direct.....		933,784	943,216	
98158#	AC	4	Worldwide Facilities LLC Delayed Draw Te.....	06/01/2018.....	Direct.....		226,038	226,038	
98158#	AC	4	Worldwide Facilities LLC Delayed Draw Te.....	12/31/2018.....	Tax Free Exchange.....		107,399	107,399	
98215#	AB	7	Wrench Group LLC Delayed Draw Term Ln Nt.....	03/14/2018.....	Direct.....		430,498	430,498	
98215#	AB	7	Wrench Group LLC Delayed Draw Term Ln Nt.....	12/31/2018.....	Tax Free Exchange.....		44,604	44,604	17
000000	00	0	Burger King Term Ln B3 Nt 2.....	A.....	06/01/2018.....	JP Morgan Securities LLC.....	1,827,643	1,823,085	
000000	00	0	Burger King Term Ln B3 Nt 1.....	A.....	06/01/2018.....	JP Morgan Securities LLC.....	1,164,518	1,161,614	
000000	00	0	Burger King Term Ln B3 Nt 1.....	A.....	06/29/2018.....	Tax Free Exchange.....	2,251,881	2,249,971	
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....	A.....	06/08/2018.....	Barclays Capital Inc.....	496,250	496,250	
C7740G	AB	7	Regent Purchaser Inv (RGL) New Term Ln N.....	A.....	12/31/2018.....	Interest Capitalization.....	428,523	428,523	
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....	D.....	06/07/2018.....	Morgan Stanley & Co LLC.....	1,891,242	1,886,525	
8299999	Total - Bonds - Bank Loans.....						362,111,849	363,271,198	6,230
8399997	Total - Bonds - Part 3.....						1,614,075,939	1,618,749,810	4,484,086
8399998	Total - Bonds - Summary Item from Part 5.....						297,015,595	399,972,433	508,268
8399999	Total - Bonds.....						1,911,091,534	2,018,722,243	4,992,354

Preferred Stocks - Industrial and Miscellaneous

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
P4949B AN 4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid.....			D.....	11/14/2018.....	Direct.....	500,000.000	491,250		9,834
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....								491,250	XXX	9,834
8999997. Total - Preferred Stocks - Part 3.....								491,250	XXX	9,834
8999998. Total - Preferred Stocks - Summary Item from Part 5.....								275,000	XXX	
8999999. Total - Preferred Stocks.....								766,250	XXX	9,834
Common Stocks - Industrial and Miscellaneous										
31340# 00 1	Federal Home Loan Bank Com Cl B.....				08/15/2018.....	Direct.....	200.000	20,000	XXX	
69120# 10 6	Owl Rock Capital Corp Com.....				12/11/2018.....	Direct.....	653,985.380	10,102,642	XXX	
69562K 50 6	Pain Therapeutics Inc Com.....				06/28/2018.....	Tax Free Exchange.....	584.000	29,535	XXX	
000000 00 0	Banro Corporation Com.....			A.....	05/23/2018.....	Taxable Exchange.....	177,745.000	1,175,774	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								11,327,951	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates										
63863* 10 4	Nationwide General Ins Co Com.....				11/29/2018.....	Capital Contribution.....		215,000,000	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								215,000,000	XXX	0
Common Stocks - Mutual Funds										
63867N 21 6	Nationwide Dest 2055-C (Seed).....				12/20/2018.....	Direct.....	60.030	694	XXX	
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....				12/20/2018.....	Direct.....	97.310	749	XXX	
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....				12/18/2018.....	Direct.....	126.370	1,262	XXX	
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd.....				12/19/2018.....	Direct.....	2,607.790	29,529	XXX	
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap.....				12/19/2018.....	Direct.....	5,817.590	65,023	XXX	
9299999. Total - Common Stocks - Mutual Funds.....								97,257	XXX	0
9799997. Total - Common Stocks - Part 3.....								226,425,208	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....								222	XXX	
9799999. Total - Common Stocks.....								226,425,430	XXX	0
9899999. Total - Preferred and Common Stocks.....								227,191,680	XXX	9,834
9999999. Total - Bonds, Preferred and Common Stocks.....								2,138,283,214	XXX	5,002,188

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
					F o r e i g n													Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
CUSIP Identification			Description			Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
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36179S	T7	2	GNMA Pool #MA4174	5.000% 11/20/24.....	12/01/2018.	Paydown.....																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				</

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
97705L SJ 7	Wisconsin St GO Ser A 5.000% 05/01/20.....		..	05/01/2018.	Redemption 100.0000.....	.....	...5,150,000	...5,150,000	...5,448,842	5,166,912	.....	.....(16,912)	.....	.....(16,912)	.....	.....5,150,000	.....	.....	.....0	...128,750	05/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....		.....	.....	.....	.....	...116,894,200	...116,880,000	...126,925,454	117,534,934	0	(641,529)	0	(641,529)	0	116,893,405	0	795	795	..4,364,265	XXX

Bonds - U.S. Political Subdivisions of States

052396 RT 7	Austin TX GO Pub Ppty Fin Contractual.....		..	09/01/2018.	Maturity.....	.....	...3,000,000	...3,000,000	...3,165,731	3,000,000	.....	.....	.....	.....0	.....	...3,000,000	.....	.....	.....0	...150,000	09/01/2018.
088365 CV 1	Bexar Cnty TX GO Hosp Dist Cfts Oblig.....		..	02/15/2018.	Redemption 100.0000.....	.....	...7,000,000	...7,000,000	...7,092,865	7,003,437	.....	.....(3,437)	.....	.....(3,437)	.....	...7,000,000	.....	.....	.....0	...175,000	02/15/2022.
137087 LP 5	Canal Winchester OH Loc SD GO Ref.....		..	11/29/2018.	Nationwide General.....	.....	...4,747,707	...4,345,000	...5,050,976	...4,776,799	.....	.....(29,092)	.....	.....(29,092)	.....	...4,747,708	.....	.....	.....0	...226,845	12/01/2028.
235219 FJ 6	Dallas TX GO Preref Ref & Impt Ser A.....		..	02/15/2018.	Maturity.....	.....	...45,000	...45,000	...49,399	...45,123	.....	.....(123)	.....	.....(123)	.....	...45,000	.....	.....	.....0	...1,125	02/15/2018.
235219 FR 8	Dallas TX GO Unref Ref & Impt Ser A.....		..	02/15/2018.	Maturity.....	.....	...14,955,000	...14,955,000	...16,455,347	...14,996,960	.....	.....(41,960)	.....	.....(41,960)	.....	...14,955,000	.....	.....	.....0	...373,875	02/15/2018.
349460 W2 7	Fort Worth TX ISD GO Preref.....		..	02/15/2018.	Redemption 100.0000.....	.....	...4,000,000	...4,000,000	...4,237,320	...4,003,577	.....	.....(3,577)	.....	.....(3,577)	.....	...4,000,000	.....	.....	.....0	...100,000	02/15/2027.
375280 KA 1	Gilbert AZ GO Projs of 2006 & 2007.....		..	07/01/2018.	Redemption 100.0000.....	.....	...4,080,000	...4,080,000	...4,360,911	...4,099,603	.....	.....(19,603)	.....	.....(19,603)	.....	...4,080,000	.....	.....	.....0	...204,000	07/01/2019.
486116 XH 4	Kauai Cnty HI GO Bld Amer Bd.....		..	08/01/2018.	Maturity.....	.....	...500,000	...500,000	...500,000	...500,000	.....	.....	.....	.....0	.....	...500,000	.....	.....	.....0	...20,180	08/01/2018.
49474E S8 7	King Cnty WA GO Ltd Tax Swr.....		..	11/29/2018.	Nationwide General.....	.....	...4,999,278	...5,000,000	...4,937,850	...4,992,051	.....	...7,227	.....	...7,227	.....	...4,999,278	.....	.....	.....0	...352,778	01/01/2029.
509426 H6 2	Lake Cnty OH GO Swr & Wtr Dist Impt.....		..	12/01/2018.	Call 100.0000.....	.....	...275,000	...275,000	...285,884	...275,000	.....	.....	.....	.....0	.....	...275,000	.....	.....	.....0	...14,438	12/01/2019.
584002 LF 4	Mecklenburg Cnty NC GO Pub Impt Ser B.....		..	02/01/2018.	Redemption 100.0000.....	.....	...10,000,000	...10,000,000	...10,609,080	...10,009,507	.....	.....(9,507)	.....	.....(9,507)	.....	...10,000,000	.....	.....	.....0	...250,000	02/01/2019.
586145 QJ 6	Memphis TN GO Ref Gen Impt.....		..	10/01/2018.	Maturity.....	.....	...11,850,000	...11,850,000	...12,875,499	...11,928,312	.....	.....(78,312)	.....	.....(78,312)	.....	...11,850,000	.....	.....	.....0	...622,125	10/01/2018.
586145 UD 4	Memphis TN GO Ref Gen Impt.....		..	04/01/2018.	Redemption 100.0000.....	.....	...6,375,000	...6,375,000	...6,753,101	...6,386,421	.....	.....(11,421)	.....	.....(11,421)	.....	...6,375,000	.....	.....	.....0	...159,375	04/01/2023.
643272 8Q 3	New Castle Cnty DE GO Ser A.....		..	07/15/2018.	Redemption 100.0000.....	.....	...1,700,000	...1,700,000	...1,719,399	...1,702,853	.....	.....(2,853)	.....	.....(2,853)	.....	...1,700,000	.....	.....	.....0	...85,000	07/15/2026.
643272 8R 1	New Castle Cnty DE GO Ser A.....		..	07/15/2018.	Redemption 100.0000.....	.....	...1,000,000	...1,000,000	...1,008,896	...1,001,311	.....	.....(1,311)	.....	.....(1,311)	.....	...1,000,000	.....	.....	.....0	...50,000	07/15/2027.
779240 EK 2	Round Rock TX Indep Sch Dis GO Sch Bldg.....		..	08/01/2018.	Redemption 100.0000.....	.....	...3,490,000	...3,490,000	...3,546,335	...3,490,652	.....	.....(56,335)	.....	.....(56,335)	.....	...3,490,000	.....	.....	.....0	...183,225	08/01/2019.
812626 D4 8	Seattle WA GO Ref & Impt-Ltd Tax-Ser B.....		..	08/01/2018.	Maturity.....	.....	...5,000,000	...5,000,000	...5,592,887	...5,067,627	.....	.....(67,627)	.....	.....(67,627)	.....	...5,000,000	.....	.....	.....0	...250,000	08/01/2018.
812626 XA 2	Seattle WA GO Ref 5.000% 12/01/19.....		..	12/01/2018.	Redemption 100.0000.....	.....	...5,300,000	...5,300,000	...5,579,875	...5,337,190	.....	.....(37,190)	.....	.....(37,190)	.....	...5,300,000	.....	.....	.....0	...265,000	12/01/2019.
927734 UL 5	Virginia Beach VA GO Ref & Impt.....		..	07/15/2018.	Maturity.....	.....	...5,425,000	...5,425,000	...6,005,428	...5,486,791	.....	.....(61,791)	.....	.....(61,791)	.....	...5,425,000	.....	.....	.....0	...271,250	07/15/2018.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....		.....	.....	.....	.....	...93,741,985	...93,340,000	...100,141,100	94,158,897	0	(416,912)	0	(416,912)	0	...93,741,986	0	0	0	..3,754,216	XXX

Bonds - U.S. Special Revenue and Special Assessment

006116 AZ 0	Adams Cnty PA Indl Dev AuthRev Gettysbur.....		..	08/15/2018.	Maturity.....	.....	...1,250,000	...1,250,000	...1,275,218	...1,254,112	.....	.....(4,112)	.....	.....(4,112)	.....	...1,250,000	.....	.....	.....0	...50,000	08/15/2018.
010268 AZ 3	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....		..	11/29/2018.	Nationwide General.....	.....	...1,119,003	...1,000,000	...1,145,250	...1,131,104	.....	.....(12,102)	.....	.....(12,102)	.....	...1,119,003	.....	.....	.....0	...62,222	09/01/2035.
011842 UA 7	Alaska St Intl Arpts Rev Unref AMT Ser A.....		..	10/12/2018.	Call 100.0000.....	.....	...4,365,000	...4,365,000	...4,306,227	...4,321,148	.....	...8,396	.....	...8,396	.....	...4,329,544	.....	...35,456	...35,456	...224,919	10/01/2021.
114894 WD 6	Broward Cnty FL Arpt Sys Rev Amr-Ser A.....		..	11/29/2018.	Nationwide General.....	.....	...4,359,280	...4,000,000	...4,504,240	...4,409,445	.....	.....(42,586)	.....	.....(42,586)	.....	...4,366,860	.....	.....(7,580)	(7,580)	...232,222	10/01/2032.
161045 HP 7	Charlotte NC Wtr & Swr Rev Ser 2008.....		..	07/01/2018.	Call 100.0000.....	.....	...6,475,000	...6,475,000	...6,528,677	...6,491,541	.....	.....(16,541)	.....	.....(16,541)	.....	...6,475,000	.....	.....	.....0	...323,750	07/01/2027.
166409 FQ 0	Chesterfield Cnty VA Rev Preref.....		..	11/01/2018.	Call 100.0000.....	.....	...2,335,000	...2,335,000	...2,331,498	...2,333,024	.....	...182	.....	...182	.....	...2,333,206	.....	...1,794	...1,794	...93,400	11/01/2025.
167562 NW 3	Chicago IL Midway Arpt Rev AMT Ref 2nd L.....		..	11/29/2018.	Nationwide General.....	.....	...4,576,222	...4,355,000	...4,689,333	...4,611,448	.....	.....(35,226)	.....	.....(35,226)	.....	...4,576,222	.....	.....	.....0	...307,269	01/01/2033.
167592 P5 7	Chicago IL O'Hare Int Arpt Rev Ref Gen A.....		..	01/01/2018.	Maturity.....	.....	...13,000,000	...13,000,000	...13,876,720	...13,000,000	.....	.....	.....	.....0	.....	...13,000,000	.....	.....	.....0	...341,250	01/01/2018.
167593 A4 4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S.....		..	11/29/2018.	Nationwide General.....	.....	...3,859,100	...3,500,000	...4,040,890	...4,015,823	.....	.....(45,934)	.....	.....(45,934)	.....	...3,969,889	.....	.....(110,789)	(110,789)	...248,403	01/01/2035.
246419 AB 8	Delaware St Trans Auth Rev Grant Anticip.....		..	03/01/2018.	Maturity.....	.....	...1,405,000	...1,405,000	...1,618,321	...1,409,970	.....	.....(4,970)	.....	.....(4,970)	.....	...1,405,000	.....	.....	.....0	...35,125	03/01/2018.
3128F2 EB 7	FHLMC Gold PC Pool #D62830.....		..	12/01/2018.	Paydown.....	.....	...1,484	...1,484	...1,446	...1,459	.....	...26	.....	...26	.....	...1,484	.....	.....	.....0	...58	08/15/2025.
3128F2 FX 8	FHLMC Gold PC Pool #D62882.....		..	12/01/2018.	Paydown.....	.....	...4,417	...4,417	...4,302	...4,346	.....	...71	.....	...71	.....	...4,417	.....	.....	.....0	...170	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028 4.812% 10/25/35.....		..	12/01/2018.	Paydown.....	.....	...18,328	...18,328	...18,503	...18,485	.....	.....(157)	.....	.....(157)	.....	...18,328	.....	.....	.....0	...415	10/25/2035.
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21.....		..	12/15/2018.	Paydown.....	.....	...23,874	...23,874	...24,187	...23,846	.....	...28	.....	...28	.....	...23,874	.....	.....	.....0	...1,094	05/15/2021.
312905 E4 0	FHLMC REMIC Ser 1085 Cl G.....		..	12/01/2018.	Paydown.....	.....	...6,865	...6,865	...6,826	...6,835	.....	...29	.....	...29	.....	...6,865	.....	.....	.....0	...313	05/15/2021.
312905 YJ 5	FHLMC REMIC Ser 1077-E.....		..	12/01/2018.	Paydown.....	.....	...14,334	...14,334	...15,124	...14,620	.....	.....(286)	.....	.....(286)	.....	...14,334	.....	.....	.....0	...690	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA.....		..	12/01/2018.	Paydown.....	.....	...7,645	...7,645	...7,358	...7,572	.....	...73	.....	...73	.....	...7,645	.....	.....	.....0	...374	08/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD.....		..	12/01/2018.	Paydown.....	.....	...22,292	...22,292	...22,866	...22,508	.....	.....(216)	.....	.....(216)	.....	...22,292	.....	.....	.....0	...753	12/15/2022.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
						F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification			Description		Unrealized Valuation Increase (Decrease)									Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
312915 UF 6			FHLMC REMIC Ser 1504 Z.....	..	12/01/2018.		Paydown.....			150,356	150,356	154,662	151,994		(1,639)		(1,639)		150,356			0	5,320	05/15/2023.
31292G PB 6			FHLMC Gold PC Pool #C00418.....	..	12/01/2018.		Paydown.....			654	654	637	642		12		12		654			0	25	08/15/2025.
3132GK ZN 9			FHLMC Pool #Q04649 3.500% 11/15/41.....	..	12/01/2018.		Paydown.....			3,720,551	3,720,551	3,867,023	3,859,370		(138,819)		(138,819)		3,720,551			0	69,607	11/15/2041.
3132GL XT 6			FGLMC Pool #Q05490 3.500% 01/15/42.....	..	12/01/2018.		Paydown.....			1,699,633	1,699,633	1,766,297	1,762,008		(62,375)		(62,375)		1,699,633			0	35,448	01/15/2042.
3132GR AS 0			FGLMC Pool #Q06017 3.500% 02/15/42.....	..	12/01/2018.		Paydown.....			2,009,766	2,009,766	2,088,753	2,083,787		(74,021)		(74,021)		2,009,766			0	37,027	02/15/2042.
3132GR ZW 4			FGLMC Pool #Q06757 3.500% 03/15/42.....	..	12/01/2018.		Paydown.....			365,485	365,485	376,691	376,262		(10,778)		(10,778)		365,485			0	5,746	03/15/2042.
3132GT GV 3			FHLMC Pool #Q08012 3.500% 04/15/42.....	..	12/01/2018.		Paydown.....			1,977,716	1,977,716	2,055,141	2,050,231		(72,514)		(72,514)		1,977,716			0	37,531	04/15/2042.
31335G EC 5			FHLMC Gold PC Pool #C80131.....	..	12/01/2018.		Paydown.....			7,599	7,599	7,424	7,494		105		105		7,599			0	254	03/15/2024.
3133T3 KF 4			FHLMC REMIC Ser 1628-KZ.....	..	12/01/2018.		Paydown.....			55,299	55,299	58,097	56,207		(908)		(908)		55,299			0	1,771	12/15/2023.
3133T3 Q2 7			FHLMC REMIC Ser 1674-Z.....	..	12/01/2018.		Paydown.....			87,943	87,943	90,987	89,106		(1,162)		(1,162)		87,943			0	3,050	02/15/2024.
3133T3 X8 6			FHLMC REMIC Ser 1683 Z.....	..	12/01/2018.		Paydown.....			169,309	169,309	170,371	169,402		(94)		(94)		169,309			0	5,919	02/15/2024.
3133T6 M4 0			FHLMC REMIC Ser 1837-Z.....	..	12/01/2018.		Paydown.....			57,111	57,111	58,878	57,888		(777)		(777)		57,111			0	1,934	04/15/2026.
3133TA CQ 3			FHLMC REMIC Ser 1967-BA.....	..	12/01/2018.		Paydown.....			27,856	27,856	28,750	28,164		(309)		(309)		27,856			0	1,147	06/17/2027.
3133TC 6P 8			FHLMC Structured Ser 2008 M.....	..	12/01/2018.		Paydown.....			154,350	154,350	160,262	157,497		(3,147)		(3,147)		154,350			0	6,067	11/20/2027.
3133TH RV 1			FHLMC REMIC Ser 2120 CI PC.....	..	12/01/2018.		Paydown.....			335,602	335,602	334,602	334,762		840		840		335,602			0	9,158	01/15/2019.
31340Y GR 4			FHLMC REMIC Ser 22-C 9.500% 04/15/20.....	..	01/15/2018.		Paydown.....			490	490	508	487		3		3		490			0	4	04/15/2020.
31342A P4 5			FHLMC Pool #780443 3.703% 03/25/33.....	..	12/01/2018.		Paydown.....			156,140	156,140	155,981	155,936		204		204		156,140			0	2,487	03/25/2033.
31356B CJ 7			FHLMC Gold PC Pool #D49973.....	..	12/01/2018.		Paydown.....			14,199	14,199	12,708	13,355		844		844		14,199			0	466	03/15/2024.
31358E MW 9			FNMA REMIC Ser 1990-64Z.....	..	12/01/2018.		Paydown.....			23,893	23,893	26,819	24,575		(682)		(682)		23,893			0	1,153	06/25/2020.
31358E RK 0			FNMA REMIC Ser 1990-72B.....	..	12/01/2018.		Paydown.....			20,601	20,601	20,115	20,412		189		189		20,601			0	818	07/25/2020.
31358E XG 2			FNMA REMIC Ser 1990-83A.....	..	12/01/2018.		Paydown.....			13,334	13,334	13,292	13,259		75		75		13,334			0	675	07/25/2020.
31358G PP 6			FNMA REMIC Ser 1991-39J.....	..	12/01/2018.		Paydown.....			7,452	7,452	8,021	7,578		(125)		(125)		7,452			0	315	05/25/2021.
31358G X4 4			FNMA REMIC Ser 1991-56G.....	..	12/01/2018.		Paydown.....			7,120	7,120	6,992	7,061		59		59		7,120			0	245	06/25/2021.
31358H GT 6			FNMA REMIC Ser 1991-73A.....	..	12/01/2018.		Paydown.....			3,084	3,084	2,963	3,046		39		39		3,084			0	143	07/25/2021.
31358H XU 4			FNMA REMIC Ser 1991-92Z.....	..	12/01/2018.		Paydown.....			19,225	19,225	20,030	19,355		(130)		(130)		19,225			0	860	07/25/2021.
31358M P4 0			FNMA REMIC Ser 1992-71X.....	..	12/01/2018.		Paydown.....			41,939	41,939	43,631	42,280		(341)		(341)		41,939			0	1,356	05/25/2022.
31358M WZ 3			FNMA REMIC Ser 1992-49 CI L.....	..	12/01/2018.		Paydown.....			19,246	19,246	18,919	19,005		241		241		19,246			0	652	04/25/2022.
31358N 5B 4			FNMA REMIC Ser 1992-124 PZ.....	..	12/01/2018.		Paydown.....			29,079	29,079	29,918	29,302		(223)		(223)		29,079			0	1,114	07/25/2022.
31359B DN 4			FNMA REMIC Ser 1993-115G.....	..	12/01/2018.		Paydown.....			5,611	5,611	5,529	5,563		47		47		5,611			0	154	07/25/2023.
31359B ZK 6			FNMA REMIC Ser 1993-119GA.....	..	12/01/2018.		Paydown.....			66,254	66,254	65,384	65,825		428		428		66,254			0	2,154	07/25/2023.
31359P DJ 2			FNMA ACES Ser 1997-M2 CI Z.....	..	03/01/2018.		Paydown.....			1,338,366	1,338,366	1,437,509	1,406,115		(67,749)		(67,749)		1,338,366			0	23,760	01/17/2037.
31359Q LQ 5			FNMA REMIC Ser 1997-63 ZA.....	..	12/01/2018.		Paydown.....			161,089	161,089	157,915	159,182		1,906		1,906		161,089			0	5,741	09/18/2027.
31359V BH 5			FNMA REMIC Ser 1998-73 CI MZ.....	..	12/01/2018.		Paydown.....			92,331	92,331	94,665	93,614		(1,282)		(1,282)		92,331			0	4,714	10/17/2038.
313602 3E 2			FNMA REMIC Ser 1989-67D.....	..	12/01/2018.		Paydown.....			8,436	8,436	8,408	8,388		48		48		8,436			0	341	10/25/2019.
313602 W4 2			FNMA REMIC Ser 1989-62G.....	..	12/01/2018.		Paydown.....			7,063	7,063	6,795	6,995		68		68		7,063			0	294	10/25/2019.
313603 2H 4			FNMA REMIC Ser 1990-35E.....	..	12/01/2018.		Paydown.....			4,150	4,150	4,146	4,127		23		23		4,150			0	198	04/25/2020.
313603 5J 7			FNMA REMIC Ser 1990-41D.....	..	12/01/2018.		Paydown.....			68,358	68,358	74,593	69,511		(1,153)		(1,153)		68,358			0	3,038	04/25/2020.
313603 GW 6			FNMA REMIC Ser 1989-86E.....	..	12/01/2018.		Paydown.....			3,129	3,129	3,032	3,102		28		28		3,129			0	124	11/25/2019.
313603 JJ 2			FNMA REMIC Ser 1989-90E.....	..	12/01/2018.		Paydown.....			6,159	6,159	6,114	6,125		34		34		6,159			0	286	12/25/2019.
313603 QH 8			FNMA REMIC Ser 1990-1D.....	..	12/01/2018.		Paydown.....			2,185	2,185	2,149	2,169		16		16		2,185			0	97	01/25/2020.
313603 TW 2			FNMA REMIC Ser 1990-4Z.....	..	12/01/2018.		Paydown.....			66,597	66,597	73,231	67,312		(714)		(714)		66,597			0	3,063	01/25/2020.
31373U ZC 4			FNMA Pool #304139 9.000% 01/25/25.....	..	12/01/2018.		Paydown.....			702	702	736	721		(20)		(20)		702			0	35	01/25/2025.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31377H	VB	5		12/01/2018.	Paydown.....	.....	.....129	129	126	127	.....	.....	.....2	2	.....	.....129	.....	.....	.....0	5	05/25/2027.
31377M	AP	6		12/01/2018.	Paydown.....	.....	.....377,121	377,121	404,757	379,677	.....	.....(2,556)	.....	.....(2,556)	.....	.....377,121	.....	.....	.....0	11,944	12/25/2019.
31377T	BE	5		11/01/2018.	Paydown.....	.....	.....957,090	957,090	998,664	958,605	.....	.....(1,515)	.....	.....(1,515)	.....	.....957,090	.....	.....	.....0	42,702	06/25/2019.
3137A2	NK	3		12/01/2018.	Paydown.....	.....	.....1,482,818	1,482,818	1,415,164	1,465,566	.....	.....17,251	.....	.....17,251	.....	.....1,482,818	.....	.....	.....0	30,437	12/15/2037.
3137A5	R7	1		12/01/2018.	Paydown.....	.....	.....1,233,852	1,233,852	1,259,551	1,234,651	.....	.....(799)	.....	.....(799)	.....	.....1,233,852	.....	.....	.....0	27,554	08/15/2035.
31381L	NY	9		12/01/2018.	Paydown.....	.....	.....41,252	41,252	52,796	50,278	.....	.....(9,026)	.....	.....(9,026)	.....	.....41,252	.....	.....	.....0	1,503	01/25/2028.
3138A8	F4	3		12/01/2018.	Paydown.....	.....	.....519,246	519,246	522,749	522,677	.....	.....(3,430)	.....	.....(3,430)	.....	.....519,246	.....	.....	.....0	9,891	03/25/2041.
3138AE	J8	7		12/01/2018.	Paydown.....	.....	.....1,481,350	1,481,350	1,491,334	1,491,128	.....	.....(9,777)	.....	.....(9,777)	.....	.....1,481,350	.....	.....	.....0	30,833	04/25/2041.
3138MC	3U	6		12/01/2018.	Paydown.....	.....	.....823,868	823,868	832,107	831,592	.....	.....(7,724)	.....	.....(7,724)	.....	.....823,868	.....	.....	.....0	15,610	10/25/2042.
3138W9	GP	9		12/01/2018.	Paydown.....	.....	.....215,985	215,985	204,814	205,560	.....	.....10,425	.....	.....10,425	.....	.....215,985	.....	.....	.....0	3,496	08/25/2043.
3138W9	KQ	2		11/28/2018.	Morgan Stanley & Co LLC.....	.....	.....8,734,230	9,121,539	8,649,785	8,683,414	.....	.....6,083	.....	.....6,083	.....	.....8,689,497	.....	.....44,733	44,733	272,130	08/25/2043.
3138W9	KQ	2		11/01/2018.	Paydown.....	.....	.....954,929	954,929	905,542	909,062	.....	.....45,867	.....	.....45,867	.....	.....954,929	.....	.....	.....0	14,664	08/25/2043.
3138W9	LM	0		11/01/2018.	Paydown.....	.....	.....318,674	318,674	302,192	303,341	.....	.....15,332	.....	.....15,332	.....	.....318,674	.....	.....	.....0	5,134	08/25/2043.
3138W9	LM	0		11/29/2018.	Nationwide General.....	.....	.....2,670,358	2,803,479	2,658,487	2,668,595	.....	.....1,762	.....	.....1,762	.....	.....2,670,358	.....	.....	.....0	83,637	08/25/2043.
3138WE	NA	3		12/12/2018.	Morgan Stanley & Co LLC.....	.....	.....53,775,733	55,769,040	56,348,515	56,321,699	.....	.....(8,337)	.....	.....(8,337)	.....	.....56,313,363	.....	.....(2,537,630)	(2,537,630)	1,728,840	05/25/2045.
3138WE	NA	3		12/01/2018.	Paydown.....	.....	.....4,785,838	4,785,838	4,835,565	4,833,264	.....	.....(47,427)	.....	.....(47,427)	.....	.....4,785,838	.....	.....	.....0	79,264	05/25/2045.
3138WE	RA	9		11/28/2018.	Bank of America BISD Dealer.....	.....	.....33,831,184	35,442,721	35,625,132	35,617,338	.....	.....(2,914)	.....	.....(2,914)	.....	.....35,614,425	.....	.....(1,783,241)	(1,783,241)	1,057,374	05/25/2045.
3138WE	RA	9		11/01/2018.	Paydown.....	.....	.....3,703,431	3,703,431	3,722,491	3,721,677	.....	.....(18,246)	.....	.....(18,246)	.....	.....3,703,431	.....	.....	.....0	55,700	05/25/2045.
3138WE	VB	2		12/01/2018.	Paydown.....	.....	.....4,062,114	4,062,114	4,203,653	4,198,832	.....	.....(136,718)	.....	.....(136,718)	.....	.....4,062,114	.....	.....	.....0	78,405	06/25/2045.
3138WF	B6	2		12/01/2018.	Paydown.....	.....	.....4,670,233	4,670,233	4,866,529	4,859,186	.....	.....(188,953)	.....	.....(188,953)	.....	.....4,670,233	.....	.....	.....0	94,321	07/25/2045.
3138WF	NY	8		12/01/2018.	Paydown.....	.....	.....1,653,074	1,653,074	1,667,409	1,666,739	.....	.....(13,665)	.....	.....(13,665)	.....	.....1,653,074	.....	.....	.....0	25,050	09/25/2045.
3138WVW	BR	9		12/01/2018.	Paydown.....	.....	.....713,797	713,797	691,379	692,649	.....	.....21,148	.....	.....21,148	.....	.....713,797	.....	.....	.....0	11,101	07/25/2043.
3138X0	Y2	8		11/01/2018.	Paydown.....	.....	.....497,950	497,950	472,197	473,947	.....	.....24,004	.....	.....24,004	.....	.....497,950	.....	.....	.....0	7,625	07/25/2043.
3138X0	Y2	8		11/29/2018.	Nationwide General.....	.....	.....4,032,236	4,233,783	4,014,817	4,029,695	.....	.....2,541	.....	.....2,541	.....	.....4,032,236	.....	.....	.....0	126,308	07/25/2043.
3138X0	Y5	1		12/01/2018.	Paydown.....	.....	.....472,997	472,997	458,142	459,151	.....	.....13,847	.....	.....13,847	.....	.....472,997	.....	.....	.....0	7,728	07/25/2043.
3138X0	Y6	9		11/28/2018.	Morgan Stanley & Co LLC.....	.....	.....18,261,306	19,070,304	18,214,168	18,270,763	.....	.....10,840	.....	.....10,840	.....	.....18,281,603	.....	.....(20,297)	(20,297)	568,931	07/25/2043.
3138X0	Y6	9		11/01/2018.	Paydown.....	.....	.....2,084,652	2,084,652	1,991,064	1,997,251	.....	.....87,401	.....	.....87,401	.....	.....2,084,652	.....	.....	.....0	32,361	07/25/2043.
3138X2	VU	5		12/01/2018.	Paydown.....	.....	.....1,940,098	1,940,098	1,959,499	1,957,213	.....	.....(17,115)	.....	.....(17,115)	.....	.....1,940,098	.....	.....	.....0	30,409	07/25/2043.
3138X3	CJ	9		12/01/2018.	Paydown.....	.....	.....15,833	15,833	15,992	15,979	.....	.....(146)	.....	.....(146)	.....	.....15,833	.....	.....	.....0	302	07/25/2043.
3138X3	ED	7		12/01/2018.	Paydown.....	.....	.....1,788,113	1,788,113	1,731,955	1,735,792	.....	.....52,321	.....	.....52,321	.....	.....1,788,113	.....	.....	.....0	29,204	08/25/2043.
3138YH	U2	4		11/28/2018.	Bank of America BISD Dealer.....	.....	.....22,106,085	23,159,100	23,289,370	23,281,985	.....	.....(2,208)	.....	.....(2,208)	.....	.....23,279,778	.....	.....(1,173,693)	(1,173,693)	690,913	05/25/2045.
3138YH	U2	4		11/01/2018.	Paydown.....	.....	.....2,476,113	2,476,113	2,490,041	2,489,251	.....	.....(13,139)	.....	.....(13,139)	.....	.....2,476,113	.....	.....	.....0	37,190	05/25/2045.
3138YK	HF	3		12/01/2018.	Paydown.....	.....	.....170,122	170,122	170,728	170,724	.....	.....(602)	.....	.....(602)	.....	.....170,122	.....	.....	.....0	2,793	06/25/2045.
313920	XA	3		12/01/2018.	Paydown.....	.....	.....28,891	28,891	29,869	29,444	.....	.....(553)	.....	.....(553)	.....	.....28,891	.....	.....	.....0	1,128	09/25/2031.
313920	XZ	8		12/01/2018.	Paydown.....	.....	.....16,800	16,800	16,700	16,855	.....	.....(55)	.....	.....(55)	.....	.....16,800	.....	.....	.....0	526	10/25/2031.
31392R	XY	3		12/01/2018.	Paydown.....	.....	.....121,821	121,821	121,169	121,280	.....	.....541	.....	.....541	.....	.....121,821	.....	.....	.....0	3,202	08/15/2032.
31392T	WT	0		12/01/2018.	Paydown.....	.....	.....50,876	50,876	52,990	51,355	.....	.....(480)	.....	.....(480)	.....	.....50,876	.....	.....	.....0	1,591	08/15/2022.
31393A	2V	8		12/01/2018.	Paydown.....	.....	.....310,742	310,742	317,734	311,364	.....	.....(621)	.....	.....(621)	.....	.....310,742	.....	.....	.....0	8,951	05/25/2023.
31393B	T4	7		12/01/2018.	Paydown.....	.....	.....191,813	191,813	193,312	191,384	.....	.....429	.....	.....429	.....	.....191,813	.....	.....	.....0	4,905	10/25/2042.
31394W	CK	2		12/01/2018.	Paydown.....	.....	.....95,248	95,248	86,305	91,708	.....	.....3,540	.....	.....3,540	.....	.....95,248	.....	.....	.....0	2,213	04/15/2024.
31397S	KV	5		12/01/2018.	Paydown.....	.....	.....1,732,208	1,732,208	1,708,683	1,724,976	.....	.....7,232	.....	.....7,232	.....	.....1,732,208	.....	.....	.....0	30,781	12/25/2036.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description									Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
31403A WY 7	FNMA Pool #743263	3.500% 10/25/18.....	08/01/2018.	Paydown.....		14,501	14,501	13,522	14,351		150		150		14,501			0	186	10/25/2018.	
31408G KD 8	FNMA Pool #850892	5.000% 10/01/35.....	12/01/2018.	Paydown.....		5,926	5,926	5,926	5,926				0		5,926			0	160	10/01/2035.	
31408J BM 2	FNMA Pool #852444	5.000% 10/01/35.....	12/01/2018.	Paydown.....		131,573	131,573	131,573	131,573				0		131,573			0	5,101	10/01/2035.	
31409Y L6 2	FNMA Pool #882449	5.000% 01/25/36.....	12/01/2018.	Paydown.....		62,739	62,739	62,739	62,739				0		62,739			0	1,811	01/25/2036.	
3140E2 4V 0	FNMA Pool #AZ9835	3.000% 09/25/45.....	11/28/2018.	Goldman Sachs & Company.....		16,928,311	17,743,398	17,897,266	17,890,570		(2,258)		(2,258)		17,888,312		(960,002)	(960,002)	529,345	09/25/2045.	
3140E2 4V 0	FNMA Pool #AZ9835	3.000% 09/25/45.....	11/01/2018.	Paydown.....		1,844,767	1,844,767	1,860,764	1,860,068		(15,301)		(15,301)		1,844,767			0	26,050	09/25/2045.	
3140E6 WA 6	FNMA Pool #BA2440	3.000% 11/25/45.....	12/01/2018.	Paydown.....		400,174	400,174	407,458	407,263		(7,089)		(7,089)		400,174			0	4,576	11/25/2045.	
3140J5 LM 9	FNMA Pool #BM1231	3.500% 11/25/31.....	12/01/2018.	Paydown.....		4,034,100	4,034,100	4,204,131	4,200,408		(166,307)		(166,307)		4,034,100			0	70,867	11/25/2031.	
31412W TB 2	FNMA Pool #937146	6.500% 05/25/37.....	12/01/2018.	Paydown.....		1,647	1,647	1,678	1,677		(30)		(30)		1,647			0	61	05/25/2037.	
31413H G3 6	FNMA Pool #945818	6.000% 07/25/37.....	12/01/2018.	Paydown.....		32,348	32,348	32,459	32,445		(97)		(97)		32,348			0	1,014	07/25/2037.	
31417D LN 1	FNMA Pool #AB6632	3.500% 10/25/42.....	12/07/2018.	Wells Fargo Securities LLC.....		15,143,542	15,217,250	15,921,048	15,894,148		(4,522)		(4,522)		15,889,627		(746,085)	(746,085)	545,919	10/25/2042.	
31417D LN 1	FNMA Pool #AB6632	3.500% 10/25/42.....	12/01/2018.	Paydown.....		2,106,955	2,106,955	2,204,401	2,200,677		(93,722)		(93,722)		2,106,955			0	36,513	10/25/2042.	
31417G ZX 7	FNMA Pool #AB9757	3.500% 06/25/43.....	12/07/2018.	Wells Fargo Securities LLC.....		82,797,357	83,200,359	84,032,363	83,972,686		(5,058)		(5,058)		83,967,628		(1,170,271)	(1,170,271)	2,984,813	06/25/2043.	
31417G ZX 7	FNMA Pool #AB9757	3.500% 06/25/43.....	12/01/2018.	Paydown.....		12,425,372	12,425,372	12,549,626	12,540,714		(115,342)		(115,342)		12,425,372			0	237,708	06/25/2043.	
31418B SY 3	FNMA Pool # MA2334	3.500% 07/25/45.....	12/07/2018.	Goldman Sachs & Company.....		9,771,556	9,859,755	10,180,967	10,169,685		(2,240)		(2,240)		10,167,445		(395,889)	(395,889)	353,719	07/25/2045.	
31418B SY 3	FNMA Pool # MA2334	3.500% 07/25/45.....	12/01/2018.	Paydown.....		1,001,808	1,001,808	1,034,445	1,033,298		(31,491)		(31,491)		1,001,808			0	19,189	07/25/2045.	
31419B CT 0	FNMA Pool #AE0981	3.500% 03/25/41.....	12/01/2018.	Paydown.....		609,347	609,347	627,217	626,910		(17,563)		(17,563)		609,347			0	10,897	03/25/2041.	
31419L 3D 3	FNMA Pool #AE9795	3.500% 11/25/40.....	12/01/2018.	Paydown.....		248,823	248,823	261,136	260,914		(12,091)		(12,091)		248,823			0	5,637	11/25/2040.	
37358M BM 2	Georgia St Rd & Twy Auth Rev Fed Hwy Gra.....		06/01/2018.	Redemption 100.0000.....		5,000,000	5,000,000	5,301,550	5,015,037		(15,037)		(15,037)		5,000,000			0	125,000	06/01/2020.	
407287 MF 5	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....		11/29/2018.	Nationwide General.....		4,486,641	4,300,000	4,866,611	4,801,384		(46,133)		(46,133)		4,755,252		(266,611)	(266,611)	171,044	12/01/2031.	
455057 CR 8	Indiana St Fin Auth Rev St Revolving Fd.....		02/01/2018.	Maturity.....		2,500,000	2,500,000	2,742,650	2,502,122		(2,122)		(2,122)		2,500,000			0	65,625	02/01/2018.	
455057 XJ 3	Indiana St Fin Auth Rev St Revolving Fd.....		02/01/2018.	Maturity.....		5,800,000	5,800,000	6,277,768	5,810,022		(10,022)		(10,022)		5,800,000			0	145,000	02/01/2018.	
455066 HF 0	Indiana St Office Bldg Rev LBASS Com Fac.....		11/29/2018.	Nationwide General.....		5,030,805	5,000,000	5,539,750	5,077,009		(46,203)		(46,203)		5,030,805			0	370,417	07/01/2019.	
455167 T5 5	Indiana Univ Rev Preref.....		06/01/2018.	Redemption 100.0000.....		1,600,000	1,600,000	1,680,792	1,609,271		(9,271)		(9,271)		1,600,000			0	40,000	06/01/2019.	
455167 T6 3	Indiana Univ Rev Preref.....		06/01/2018.	Redemption 100.0000.....		2,985,000	2,985,000	3,219,519	3,000,929		(15,929)		(15,929)		2,985,000			0	74,625	06/01/2020.	
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S.....		12/01/2018.	Call 100.0000.....		1,875,000	1,875,000	1,875,000	1,875,000				0		1,875,000			0	81,620	12/01/2023.	
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S.....		12/01/2018.	Call 100.0000.....		810,000	810,000	810,000	810,000				0		810,000			0	36,045	12/01/2024.	
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S.....		12/01/2018.	Call 100.0000.....		315,000	315,000	351,074	343,323		(1,765)		(1,765)		341,558		(26,558)	(26,558)	10,250	12/01/2026.	
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S.....		12/01/2018.	Call 100.0000.....		300,000	300,000	298,530	298,786		58		58		298,844		1,156	1,156	7,900	12/01/2027.	
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S.....		12/01/2018.	Call 100.0000.....		525,000	525,000	514,647	515,968		301		301		516,269		8,731	8,731	14,128	12/01/2030.	
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S.....		12/01/2018.	Call 100.0000.....		770,000	770,000	765,026	765,489		102		102		765,591		4,409	4,409	22,500	12/01/2034.	
485424 LU 7	Kansas St DOT Highway Rev Ser B-1.....		09/01/2018.	Call 100.0000.....		4,000,000	4,000,000	4,123,621	4,021,490		(21,490)		(21,490)		4,000,000			0	200,000	09/01/2021.	
542690 W9 9	Long Island Pwr Auth NY El Rev Bld Amer.....		11/29/2018.	Nationwide General.....		4,998,408	5,000,000	4,998,350	4,998,377		31		31		4,998,408			0	315,250	05/01/2041.	
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbld.....		07/01/2018.	Call 100.0000.....		210,000	210,000	210,000	210,000				0		210,000			0	13,608	07/01/2022.	
576047 RE 6	Massachusetts St Wr Rs Aut Rev Prerefund.....		08/01/2018.	Maturity.....		4,105,000	4,105,000	4,478,999	4,147,937		(42,937)		(42,937)		4,105,000			0	194,988	08/01/2018.	
57604P X3 3	Massachusetts St Wtr Poll Rev St Revolving.....		08/01/2018.	Maturity.....		10,315,000	10,315,000	11,743,539	10,482,311		(167,311)		(167,311)		10,315,000			0	515,750	08/01/2018.	
594695 Q2 7	Michigan St Trunk Line Rev Ref Ser A.....		11/01/2018.	Maturity.....		5,695,000	5,695,000	6,240,524	5,745,334		(50,334)		(50,334)		5,695,000			0	313,225	11/01/2018.	
594712 QH 7	Michigan St Univ Rev Ref Gen Ser C.....		02/15/2018.	Maturity.....		2,370,000	2,370,000	2,691,775	2,375,649		(5,649)		(5,649)		2,370,000			0	59,250	02/15/2018.	
60636U BR 9	Missouri St Env Impt Engy Rev Preref St.....		01/01/2018.	Maturity.....		10,000	10,000	10,446	10,000				0		10,000			0	250	01/01/2018.	
60636U BY 4	Missouri St Env Impt Engy Rev Unref St R.....		01/01/2018.	Maturity.....		6,490,000	6,490,000	6,791,735	6,490,000				0		6,490,000			0	162,250	01/01/2018.	
610749 CB 7	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre.....		01/01/2018.	Maturity.....		5,970,000	5,970,000	6,538,762	5,970,000				0		5,970,000			0	175,369	01/01/2018.	
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U.....		04/01/2018.	Call 100.0000.....		4,000	4,000	4,000	4,000				0		4,000			0	133	04/01/2057.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21		
											11	12	13	14	15								
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
646065	B9	2	New Jersey St Ed Facs Auth Rev Princeton.....	..	07/01/2018.	Maturity.....		4,565,000	4,565,000	5,183,373	4,621,976		(56,976)		(56,976)		4,565,000			0	239,663	07/01/2018.	
649085	AA	5	New Valley Generation II Ser 2001.....	..	05/01/2018.	Redemption 100.0000.....		1,173,886	1,173,886	1,203,070	1,180,356		(6,470)		(6,470)		1,173,886			0	32,704	05/01/2020.	
649876	E8	8	New York St LocGovtAsstCorpRev Ref Ser E.....	..	04/01/2018.	Call 100.0000.....		30,000	30,000	33,104	30,817		(58)		(58)		30,758		(758)	(758)	750	04/01/2021.	
649876	NZ	8	New York St LocGovtAsstCorpRev Ref MBIA.....	..	04/01/2018.	Call 100.0000.....		50,000	50,000	54,347	51,181		(84)		(84)		51,097		(1,097)	(1,097)	1,250	04/01/2021.	
650034	X9	7	New York St Urban Dev Corp Rev St Pers I.....	..	03/15/2018.	Maturity.....		4,000,000	4,000,000	4,599,800	4,012,059		(12,059)		(12,059)		4,000,000			0	110,000	03/15/2018.	
658207	HG	3	North Carolina Hsg Fin Agy Rev LBASS AMT.....	..	06/13/2018.	Call 100.0000.....		7,375,000	7,375,000	7,360,626	7,366,403		321		321		7,366,724		8,276	8,276	350,549	07/01/2027.	
66353L	AV	9	Northhampton Cnty PA CLG Rev Lafayette C.....	..	11/01/2018.	Maturity.....		5,750,000	5,750,000	6,163,049	5,799,285		(49,285)		(49,285)		5,750,000			0	287,500	11/01/2018.	
665250	AL	0	Northern IL Mun Pwr Agy Rev Prairie St P.....	..	01/01/2018.	Redemption 100.0000.....		5,075,000	5,075,000	5,227,504	5,075,000				0		5,075,000			0	126,875	01/01/2022.	
67755C	UN	7	Ohio St Bldg Auth Rev LBASS St Facs Adul.....	..	04/01/2018.	Redemption 100.0000.....		10,255,000	10,255,000	10,652,894	10,267,138		(12,138)		(12,138)		10,255,000			0	269,194	04/01/2023.	
708796	X3	6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A.....	..	07/02/2018.	Call 100.0000.....		1,240,000	1,240,000	1,240,000	1,240,000				0		1,240,000			0	35,938	10/01/2030.	
843146	U6	6	Southern IL Univ Rev Hsg & Auxiliary Fac.....	..	04/01/2018.	Maturity.....		1,000,000	1,000,000	1,077,790	1,002,053		(2,053)		(2,053)		1,000,000			0	26,250	04/01/2018.	
874441	BB	3	Tallahassee FL Blueprint Rev 2000 Interg.....	..	10/01/2018.	Maturity.....		1,500,000	1,500,000	1,614,570	1,509,584		(9,584)		(9,584)		1,500,000			0	78,750	10/01/2018.	
882135	F5	0	Texas A & M Univ Rev Fing Sys.....	..	05/15/2018.	Maturity.....		7,685,000	7,685,000	8,220,807	7,726,087		(41,087)		(41,087)		7,685,000			0	192,125	05/15/2018.	
915137	3Z	4	University TX Rev Fin Sys Ser B08152018.....	..	08/15/2018.	Maturity.....		10,000,000	10,000,000	10,927,758	10,136,585		(136,585)		(136,585)		10,000,000			0	500,000	08/15/2018.	
92817L	EZ	2	Virginia St Res Clean Wtr Rev LBASS Ref.....	..	10/01/2018.	Maturity.....		6,000,000	6,000,000	6,185,604	6,073,517		(73,517)		(73,517)		6,000,000			0	330,000	10/01/2018.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....								528,675,102	534,967,473	550,176,823	539,829,805	0	(2,058,765)	0	(2,058,765)	0	537,771,047	0	(9,095,946)	(9,095,946)	17,992,715	XXX
Bonds - Industrial and Miscellaneous																							
001192	AG	8	AGL Capital Corp Nt 5.250% 08/15/19.....	..	12/11/2018.	Wells Fargo Securities LLC.....		4,341,151	4,300,000	4,647,986	4,458,864		(92,021)		(92,021)		4,366,843		(25,692)	(25,692)	299,746	08/15/2019.	
00164M	DG	5	ALM Loan Funding CLO Ser 2015-12A A1R.....	..	05/17/2018.	Paydown.....		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	176,125	04/16/2027.	
00206R	AR	3	AT&T Inc Nt 5.800% 02/15/19.....	..	11/14/2018.	Morgan Stanley & Co LLC.....		52,327,080	52,000,000	52,020,860	52,003,143		(2,456)		(2,456)		52,000,686		326,394	326,394	3,778,378	02/15/2019.	
00248P	AP	1	A Voce CLO Ltd CLO Ser 2014-1A CI A1R.....	..	10/15/2018.	Paydown.....		895,665	895,665	895,665	895,665				0		895,665			0	28,082	07/15/2026.	
00287Y	AY	5	ABBVIE Inc Sr Nt 3.200% 05/14/26.....	..	11/29/2018.	Nationwide General.....		1,840,258	2,000,000	1,898,200	1,908,039		8,625		8,625		1,916,663		(76,405)	(76,405)	66,667	05/14/2026.	
004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 CI.....	..	12/26/2018.	Paydown.....		234,686	234,686	153,422	153,422		81,265		81,265		234,686			0	2,655	09/25/2035.	
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	..	12/26/2018.	Paydown.....		423,490	423,490	387,493	396,605		26,884		26,884		423,490			0	6,316	06/25/2034.	
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....	..	12/15/2018.	Redemption 100.0000.....		422,063	422,063	447,387	429,200		(7,137)		(7,137)		422,063			0	17,342	06/15/2021.	
018522	H#	2	Allete Inc 1st Mtg Bd 3.020% 09/15/21.....	..	11/29/2018.	Nationwide General.....		5,900,344	6,000,000	6,000,000	6,000,000				0		6,000,000		(99,656)	(99,656)	218,447	09/15/2021.	
01877K	AB	9	Alliance Pipeline LP Sr Nt.....	..	12/31/2018.	Redemption 100.0000.....		360,000	360,000	372,920	362,364		(2,364)		(2,364)		360,000			0	12,593	12/31/2019.	
02149D	AJ	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	05/29/2018.	Income.....									0					0	13	01/25/2047.	
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	12/01/2018.	Paydown.....		109,936	118,542	101,052	98,859	2,193			2,193		101,052		8,883	8,883	3,489	05/25/2037.	
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	12/01/2018.	Paydown.....		2,770,861	2,808,714	2,620,341	2,620,341				0		2,620,341		150,520	150,520	48,902	03/25/2047.	
02209S	AD	5	Altria Group Inc Co Gtd Nt.....	..	11/10/2018.	Maturity.....		1,000,000	1,000,000	1,091,170	1,028,989		(28,989)		(28,989)		1,000,000			0	97,000	11/10/2018.	
023135	AU	0	Amazon.com Inc Sr Nt 2.400% 02/22/23.....	..	06/08/2018.	Tax Free Exchange.....		10,987,838	11,000,000	10,985,920	10,986,784		1,054		1,054		10,987,838			0	209,733	02/22/2023.	
023135	AX	4	Amazon.com Inc Sr Nt 2.800% 08/22/24.....	..	06/08/2018.	Tax Free Exchange.....		6,983,750	7,000,000	6,981,870	6,982,716		1,034		1,034		6,983,750			0	155,711	08/22/2024.	
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201.....	..	07/15/2018.	Redemption 100.0000.....		379,456	379,456	391,191	384,628		(5,172)		(5,172)		379,456			0	15,957	07/15/2020.	
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201.....	..	11/29/2018.	Nationwide General.....		3,183,739	3,157,768	3,255,428	3,200,812		(17,073)		(17,073)		3,183,738			0	242,657	07/15/2020.	
023772	AB	2	American Airlines Inc LBASS EETC Ser 201.....	..	07/15/2018.	Redemption 100.0000.....		256,333	256,333	243,492	247,342		8,991		8,991		256,333			0	7,672	07/15/2025.	
02377B	AC	0	American Airlines Inc LBASS EETC Ser 201.....	..	10/15/2018.	Various.....		8,797,798	8,860,642	8,860,642	8,860,642				0		8,860,642		(62,844)	(62,844)	415,047	03/22/2025.	
02377B	AC	0	American Airlines Inc LBASS EETC Ser 201.....	..	09/22/2018.	Redemption 100.0000.....		1,185,549	1,185,549	1,185,549	1,185,549				0		1,185,549			0	39,073	03/22/2025.	
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013.....	..	07/15/2018.	Redemption 100.0000.....		1,111,869	1,111,869	1,118,781	1,115,911		(4,043)		(4,043)		1,111,869			0	41,255	01/15/2023.	
02666Q	D7	5	American Honda Fin Corp Nt.....	..	10/01/2018.	Maturity.....		2,000,000	2,000,000	2,578,300	2,073,001		(73,001)		(73,001)		2,000,000			0	152,500	10/01/2018.	
03072S	KH	7	Ameritrust Mtg Sec Inc RMBS Ser 2003-10.....	..	12/26/2018.	Paydown.....		1,108,049	1,108,049	1,071,026	1,079,008		29,041		29,041		1,108,049			0	15,092	12/25/2033.	
03072S	ZK	4	Ameritrust Mtg Sec Inc RMBS Ser 2005-X1.....	..	12/26/2018.	Paydown.....		1,444,851	1,444,851	1,391,572	1,437,639		7,211		7,211		1,444,851			0	27,589	03/25/2035.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	12/01/2018.	Paydown.....	36,661	36,661	36,162	36,470	191	2	191	36,661	567	2	36,661	567	0	1,160	03/25/2027.			
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser.....	12/01/2018.	Paydown.....	567	567	567	565	2	2	567	567	0	2	567	567	0	16	08/25/2027.			
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	12/15/2018.	Redemption 100.0000.....	224,709	224,709	224,709	224,709	0	0	224,709	224,709	0	0	224,709	224,709	0	7,791	02/15/2025.			
03523T BE 7	Anheuser-Busch InBev WldwdInc Co Gtd Nt.....	03/19/2018.	Call 103.9360.....	31,180,800	30,000,000	29,984,186	29,997,739	451	451	29,998,190	29,998,190	0	451	29,998,190	29,998,190	0	1,810	01/15/2019.			
03765L AJ 1	Apidos CLO CLO Ser 2015-20A CI A1R.....	07/16/2018.	Paydown.....	3,500,000	3,500,000	3,500,000	3,500,000	0	0	3,500,000	3,500,000	0	0	3,500,000	3,500,000	0	83,291	01/16/2027.			
03765L AK 8	Apidos CLO CLO Ser 2015-20A CI A2R.....	07/16/2018.	Paydown.....	20,500,000	20,500,000	20,500,000	20,500,000	0	0	20,500,000	20,500,000	0	0	20,500,000	20,500,000	0	560,914	01/16/2027.			
03765P AA 1	Apidos CLO CLO Ser 2015-21A CI A1.....	07/18/2018.	Paydown.....	34,000,000	34,000,000	33,948,000	33,965,698	34,302	34,302	34,000,000	34,000,000	0	34,302	34,000,000	34,000,000	0	836,143	07/18/2027.			
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11.....	12/26/2018.	Paydown.....	2,832,656	2,832,656	2,702,093	2,748,957	83,699	83,699	2,832,656	2,832,656	0	83,699	2,832,656	2,832,656	0	42,471	11/25/2034.			
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19.....	12/21/2018.	Paydown.....	47,310	47,310	47,310	47,310	47,310	47,310	47,310	47,310	0	47,310	47,310	47,310	0	1,986	06/21/2029.			
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20.....	12/26/2018.	Paydown.....	1,356,096	1,356,096	1,302,219	1,311,776	44,320	44,320	1,356,096	1,356,096	0	44,320	1,356,096	1,356,096	0	19,975	11/25/2033.			
04541G UN 0	Asset Backed Securities Corp RMBS Ser 20.....	12/26/2018.	Paydown.....	5,682,306	5,682,306	4,915,195	5,441,049	241,257	241,257	5,682,306	5,682,306	0	241,257	5,682,306	5,682,306	0	66,057	11/25/2035.			
04964R AM 8	Atrium CDO Corp CLO Ser 10A CI AR.....	08/16/2018.	Paydown.....	24,469,451	24,469,451	24,469,451	24,469,451	0	0	24,469,451	24,469,451	0	0	24,469,451	24,469,451	0	519,840	07/16/2025.			
05357H AA 8	Aventura Mall Tr CMBS Ser 2013-AVM CI A.....	10/31/2018.	Citigroup.....	10,101,953	10,000,000	10,344,160	10,152,001	(43,115)	(43,115)	10,108,886	10,108,886	0	(43,115)	10,108,886	10,108,886	0	(6,933)	12/05/2032.			
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....	11/29/2018.	Nationwide General.....	3,023,187	3,000,000	3,051,558	3,035,252	(12,065)	(12,065)	3,023,187	3,023,187	0	(12,065)	3,023,187	3,023,187	0	120,667	09/05/2032.			
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....	12/15/2018.	Redemption 100.0000.....	299,669	299,669	302,560	300,612	(943)	(943)	299,669	299,669	0	(943)	299,669	299,669	0	11,401	05/15/2022.			
05565S AA 2	Burlington Northern PTC Ser 2006-2.....	10/01/2018.	Redemption 100.0000.....	375,304	375,304	375,304	375,304	0	0	375,304	375,304	0	0	375,304	375,304	0	10,577	04/01/2024.			
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3.....	10/01/2018.	Redemption 100.0000.....	460,995	460,995	460,995	460,995	0	0	460,995	460,995	0	0	460,995	460,995	0	12,403	04/01/2024.			
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA CI A1R.....	10/22/2018.	Paydown.....	1,126,967	1,126,967	1,126,967	1,126,967	0	0	1,126,967	1,126,967	0	0	1,126,967	1,126,967	0	35,655	07/20/2025.			
05618L AF 3	Babson CLO Ltd CLO Ser 2014-IIA CI AR.....	10/17/2018.	Paydown.....	1,451,142	1,451,142	1,451,142	1,451,142	0	0	1,451,142	1,451,142	0	0	1,451,142	1,451,142	0	45,513	10/17/2026.			
05618L AF 3	Babson CLO Ltd CLO Ser 2014-IIA CI AR.....	11/15/2018.	Redemption 100.0000.....	8,548,858	8,548,858	8,548,858	8,548,858	0	0	8,548,858	8,548,858	0	0	8,548,858	8,548,858	0	292,907	10/17/2026.			
06051G GV 5	Bank of America Corp Sr Nt.....	05/23/2018.	Tax Free Exchange.....	6,016,959	6,036,000	6,015,641	6,015,744	1,216	1,216	6,016,959	6,016,959	0	1,216	6,016,959	6,016,959	0	77,062	12/20/2023.			
064229 AA 5	Bank of The West Auto Tr LBASS Ser 2017.....	05/15/2018.	Paydown.....	8,132,287	8,132,287	8,132,287	8,132,287	0	0	8,132,287	8,132,287	0	0	8,132,287	8,132,287	0	23,482	10/15/2018.			
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser.....	12/28/2018.	Paydown.....	2,623,051	2,623,051	2,699,384	2,692,487	(69,435)	(69,435)	2,623,051	2,623,051	0	(69,435)	2,623,051	2,623,051	0	55,739	06/28/2053.			
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser.....	11/28/2018.	Paydown.....	789,047	789,047	809,218	808,142	(19,095)	(19,095)	789,047	789,047	0	(19,095)	789,047	789,047	0	13,745	01/25/2055.			
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser.....	11/29/2018.	Nationwide General.....	3,190,763	3,215,127	3,297,316	3,292,934	(6,996)	(6,996)	3,285,938	3,285,938	0	(6,996)	3,285,938	3,285,938	0	(95,175)	01/25/2055.			
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser.....	12/28/2018.	Paydown.....	940,842	940,842	946,923	946,695	(5,853)	(5,853)	940,842	940,842	0	(5,853)	940,842	940,842	0	14,669	03/28/2057.			
07384M 7C 0	Bear Stearns Adj Rate Mtg RMBS Ser 2005.....	02/01/2018.	Paydown.....	1,187,828	1,187,828	1,198,964	1,187,433	395	395	1,187,828	1,187,828	0	395	1,187,828	1,187,828	0	7,249	03/25/2035.			
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.....	12/26/2018.	Paydown.....	1,166,111	1,166,111	1,099,794	1,099,794	66,317	66,317	1,166,111	1,166,111	0	66,317	1,166,111	1,166,111	0	18,067	09/25/2034.			
07388Q AH 2	Bear Stearns Comml Mtg Sec CMBS Ser 2007.....	03/01/2018.	Paydown.....	653,462	653,462	583,323	583,323	70,139	70,139	653,462	653,462	0	70,139	653,462	653,462	0	9,287	06/11/2050.			
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI.....	12/26/2018.	Paydown.....	56,869	58,414	25,378	25,378	0	0	25,378	25,378	0	0	25,378	25,378	0	31,491	03/25/2037.			
095560 AQ 1	Blue Hill CLO Ltd CLO Ser 2013-1A CI AR.....	04/16/2018.	Paydown.....	25,000,000	25,000,000	25,000,000	25,000,000	0	0	25,000,000	25,000,000	0	0	25,000,000	25,000,000	0	301,995	01/15/2026.			
101137 AM 9	Boston Scientific Corp Sr Nt.....	03/13/2018.	Call 100.2920.....	10,029,200	10,000,000	9,995,400	9,999,337	172	172	9,999,508	9,999,508	0	172	9,999,508	9,999,508	0	492	10/01/2018.			
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	10/15/2018.	Redemption 100.0000.....	335,766	335,766	335,766	335,766	0	0	335,766	335,766	0	0	335,766	335,766	0	18,315	10/15/2022.			
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	08/15/2018.	Redemption 99.9973.....	651,476	651,493	651,493	651,493	(18)	(18)	651,476	651,476	0	(18)	651,476	651,476	0	30,726	02/15/2023.			
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	07/15/2018.	Redemption 100.0000.....	483,863	483,863	483,863	483,863	0	0	483,863	483,863	0	0	483,863	483,863	0	21,802	01/15/2024.			
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S.....	07/15/2018.	Paydown.....	639,789	639,789	731,484	645,777	(5,988)	(5,988)	639,789	639,789	0	(5,988)	639,789	639,789	0	25,891	01/15/2020.			
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S.....	11/29/2018.	Nationwide General.....	419,335	417,267	477,070	421,172	(1,837)	(1,837)	419,335	419,335	0	(1,837)	419,335	419,335	0	46,667	01/15/2020.			
12553H AA 6	CIM Trust RMBS Ser 2017-7 CI A.....	12/01/2018.	Paydown.....	7,022,839	7,022,839	7,083,856	7,083,856	(61,017)	(61,017)	7,022,839	7,022,839	0	(61,017)	7,022,839	7,022,839	0	110,515	04/25/2057.			
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....	12/01/2018.	Paydown.....	210,837	273,692	221,739	221,739	0	0	221,739	221,739	0	0	221,739	221,739	0	(10,902)	02/25/2037.			
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser.....	12/01/2018.	Paydown.....	370,098	370,098	359,804	364,986	136	136	365,121	365,121	0	136	365,121	365,121	0	4,976	02/25/2022.			
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....	12/01/2018.	Paydown.....	719,793	719,793	427,105	427,105	(427,105)	(427,105)	719,793	719,793	0	(427,105)	719,793	719,793	0	90,967	03/10/2047.			
126410 LM 9	CSX Transportation Inc Co Gtd Nt.....	07/15/2018.	Redemption 100.0000.....	139,886	139,886	139,886	139,886	0	0	139,886	139,886	0	0	139,886	139,886	0	8,744	01/15/2023.			

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12644@ BG 9	CTL Cap Tr	CTL Ser 2002-1 CIA1Great Sprin.....	..	05/15/2018.	Redemption 100.0000.....	.....	.....933,969	933,969	933,969	933,969	.....	.....	.....	.....0	.....	.....933,969	.....	.....	.....0	32,806	05/15/2018.
12644@ BQ 7	CTL Cap Tr	CTL Ser 2002-34 CI A Walgreen.....	..	12/15/2018.	Redemption 100.0000.....	.....	.....132,471	132,471	132,471	132,471	.....	.....	.....	.....0	.....	.....132,471	.....	.....	.....0	4,870	07/15/2022.
12644@ BR 5	CTL Cap Tr	CTL Ser 2002-21Aurora Heathcar.....	..	01/09/2018.	Call 110.0699.....	.....	.....1,663,953	1,511,724	1,511,724	1,511,724	.....	.....	.....	.....0	.....	.....1,511,724	.....	.....	.....0	158,931	10/15/2022.
12644@ BS 3	CTL Cap Tr	CTL Walgreens.....	..	11/15/2018.	Redemption 100.0000.....	.....	.....104,769	104,769	105,816	105,138	.....	.....(370)	.....	.....(370)	.....	.....104,769	.....	.....	.....0	3,500	01/15/2023.
12644@ BS 3	CTL Cap Tr	CTL Walgreens.....	..	11/29/2018.	Nationwide General.....	.....	.....850,114	847,556	856,032	850,546	.....	.....(433)	.....	.....(433)	.....	.....850,113	.....	.....	.....0	53,615	01/15/2023.
12646U AM 0	Credit Suisse Comm Mtg Tr	RMBS Ser 2013-.....	..	12/01/2018.	Paydown.....	.....	.....2,000,154	2,000,154	2,056,409	2,042,675	.....	.....(42,521)	.....	.....(42,521)	.....	.....2,000,154	.....	.....	.....0	27,808	03/25/2043.
126650 BP 4	CVS Health Corp LBASS	PTC Nt.....	..	12/10/2018.	Redemption 100.0000.....	.....	.....209,298	209,298	243,651	233,562	.....	.....(24,264)	.....	.....(24,264)	.....	.....209,298	.....	.....	.....0	6,906	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS	PTC Nt.....	..	12/10/2018.	Redemption 100.0000.....	.....	.....596,506	596,506	601,842	602,387	.....	.....(5,881)	.....	.....(5,881)	.....	.....596,506	.....	.....	.....0	22,671	01/10/2030.
126650 BS 8	CVS Health Corp LBASS	PTC Nt.....	..	12/10/2018.	Redemption 100.0000.....	.....	.....130,389	130,389	169,612	160,075	.....	.....(29,686)	.....	.....(29,686)	.....	.....130,389	.....	.....	.....0	5,363	01/10/2032.
12665U AA 2	CVS Health Corp ABS	PTC Nt.....	..	12/10/2018.	Redemption 100.0000.....	.....	.....319,339	319,339	319,339	319,339	.....	.....	.....	.....0	.....	.....319,339	.....	.....	.....0	8,195	01/10/2036.
126671 6B 7	CWABS Inc RMBS Ser 2004-5	CI 1A.....	..	06/25/2018.	Paydown.....	.....	.....1,106,586	1,106,586	1,043,995	1,048,649	.....	.....57,937	.....	.....57,937	.....	.....1,106,586	.....	.....	.....0	7,223	10/25/2034.
126673 VE 9	CWABS Inc RMBS Ser 2004-U	CI 2A.....	..	12/17/2018.	Paydown.....	.....	.....276,507	276,507	115,308	115,308	.....	.....161,199	.....	.....161,199	.....	.....276,507	.....	.....	.....0	2,882	03/15/2034.
12667G W7 4	Countrywide Alternative Ln Tr	RMBS Ser 2.....	..	12/01/2018.	Paydown.....	.....	.....722,891	722,891	716,453	704,339	12,426	6,127	.....	.....18,553	.....	.....722,891	.....	.....	.....0	20,636	09/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H	CI 2A1B.....	..	12/17/2018.	Paydown.....	.....	.....419,718	419,718	145,306	145,306	.....	.....274,412	.....	.....274,412	.....	.....419,718	.....	.....	.....0	6,083	11/15/2036.
12668A YS 8	Countrywide Alternative Ln Tr	RMBS Ser 2.....	..	12/01/2018.	Paydown.....	.....	.....75,868	88,232	73,815	73,815	.....	.....	.....	.....0	.....	.....73,815	.....	.....2,052	2,052	2,552	12/25/2035.
126694 NS 3	CWHL Inc RMBS Ser 2005-27	CI 1A3.....	..	12/01/2018.	Paydown.....	.....	.....211,075	211,075	205,435	207,717	.....	.....3,357	.....	.....3,357	.....	.....211,075	.....	.....	.....0	5,544	12/25/2035.
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1	CI 1A1.....	..	12/01/2018.	Paydown.....	.....	.....551,506	643,345	483,635	483,635	.....	.....	.....	.....0	.....	.....483,635	.....	.....67,871	67,871	12,189	03/20/2036.
12669F T2 9	CWHL Inc RMBS Ser 2004-14	CI 2A5.....	..	12/01/2018.	Paydown.....	.....	.....335,178	335,178	328,919	331,338	.....	.....3,840	.....	.....3,840	.....	.....335,178	.....	.....	.....0	7,856	08/25/2034.
12669G R3 7	Countrywide Home Loans RMBS	Ser 2005-15.....	..	12/01/2018.	Paydown.....	.....	.....94,352	98,810	97,250	98,721	8,122	4	.....	.....8,126	.....	.....97,846	.....	.....(3,494)	(3,494)	3,419	08/25/2035.
130789 T# 7	California Wtr Svc Co 1st Mtg	Bd Ser JJJ.....	..	05/01/2018.	Redemption 100.0000.....	.....	.....181,800	181,800	183,694	181,935	.....	.....(135)	.....	.....(135)	.....	.....181,800	.....	.....	.....0	4,961	05/01/2018.
14041N FN 6	Capital One Multi Asset ExecTr	LBASS Ser.....	..	04/17/2018.	Bank of America BISD Dealer.....	.....	.....6,859,660	6,997,143	6,996,602	6,996,651	.....	.....49	.....	.....49	.....	.....6,996,700	.....	.....(137,040)	(137,040)	47,962	07/17/2023.
14041N FN 6	Capital One Multi Asset ExecTr	LBASS Ser.....	..	11/29/2018.	Nationwide General.....	.....	.....884,711	902,857	902,787	902,794	.....	.....20	.....	.....20	.....	.....902,814	.....	.....(18,102)	(18,102)	17,168	07/17/2023.
14042R BT 7	Capital One NA Sr Nt 2.250%	09/13/21.....	..	11/27/2018.	Morgan Stanley & Co LLC.....	.....	.....4,785,750	5,000,000	4,992,250	4,994,188	.....	.....1,385	.....	.....1,385	.....	.....4,995,573	.....	.....(209,823)	(209,823)	136,250	09/13/2021.
144141 CZ 9	Carolina Pwr & Lt Co 1st Mtg	Bd.....	..	11/19/2018.	MarketAxess.....	.....	.....10,034,000	10,000,000	10,300,900	10,039,790	.....	.....(33,984)	.....	.....(33,984)	.....	.....10,005,806	.....	.....28,194	28,194	715,500	01/15/2019.
144527 AB 4	Carrington Mtg Loan Tr	RMBS Ser 2007-FRE.....	..	12/27/2018.	Paydown.....	.....	.....667,112	667,112	592,478	592,478	.....	.....74,634	.....	.....74,634	.....	.....667,112	.....	.....	.....0	7,242	02/25/2037.
14912L 3U 3	Caterpillar Finl Svcs Corp Sr	Nt.....	..	04/15/2018.	Maturity.....	.....	.....2,835,000	2,835,000	2,881,125	2,836,871	.....	.....(1,871)	.....	.....(1,871)	.....	.....2,835,000	.....	.....	.....0	77,254	04/15/2018.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A	A1R.....	..	11/29/2018.	Nationwide General.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	64,482	06/09/2030.
15200W AB 1	Centerpoint Energy Transition	LBASS Ser.....	..	10/15/2018.	Paydown.....	.....	.....644,962	644,962	644,975	644,959	.....	.....3	.....	.....3	.....	.....644,962	.....	.....	.....0	10,489	10/15/2020.
152314 NB 2	Centex Home Equity Loan Tr	RMBS Ser 2005.....	..	12/26/2018.	Paydown.....	.....	.....1,645,949	1,645,949	1,516,588	1,565,256	.....	.....80,693	.....	.....80,693	.....	.....1,645,949	.....	.....	.....0	23,280	03/25/2035.
152314 NU 0	Centex Home Equity Loan Tr	RMBS Ser 2005.....	..	03/26/2018.	Paydown.....	.....	.....5,965,640	5,965,640	5,602,109	5,744,339	.....	.....221,301	.....	.....221,301	.....	.....5,965,640	.....	.....	.....0	32,635	06/25/2035.
161571 CC 6	Chase Issuance Tr	LBASS Ser 2007-A12 CI.....	..	12/13/2018.	Income.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	557	08/15/2019.
16165M AD 0	Chaseflex Tr	RMBS Ser 2006-2 CI A2B.....	..	12/26/2018.	Paydown.....	.....	.....95,299	136,440	104,431	111,644	.....	.....427	.....	.....427	.....	.....112,071	.....	.....(16,772)	(16,772)	1,273	09/25/2036.
162765 AS 0	CHEC Loan Trust	RMBS Ser 2004-2 CI A3.....	..	12/26/2018.	Paydown.....	.....	.....691,282	691,282	665,437	669,681	.....	.....21,601	.....	.....21,601	.....	.....691,282	.....	.....	.....0	11,324	07/25/2034.
17025Q AC 1	Countrywide Home Loans	RMBS Ser 2007-J3.....	..	11/01/2018.	Paydown.....	.....	.....174,513	183,523	155,937	151,827	7,815	126	.....	.....7,941	.....	.....159,769	.....	.....14,744	14,744	5,995	07/25/2037.
17275R AR 3	Cisco Systems Inc Sr Nt.....	..	..	11/14/2018.	Morgan Stanley & Co LLC.....	.....	.....2,495,750	2,500,000	2,499,142	2,499,585	.....	.....311	.....	.....311	.....	.....2,499,896	.....	.....(4,146)	(4,146)	64,193	03/01/2019.
172967 EV 9	Citigroup Inc Sr Nt 8.500%	05/22/19.....	..	12/10/2018.	Citigroup.....	.....	.....7,212,432	7,050,000	8,582,433	7,378,536	.....	.....(220,989)	.....	.....(220,989)	.....	.....7,157,547	.....	.....54,885	54,885	632,542	05/22/2019.
17323M AA 3	Citigroup Mtg Loan Tr	RMBS Ser 2015A CI.....	..	12/01/2018.	Paydown.....	.....	.....2,807,038	2,807,038	2,844,804	2,840,885	.....	.....(33,848)	.....	.....(33,848)	.....	.....2,807,038	.....	.....	.....0	57,092	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust	RMBS Ser 2015-P.....	..	12/01/2018.	Paydown.....	.....	.....3,119,759	3,119,759	3,170,429	3,165,599	.....	.....(45,840)	.....	.....(45,840)	.....	.....3,119,759	.....	.....	.....0	52,295	09/25/2042.
174610 AK 1	Citizens Financial Group	Sub Nt.....	..	11/27/2018.	KeyCorp.....	.....	.....4,900,100	5,000,000	4,994,750	4,995,666	.....	.....426	.....	.....426	.....	.....4,996,092	.....	.....(95,992)	(95,992)	212,611	12/03/2025.
184496 AJ 6	Clean Harbors Inc Sr Nt.....	..	..	08/01/2018.	Call 100.0000.....	.....	.....3,590,000	3,590,000	3,677,475	3,630,048	.....	.....(8,622)	.....	.....(8,622)	.....	.....3,621,426	.....	.....(31,426)	(31,426)	188,475	08/01/2020.
18976G AZ 9	Citimortgage Alternative Ln Tr	RMBS Ser.....	..	12/01/2018.	Paydown.....	.....	.....783,362	783,362	736,416	761,316	.....	.....22,046	.....	.....22,046	.....	.....783,362	.....	.....	.....0	24,381	06/25/2022.

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
						Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification			Description																				
205887	BR	2	ConAgra Foods Inc Sr Nt.....		09/21/2018.	Various.....		15,343,351	15,816,000	15,043,003	15,314,016		66,309		66,309		15,380,325		(36,974)	(36,974)	586,997	01/25/2023.	
21036P	AH	1	Constellation Brands Inc Sr Nt.....		02/28/2018.	Call 111.7638.....		1,676,458	1,500,000	1,657,500	1,605,492		(3,574)		(3,574)		1,601,918		(101,918)	(101,918)	205,708	05/01/2022.	
21036P	AK	4	Constellation Brands Inc Sr Nt.....		11/29/2018.	Nationwide General.....		1,939,159	2,000,000	1,830,000	1,918,188		20,970		20,970		1,939,159			0	80,833	05/01/2021.	
21079R	AA	0	Continental Airlines Inc LBASS EETC Ser.....		10/19/2018.	Paydown.....		1,612,492	1,612,492	1,679,295	1,673,262		(60,770)		(60,770)		1,612,492			0	81,224	10/19/2023.	
210805	BU	0	Continental Airlines Inc LBASS EETC Ser.....		01/02/2018.	Paydown.....		592,678	592,678	585,960	592,673		5		5		592,678			0	20,447	07/02/2019.	
212168	AA	6	Continental Wind Sr Nt.....		08/31/2018.	Redemption 100.0000.....		535,670	535,670	535,670	535,670				0		535,670			0	23,438	02/28/2033.	
21870L	AA	4	Core Industrial Trust CMBS Ser 2015 CALW.....		08/01/2018.	Paydown.....		102,657	102,657	104,556	104,540		(1,882)		(1,882)		102,657			0	2,140	02/10/2034.	
22025Y	AM	2	Corrections Corp of America Sr Nt.....		11/29/2018.	Nationwide General.....		4,937,500	5,000,000	4,912,500	4,962,576		14,703		14,703		4,977,279		(39,779)	(39,779)	239,479	04/01/2020.	
23311R	AC	0	DCP Midstream Sr Nt 9.750% 03/15/19.....		08/09/2018.	Call 104.0083.....		10,400,831	10,000,000	9,842,200	9,972,401		13,413		13,413		9,985,815		14,185	14,185	1,278,331	03/15/2019.	
23338V	AB	2	DTE Electric Co Sr Nt 3.650% 03/15/24.....		11/29/2018.	Nationwide General.....		1,001,242	1,000,000	1,103,370	1,084,681		(11,710)		(11,710)		1,072,971		(71,729)	(71,729)	44,003	03/15/2024.	
233851	AU	8	Daimler Fin NA LLC Sr Nt.....		01/11/2018.	Maturity.....		10,000,000	10,000,000	9,959,138	9,999,764		236		236		10,000,000			0	93,750	01/11/2018.	
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....		12/01/2018.	Paydown.....		28,999	28,999	28,993	28,959		40		40		28,999			0	853	09/25/2033.	
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....		12/01/2018.	Paydown.....		85,152	85,152	85,128	86,559		(1,407)		(1,407)		85,152			0	2,035	12/25/2033.	
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....		12/01/2018.	Paydown.....		140,308	140,308	140,274	143,237		(2,929)		(2,929)		140,308			0	2,862	01/25/2034.	
25468P	DK	9	Disney Walt Co Sr Nt 3.000% 02/13/26.....		10/09/2018.	Goldman Sachs & Company.....		7,608,000	8,000,000	7,968,000	7,973,705		2,248		2,248		7,975,953		(367,953)	(367,953)	278,667	02/13/2026.	
256746	AB	4	Dollar Tree Inc Sr Nt 5.750% 03/01/23.....		05/05/2018.	Call 104.3130.....		5,215,650	5,000,000	5,221,627	5,157,970		(15,892)		(15,892)		5,142,077		(142,077)	(142,077)	410,511	03/01/2023.	
256746	AD	0	Dollar Tree Inc Sr Nt 5.250% 03/01/20.....		03/01/2018.	Call 101.3130.....		2,026,260	2,000,000	2,038,391	2,023,966		(1,712)		(1,712)		2,022,255		(22,255)	(22,255)	78,760	03/01/2020.	
25746U	CB	3	Dominion Resources Inc Sr Nt.....		12/17/2018.	Call 100.0000.....		10,000,000	10,000,000	9,885,400	9,906,447		11,569		11,569		9,918,016		81,984	81,984	721,004	12/01/2024.	
26138E	AS	8	Dr Pepper Snapple Group Inc Sr Nt.....		09/10/2018.	Bank of America BISD Dealer.....		18,835,400	20,000,000	19,893,005	19,913,029		6,784		6,784		19,919,812		(1,084,412)	(1,084,412)	561,000	11/15/2025.	
26138E	AW	9	Dr Pepper Snapple Group Inc Sr Nt.....		09/10/2018.	Bank of America BISD Dealer.....		17,674,160	18,500,000	18,709,550	18,697,426		(22,191)		(22,191)		18,675,235		(1,001,075)	(1,001,075)	429,462	12/15/2023.	
26244K	AA	4	Dryden Sr Ln Fd CLO Ser 2015-41A CL A.....		03/14/2018.	Paydown.....		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	99,243	10/15/2027.	
26244K	AC	0	Dryden Sr Ln Fd CLO Ser 2015-41A CL B.....		03/14/2018.	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	75,478	10/15/2027.	
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt.....		11/29/2018.	Nationwide General.....		935,333	1,000,000	998,480	998,486		121		121		998,607		(63,274)	(63,274)	32,531	12/15/2027.	
268617	BH	9	Enterprise Mtg Accept Co ABS Frch Ln Own.....		12/20/2018.	Income.....									0					0	91,451	01/15/2027.	
26875P	AC	5	EOG Resources Nt 6.875% 10/01/18.....		10/01/2018.	Maturity.....		7,000,000	7,000,000	7,619,290	7,061,547		(61,547)		(61,547)		7,000,000			0	481,250	10/01/2018.	
26875P	AD	3	EOG Resources Nt 5.625% 06/01/19.....		12/10/2018.	Morgan Stanley & Co LLC.....		10,227,465	10,125,000	10,173,594	10,133,579		(5,658)		(5,658)		10,127,921		99,544	99,544	586,934	06/01/2019.	
277432	AH	3	Eastman Chem Co Sr Nt 5.500% 11/15/19.....		11/29/2018.	Call 102.3050.....		1,023,050	1,000,000	1,025,520	1,012,931		(6,141)		(6,141)		1,006,790		(6,790)	(6,790)	80,188	11/15/2019.	
29273R	AH	2	Energy Transfer Partners Sr Nt.....		07/01/2018.	Maturity.....		15,694,000	15,694,000	17,036,664	15,790,196		(96,196)		(96,196)		15,694,000			0	1,051,498	07/01/2018.	
29337#	AA	7	Enhanced Cap CT Fund III LLC ABS CAPCO N.....		12/15/2018.	Redemption 100.0000.....		1,413,330	1,413,330	1,413,330	1,413,330				0		1,413,330			0	58,994	12/15/2020.	
29365Y	AA	1	Entergy AR Restoration Fdg LLC LBASS Ser.....		11/01/2018.	Paydown.....		1,133,882	1,133,882	1,133,640	1,133,783		99		99		1,133,882			0	19,653	08/01/2021.	
30260@	AA	8	FMV Smithtown Assoc CTL.....		11/01/2018.	Redemption 100.0000.....		799,357	799,357	831,331	799,357		(3,801)		(3,801)		799,357			0	31,103	10/04/2019.	
30260@	AA	8	FMV Smithtown Assoc CTL.....		11/29/2018.	Nationwide General.....		940,881	938,623	976,168	943,086		(2,205)		(2,205)		940,881			0	71,872	10/04/2019.	
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....		01/15/2018.	Paydown.....		353,543	353,543	350,350	352,503		1,040		1,040		353,543			0	11,879	07/15/2023.	
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 Cl B.....		01/15/2018.	Paydown.....		186,676	186,676	186,676	186,676				0		186,676			0	6,389	01/15/2019.	
31428X	BM	7	Fedex Corp Sr Nt 3.300% 03/15/27.....		01/29/2018.	Goldman Sachs & Company.....		14,886,300	15,000,000	14,939,700	14,945,690		418		418		14,946,108		(59,808)	(59,808)	187,000	03/15/2027.	
316773	AD	2	Fifth Third Bancorp Sub Bk Nt.....		06/01/2018.	Maturity.....		2,850,000	2,850,000	3,093,732	3,093,732				0		3,093,732		(243,732)	(243,732)	64,125	06/01/2018.	
316773	CH	1	Fifth Third Bancorp Sub Bk Nt.....		11/15/2018.	JP Morgan Securities LLC.....		19,870,050	15,000,000	20,607,600	19,974,828		(122,626)		(122,626)		19,852,202		17,848	17,848	1,505,625	03/01/2038.	
31677Q	BG	3	Fifth Third Bancorp Sr Nt.....		12/11/2018.	Citigroup.....		9,681,300	10,000,000	9,992,500	9,994,735		1,405		1,405		9,996,140		(314,840)	(314,840)	224,375	06/14/2021.	
32052E	AA	7	First Horizon Mtg PT Tr RMBS Ser 2006-AR.....		12/01/2018.	Paydown.....		552,192	646,649	581,296	581,296				0		581,296		(29,104)	(29,104)	11,811	11/25/2036.	
345397	WF	6	Ford Motor Cr Co Sr Nt.....		10/04/2018.	Goldman Sachs & Company.....		989,710	1,000,000	1,015,558	1,009,646		(1,449)		(1,449)		1,008,197		(18,487)	(18,487)	44,743	09/20/2022.	
345397	XK	4	Ford Motor Cr Co Sr Nt.....		10/05/2018.	Wells Fargo Securities LLC.....		7,416,525	7,500,000	7,500,000	7,500,000				0		7,500,000		(83,475)	(83,475)	280,184	08/04/2020.	
345397	XQ	1	Ford Motor Cr Co Sr Nt.....		10/05/2018.	Various.....		9,823,600	10,000,000	9,992,700	9,995,957		993		993		9,996,950		(173,350)	(173,350)	395,111	01/15/2021.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl.....			12/26/2018.	Redemption 5.9092.....	.....	.....8,378	141,785	8,341	8,341	.....	.....	.....38	38	.....	.....8,378	.....	.....	.....0	58,246	08/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl.....			12/26/2018.	Capital Distribution.....	.....	.....133,407	.....	.....133,407	133,407	.....	.....	.....	.....0	.....	.....133,407	.....	.....	.....0	.....	08/25/2036.
361448 AR 4	GATX Corp Sr Nt 2.500% 03/15/19.....			12/28/2018.	Call 100.0000.....	.....	.....10,200,000	10,200,000	10,145,226	10,186,928	.....	.....10,735	.....	.....10,735	.....	.....10,197,664	.....	.....2,336	2,336	327,958	03/15/2019.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20.....			12/01/2018.	Paydown.....	.....	.....2,400,419	2,400,419	2,472,281	2,427,214	.....	.....(26,795)	.....	.....(26,795)	.....	.....2,400,419	.....	.....0	0	48,386	06/10/2046.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2018.	Paydown.....	.....	.....106,403	106,403	101,116	103,567	.....	.....2,836	.....	.....2,836	.....	.....106,403	.....	.....0	0	2,290	06/25/2035.
38081E AA 9	Golden Bear LBASS Ser 2016-1A Cl A.....			09/20/2018.	Paydown.....	.....	.....2,353,584	2,353,584	2,352,848	2,352,853	.....	.....731	.....	.....731	.....	.....2,353,584	.....	.....0	0	66,853	09/20/2047.
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A.....			09/20/2018.	Paydown.....	.....	.....1,080,208	1,080,208	1,045,903	1,046,755	.....	.....33,453	.....	.....33,453	.....	.....1,080,208	.....	.....0	0	27,136	09/20/2047.
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A.....			12/15/2018.	Paydown.....	.....	.....2,163,786	2,163,786	2,162,779	2,162,794	.....	.....992	.....	.....992	.....	.....2,163,786	.....	.....0	0	46,706	10/15/2052.
404121 AC 9	HCA Inc 1st Lien Nt 6.500% 02/15/20.....			09/10/2018.	Goldman Sachs & Company.....	.....	.....3,120,000	3,000,000	3,352,500	3,176,108	.....	.....(56,488)	.....	.....(56,488)	.....	.....3,119,620	.....	.....380	380	209,625	02/15/2020.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C.....			12/19/2018.	Paydown.....	.....	.....287,623	276,116	52,462	52,462	.....	.....	.....	.....0	.....	.....52,462	.....	.....235,161	235,161	3,525	06/21/2037.
41283D AB 9	Harley-Davidson Inc Co Gtd Nt.....			06/15/2018.	Maturity.....	.....	.....5,977,000	5,977,000	7,155,234	6,084,164	.....	.....(107,164)	.....	.....(107,164)	.....	.....5,977,000	.....	.....0	0	223,468	06/15/2018.
42345T AB 6	Helmerich & Payne Intl Sr Nt.....			12/20/2018.	Tax Free Exchange.....	.....	.....8,212,053	8,100,000	8,261,558	8,227,093	.....	.....(15,040)	.....	.....(15,040)	.....	.....8,212,053	.....	.....0	0	476,044	03/15/2025.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl.....			12/20/2018.	Paydown.....	.....	.....2,112,546	2,112,546	2,111,591	2,111,885	.....	.....662	.....	.....662	.....	.....2,112,546	.....	.....0	0	56,279	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl.....			09/20/2018.	Paydown.....	.....	.....2,243,451	2,243,451	2,247,551	2,247,138	.....	.....(3,686)	.....	.....(3,686)	.....	.....2,243,451	.....	.....0	0	70,715	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl.....			09/20/2018.	Paydown.....	.....	.....2,419,610	2,419,610	2,425,336	2,424,257	.....	.....(4,647)	.....	.....(4,647)	.....	.....2,419,610	.....	.....0	0	92,823	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL.....			12/20/2018.	Paydown.....	.....	.....2,318,606	2,318,606	2,318,344	2,318,383	.....	.....223	.....	.....223	.....	.....2,318,606	.....	.....0	0	63,749	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl.....			12/20/2018.	Paydown.....	.....	.....2,083,328	2,083,328	2,083,258	2,083,259	.....	.....69	.....	.....69	.....	.....2,083,328	.....	.....0	0	61,962	09/20/2041.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-.....			12/01/2018.	Paydown.....	.....	.....497,805	532,687	323,654	323,654	.....	.....	.....	.....0	.....	.....323,654	.....	.....174,151	174,151	9,325	09/25/2037.
446150 AG 9	Huntington Bancshares Sub Bk Nt.....			12/14/2018.	MarketAxess.....	.....	.....6,914,245	6,500,000	7,935,272	7,090,952	.....	.....(185,350)	.....	.....(185,350)	.....	.....6,905,602	.....	.....8,643	8,643	458,792	12/15/2020.
446150 AH 7	Huntington Bancshares Sr Nt.....			07/02/2018.	Call 100.0000.....	.....	.....7,205,000	7,205,000	7,228,787	7,208,148	.....	.....(2,688)	.....	.....(2,688)	.....	.....7,205,460	.....	.....(460)	(460)	171,719	08/02/2018.
446413 AK 2	Huntington Ingalls Industries Sr Nt.....			06/14/2018.	Tax Free Exchange.....	.....	.....10,041,690	10,000,000	10,043,380	10,043,266	.....	.....(1,575)	.....	.....(1,575)	.....	.....10,041,690	.....	.....0	0	186,728	12/01/2027.
449669 CD 0	IMC Global Inc Sr Nt 7.375% 08/01/18.....			08/01/2018.	Maturity.....	.....	.....800,000	800,000	942,936	812,333	.....	.....(12,333)	.....	.....(12,333)	.....	.....800,000	.....	.....0	0	59,000	08/01/2018.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S.....			12/28/2018.	Redemption 100.0000.....	.....	.....483,223	483,223	483,223	483,223	.....	.....	.....	.....0	.....	.....483,223	.....	.....0	0	18,563	10/25/2056.
45256H AC 2	Impact Funding LLC CMBS Ctf Tranche B.....			06/01/2018.	Paydown.....	.....	.....129,142	129,142	132,764	128,705	.....	.....437	.....	.....437	.....	.....129,142	.....	.....0	0	1,463	12/01/2022.
45256H AD 0	Impact Funding LLC CMBS Ctf Tranche C.....			12/01/2018.	Paydown.....	.....	.....163,036	163,036	167,608	163,537	.....	.....(501)	.....	.....(501)	.....	.....163,036	.....	.....0	0	6,446	07/25/2033.
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1.....			12/01/2018.	Paydown.....	.....	.....969,903	969,903	970,427	970,011	.....	.....(109)	.....	.....(109)	.....	.....969,903	.....	.....0	0	25,615	01/25/2051.
45475Q AR 4	Indiana Gas Co MT Nt 7.080% 10/05/29.....			11/29/2018.	Nationwide General.....	.....	.....1,505,127	1,500,000	1,508,835	1,505,402	.....	.....(275)	.....	.....(275)	.....	.....1,505,127	.....	.....0	0	128,030	10/05/2029.
454889 AN 6	Indiana Michigan Pwr Co Sr Nt Ser I.....			09/07/2018.	Call 102.1771.....	.....	.....2,302,051	2,253,000	2,470,522	2,364,437	.....	.....(62,578)	.....	.....(62,578)	.....	.....2,301,859	.....	.....(48,859)	(48,859)	203,256	03/15/2019.
459200 GM 7	International Bus Machs Corp Nt.....			10/15/2018.	Maturity.....	.....	.....8,000,000	8,000,000	9,205,120	8,123,697	.....	.....(123,697)	.....	.....(123,697)	.....	.....8,000,000	.....	.....0	0	610,000	10/15/2018.
465685 AN 5	ITC Holdings Corp Sr Nt.....			06/22/2018.	Tax Free Exchange.....	.....	.....7,740,725	7,750,000	7,740,123	7,740,162	.....	.....563	.....	.....563	.....	.....7,740,725	.....	.....0	0	157,217	11/15/2027.
46623E KG 3	JP Morgan Chase & Co Sr Nt.....			12/10/2018.	Citigroup.....	.....	.....9,677,700	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....10,000,000	.....	.....(322,300)	(322,300)	304,088	08/15/2021.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1.....			12/01/2018.	Paydown.....	.....	.....38,002	35,801	35,645	33,473	2,195	(2)	.....	.....2,193	.....	.....35,666	.....	.....2,336	2,336	878	04/25/2036.
46625H JY 7	JPMorgan Chase & Co Sub Nt.....			11/29/2018.	Nationwide General.....	.....	.....4,901,115	5,000,000	4,973,750	4,981,341	.....	.....2,260	.....	.....2,260	.....	.....4,983,601	.....	.....(82,486)	(82,486)	236,267	09/10/2024.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....			12/01/2018.	Paydown.....	.....	.....2,155,216	2,155,216	2,176,762	2,162,273	.....	.....(7,057)	.....	.....(7,057)	.....	.....2,155,216	.....	.....0	0	41,069	01/15/2046.
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2.....			12/05/2018.	Paydown.....	.....	.....1,212,820	1,212,820	1,207,697	1,211,153	.....	.....1,667	.....	.....1,667	.....	.....1,212,820	.....	.....0	0	54,055	06/05/2023.
478115 AA 6	Johns Hopkins University Nt.....			12/13/2018.	Call 101.1999.....	.....	.....1,276,130	1,261,000	1,260,295	1,260,870	.....	.....81	.....	.....81	.....	.....1,260,951	.....	.....49	49	111,124	07/01/2019.
49446R AN 9	Kimco Realty Corp Sr Nt.....			11/29/2018.	Nationwide General.....	.....	.....2,433,680	2,500,000	2,482,975	2,487,885	.....	.....2,126	.....	.....2,126	.....	.....2,490,011	.....	.....(56,331)	(56,331)	91,611	11/01/2022.
494550 AY 2	Kinder Morgan Energy - LP Sr Nt.....			02/15/2018.	Maturity.....	.....	.....4,000,000	4,000,000	4,019,350	4,000,308	.....	.....(308)	.....	.....(308)	.....	.....4,000,000	.....	.....0	0	119,000	02/15/2018.
50075N AU 8	Kraft Foods Inc Sr Nt 6.125% 02/01/18.....			02/01/2018.	Maturity.....	.....	.....29,000,000	29,000,000	30,903,040	29,023,371	.....	.....(23,371)	.....	.....(23,371)	.....	.....29,000,000	.....	.....0	0	888,125	02/01/2018.
502413 AY 3	L-3 Communications Corp Gtd Nt.....			07/06/2018.	Call 103.0480.....	.....	.....14,151,582	13,733,000	14,750,625	14,017,149	.....	.....(79,405)	.....	.....(79,405)	.....	.....13,937,744	.....	.....(204,744)	(204,744)	936,316	10/15/2019.
502413 AZ 0	L-3 Communications Corp Sr Nt.....			07/06/2018.	Call 103.8180.....	.....	.....13,544,096	13,046,000	14,251,615	13,550,440	.....	.....(98,789)	.....	.....(98,789)	.....	.....13,451,650	.....	.....(405,650)	(405,650)	1,102,289	07/15/2020.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL.....			12/15/2018.	Redemption 100.0000.....	.....	.....249,170	249,170	261,325	251,613	.....	.....(2,443)	.....	.....(2,443)	.....	.....249,170	.....	.....0	0	10,419	01/15/2021.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

E14.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
52467@ BC 8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.....			11/15/2018.	Redemption 100.0000.....		229,185	229,185	252,077	230,696		(1,512)		(1,512)		229,185			0	9,471	11/15/2018.
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1.....			12/01/2018.	Paydown.....		38,348	38,348	38,372	38,210		138		138		38,348			0	1,371	04/25/2036.
53117C AR 3	Liberty Property LP Sr Nt.....			11/29/2018.	Nationwide General.....		962,939	1,000,000	999,550	999,684		35		35		999,719		(36,780)	(36,780)	43,542	04/01/2025.
532621 AQ 2	Limerock CLO CLO Ser 2014-2A Cl B1R.....			07/18/2018.	Paydown.....		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	121,586	04/18/2026.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A.....			12/15/2018.	Redemption 100.0000.....		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	110,250	12/15/2021.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.....			11/26/2018.	Paydown.....		1,360,847	1,360,847	1,272,392	1,297,873		62,974		62,974		1,360,847			0	14,853	09/25/2034.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.....			11/29/2018.	Nationwide General.....		3,803,460	3,969,998	3,711,949	3,786,284		17,176		17,176		3,803,460			0	83,923	09/25/2034.
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2.....			12/26/2018.	Paydown.....		2,569,337	2,569,337	2,438,462	2,452,254		117,083		117,083		2,569,337			0	30,662	08/25/2035.
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1.....			12/01/2018.	Paydown.....		1,570,807	1,570,807	1,570,791	1,570,662		145		145		1,570,807			0	24,098	02/25/2057.
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12.....			10/22/2018.	Paydown.....		2,928,567	2,928,567	2,928,567	2,928,567				0		2,928,567			0	95,938	07/20/2026.
55953T AA 5	Magnetite CLO Ltd CLO Ser 2016-18A Cl A.....			11/15/2018.	Paydown.....		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	411,094	11/15/2028.
58155Q AD 5	McKesson Corp Sr Nt 4.750% 03/01/21.....			11/29/2018.	Nationwide General.....		999,207	1,000,000	998,236	998,910		297		297		999,207			0	59,111	03/01/2021.
589331 AN 7	Merck & Co Inc Sr Nt 5.000% 06/30/19.....			12/13/2018.	Call 101.1909.....		1,517,863	1,500,000	1,490,535	1,498,271		1,082		1,082		1,499,353		647	647	89,321	06/30/2019.
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200.....			12/26/2018.	Paydown.....		2,072,718	2,072,718	1,903,611	1,939,313		133,405		133,405		2,072,718			0	27,662	07/25/2034.
59023W AA 6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2.....			02/26/2018.	Paydown.....		2,378,907	2,378,907	2,104,386	2,353,485		25,422		25,422		2,378,907			0	4,288	08/25/2036.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1.....			12/15/2018.	Paydown.....		423,218	423,218	355,876	355,876		67,342		67,342		423,218			0	14,482	02/15/2036.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1.....			12/15/2018.	Paydown.....		186,190	186,190	186,186	186,189		1		1		186,190			0	5,117	07/15/2038.
60871R AF 7	Molson Coors Brewing Co Sr Nt.....			09/10/2018.	Bank of America BISD Dealer.....		7,208,775	7,500,000	7,497,150	7,497,975		388		388		7,498,363		(289,588)	(289,588)	182,438	07/15/2021.
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C.....			12/26/2018.	Paydown.....		788,525	788,525	725,443	737,296		51,229		51,229		788,525			0	11,769	08/25/2034.
61745M VW 0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl.....			04/01/2018.	Paydown.....		4,743	4,743	4,743	4,743				0		4,743			0	43	11/25/2018.
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26.....			11/29/2018.	Nationwide General.....		724,516	750,000	781,831	781,600		(3,157)		(3,157)		778,444		(53,928)	(53,928)	38,911	01/27/2026.
617482 4M 3	Morgan Stanley Sub Nt 4.875% 11/01/22.....			11/19/2018.	Morgan Stanley & Co LLC.....		2,056,980	2,000,000	2,001,163	2,000,737		(123)		(123)		2,000,614		56,366	56,366	102,917	11/01/2022.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR.....			11/01/2018.	Paydown.....		883,454	1,045,513	928,482	928,482				0		928,482		(45,028)	(45,028)	16,968	09/25/2035.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR.....			11/29/2018.	Nationwide General.....		2,686,579	3,025,213	2,686,580	2,686,580				0		2,686,580			0	118,130	09/25/2035.
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1.....			12/26/2018.	Paydown.....		8,492,768	8,492,768	1,690,910	1,690,910		6,801,858		6,801,858		8,492,768			0	59,422	08/25/2036.
61757L AF 7	Morgan Stanley Cap I CMBS Ser 2008-T29 C.....			01/01/2018.	Paydown.....		207,994	207,994	184,845	207,994				0		207,994			0	1,074	01/11/2043.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8.....			11/01/2018.	Paydown.....		122,095	122,095	122,612	122,603		(508)		(508)		122,095			0	1,909	12/15/2048.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8.....			11/29/2018.	Nationwide General.....		869,250	877,905	881,620	881,556		(910)		(910)		880,646		(11,396)	(11,396)	23,563	12/15/2048.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9.....			12/01/2018.	Paydown.....		979,011	979,011	940,042	962,659		16,352		16,352		979,011			0	18,051	05/15/2046.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10.....			12/01/2018.	Paydown.....		2,417,160	2,417,160	2,489,640	2,444,899		(27,739)		(27,739)		2,417,160			0	74,944	07/15/2046.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11.....			12/01/2018.	Paydown.....		3,055,632	3,055,632	3,147,207	3,093,419		(37,788)		(37,788)		3,055,632			0	101,673	08/15/2046.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP.....			11/29/2018.	Nationwide General.....		1,990,004	2,000,000	2,041,230	2,030,906		(8,236)		(8,236)		2,022,670		(32,666)	(32,666)	68,788	07/13/2029.
628530 AX 5	Mylan Inc Sr Nt 2.600% 06/24/18.....			04/28/2018.	Call 100.0750.....		10,007,500	10,000,000	9,836,257	9,980,798		12,912		12,912		9,993,710		6,290	6,290	97,060	06/24/2018.
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.....			10/15/2018.	Redemption 100.0000.....		2,656,124	2,656,124	2,656,124	2,656,124				0		2,656,124			0	56,508	03/31/2024.
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....			11/20/2018.	Call 112.7405.....		4,541,673	4,028,431	4,028,431	4,028,431				0		4,028,431			0	893,146	01/15/2024.
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....			07/15/2018.	Redemption 100.0000.....		296,427	296,427	296,427	296,427				0		296,427			0	15,768	01/15/2024.
636517 AA 2	National Inst of Hlth Fishers CTL PI II.....			11/20/2018.	Call 106.8378.....		1,016,066	951,036	951,036	951,036				0		951,036			0	155,614	07/15/2022.
636517 AA 2	National Inst of Hlth Fishers CTL PI II.....			07/15/2018.	Redemption 100.0000.....		187,707	187,707	187,707	187,707				0		187,707			0	10,115	07/15/2022.
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....			10/29/2018.	Call 100.0000.....		2,011,976	2,011,976	2,011,976	2,011,976				0		2,011,976			0	102,310	01/15/2019.
63651P AA 2	National Inst Health Twinbrook CTL B Bld.....			10/15/2018.	Redemption 100.0000.....		327,043	327,043	327,043	327,043				0		327,043			0	8,817	01/15/2019.
637432 KT 1	National Rural Utilities Coop ABS Coll T.....			02/01/2018.	Maturity.....		15,000,000	15,000,000	14,966,550	14,999,643		357		357		15,000,000			0	408,750	02/01/2018.
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser.....			12/25/2018.	Paydown.....		2,107,348	2,107,348	1,779,392	1,834,717		272,631		272,631		2,107,348			0	25,439	03/25/2037.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
64129X AS 8	Neuberger Berman CLO Ltd CLO Ser 2014-16.....			01/16/2018.	Paydown.....		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	143,580	04/15/2026.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....			07/15/2018.	Redemption 100.0000.....		635,009	635,009	635,009	635,009				0		635,009			0	28,235	01/15/2020.
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-.....			12/01/2018.	Paydown.....		1,112,075	1,112,075	1,123,718	1,123,684		(11,608)		(11,608)		1,112,075			0	17,622	09/25/2056.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-.....			12/01/2018.	Paydown.....		1,825,131	1,825,131	1,886,704	1,885,377		(60,246)		(60,246)		1,825,131			0	39,050	08/27/2057.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....			12/01/2018.	Paydown.....		14,157	14,157	14,157	14,151		7		7		14,157			0	448	03/25/2034.
666807 BA 9	Northrop Grumman Corp Sr Nt.....			12/10/2018.	Citigroup.....		10,108,700	10,000,000	11,197,295	10,363,625		(215,310)		(215,310)		10,148,315		(39,615)	(39,615)	688,764	08/01/2019.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1.....			10/01/2018.	Paydown.....		397,925	397,925	398,599	398,205		(280)		(280)		397,925			0	15,382	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....			12/07/2018.	Redemption 100.0000.....		642,908	642,908	642,908	642,908				0		642,908			0	22,860	11/07/2023.
67104C AA 5	Oak Hill Credit Partners CLO Ser 2013-8A.....			07/20/2018.	Paydown.....		12,753,442	12,753,442	12,753,442	12,753,442				0		12,753,442			0	235,025	04/20/2025.
67104C AB 3	Oak Hill Credit Partners CLO Ser 2013-8A.....			07/20/2018.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	262,974	04/20/2025.
67109F AA 3	Oak Hill Credit Partners CLO Ser 2015-11.....			11/08/2018.	Redemption 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	556,206	10/20/2028.
67575N AY 9	Ocwen Master Adv Rec Tr LBASS Ser 2017-T.....			08/15/2018.	Paydown.....		3,500,000	3,500,000	3,499,997	3,499,997		3		3		3,500,000			0	58,308	09/15/2048.
68217F AA 0	Omnicom Group Inc Sr Nt.....			11/29/2018.	Nationwide General.....		3,267,579	3,500,000	3,549,070	3,547,051		(4,543)		(4,543)		3,542,509		(274,930)	(274,930)	141,400	04/15/2026.
68233J AD 6	Oncor Electric Delivery 1st Mtg Bd.....			09/01/2018.	Maturity.....		20,000,000	20,000,000	22,619,100	20,240,203		(240,203)		(240,203)		20,000,000			0	1,360,000	09/01/2018.
68389X AQ 8	Oracle Corp Sr Nt 2.375% 01/15/19.....			11/13/2018.	Citigroup.....		10,993,620	11,000,000	10,961,720	10,992,376		6,399		6,399		10,998,774		(5,154)	(5,154)	348,333	01/15/2019.
68557N AA 1	Orbital ATK Inc Sr Nt 5.250% 10/01/21.....			07/19/2018.	Call 102.6250.....		19,498,750	19,000,000	19,168,140	19,109,289		(14,660)		(14,660)		19,094,629		(94,629)	(94,629)	1,296,750	10/01/2021.
68557N AC 7	Orbital ATK Inc Sr Nt 5.500% 10/01/23.....			07/19/2018.	Call 104.6176.....		1,046,176	1,000,000	1,032,537	1,023,592		(3,177)		(3,177)		1,020,414		(20,414)	(20,414)	90,176	10/01/2023.
693656 AA 8	PVH CORP Sr Nt 4.500% 12/15/22.....			01/05/2018.	Call 102.2500.....		13,387,593	13,093,000	13,045,221	13,058,617		69		69		13,058,685		34,315	34,315	327,325	12/15/2022.
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-.....			12/26/2018.	Paydown.....		1,010,662	1,010,662	970,827	984,248		26,414		26,414		1,010,662			0	70,736	10/25/2034.
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-.....			12/26/2018.	Paydown.....		2,858,102	2,858,102	2,751,816	2,775,976		82,126		82,126		2,858,102			0	60,919	12/25/2034.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A.....			12/15/2018.	Redemption 100.0000.....		719,850	719,850	725,249	725,059		(5,210)		(5,210)		719,850			0	13,667	01/15/2032.
717081 AQ 6	Pfizer Inc Nt 4.650% 03/01/18.....			03/01/2018.	Maturity.....		3,500,000	3,500,000	3,495,341	3,499,835		165		165		3,500,000			0	81,375	03/01/2018.
718172 AA 7	Philip Morris Intl Inc Sr Nt.....			05/16/2018.	Maturity.....		1,000,000	1,000,000	1,042,289	1,006,883		(6,883)		(6,883)		1,000,000			0	28,250	05/16/2018.
718172 AT 6	Philip Morris Intl Inc Sr Nt.....			11/29/2018.	Nationwide General.....		1,429,970	1,500,000	1,377,240	1,430,251		12,792		12,792		1,443,043		(13,073)	(13,073)	47,604	08/22/2022.
72349B AJ 3	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....			04/16/2018.	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	70,736	04/15/2026.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....			09/13/2018.	Redemption 100.0000.....		580,573	580,573	580,573	580,573				0		580,573			0	13,063	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....			09/13/2018.	Redemption 100.0000.....		419,427	419,427	419,427	419,427				0		419,427			0	9,437	09/13/2027.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.....			05/10/2018.	Call 101.3183.....		402,878	397,636	397,636	397,636				0		397,636			0	13,714	12/31/2018.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.....			03/31/2018.	Redemption 100.0000.....		132,545	132,545	132,545	132,545				0		132,545			0	1,955	12/31/2018.
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate.....			07/03/2018.	Paydown.....		1,207,400	1,207,400	760,662	852,860		354,540		354,540		1,207,400			0	19,195	07/03/2033.
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N.....			12/27/2018.	Paydown.....		4,032,978	4,032,978	3,021,303	3,140,692		892,286		892,286		4,032,978			0	66,133	09/26/2034.
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt.....			12/24/2018.	Paydown.....		1,758,480	1,758,480	1,516,865	1,559,647		198,833		198,833		1,758,480			0	41,375	12/24/2033.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.....			12/24/2018.	Paydown.....		1,318,860	1,318,860	863,853	947,531		371,329		371,329		1,318,860			0	29,278	12/24/2033.
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec.....			03/26/2018.	Call 100.0000.....		2,938,250	2,938,250	2,313,872	2,422,676		7,607		7,607		2,430,283		507,967	507,967	15,236	06/24/2034.
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec.....			01/30/2018.	Paydown.....				(4,174)			4,174		4,174					0	2	06/24/2034.
74041W AB 1	Preferred Term Sec Ltd VI LBASS Sr Nt Cl.....			06/25/2018.	Redemption 100.0000.....		10,000,000	10,000,000	7,500,000	7,603,938		2,396,062		2,396,062		10,000,000			0	137,034	09/24/2033.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt.....			12/24/2018.	Redemption 100.0000.....		778,092	778,092	595,241	622,956		155,136		155,136		778,092			0	8,386	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....			12/24/2018.	Paydown.....		206,023	206,023	140,575	150,774		55,250		55,250		206,023			0	3,748	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....			12/24/2018.	Redemption 100.0000.....		755,555	755,555	576,110	599,507		156,047		156,047		755,555			0	9,841	03/22/2038.
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C.....			12/24/2018.	Paydown.....		545,751	545,751	384,754	411,899		133,851		133,851		545,751			0	12,076	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se.....			12/24/2018.	Paydown.....		2,014,236	2,014,236	1,325,368	1,558,612		455,624		455,624		2,014,236			0	46,860	12/22/2036.

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P.....			01/31/2018.	Paydown.....		69,206	69,206	36,220	36,220				32,985	32,985	69,206			0	(452)	03/23/2035.
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P.....			07/20/2018.	Redemption 100.0000.....		2,338	2,338	1,224	1,224				1,114	1,114	2,338			0	6	03/23/2035.
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9.....			12/01/2018.	Paydown.....		238,715	238,675	194,391	232,959	1,781	240		2,021	234,980		3,735	3,735	8,189		10/25/2035.
74836H AC 1	Questar Pipeline Co Nt.....			02/01/2018.	Maturity.....		8,000,000	8,000,000	7,996,240	8,000,317		(317)		(317)	8,000,000			0	77,733		02/01/2018.
74924D AA 7	Residential Accredit Loans Inc RMBS Ser.....			12/01/2018.	Paydown.....		212,663	296,510	214,785	214,785				0	214,785		(2,121)	(2,121)	9,564		09/25/2037.
74937T AA 7	RCO Mortgage LLC RMBS Ser 2016-SFR1 CI A.....			12/01/2018.	Paydown.....		2,258,380	2,258,380	2,254,829	2,254,605		3,775		3,775	2,258,380			0	48,402		11/25/2051.
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200.....			12/26/2018.	Paydown.....		1,869,653	1,869,653	1,612,576	1,744,867		124,786		124,786	1,869,653			0	23,065		03/25/2036.
75973L AA 6	Renew LBASS Ser 2017-1A CI A.....			12/20/2018.	Paydown.....		837,784	837,784	837,563	837,566		218		218	837,784			0	17,426		09/20/2052.
785811 AA 8	SACO I Tr RMBS Ser 2006-5 CI 1A.....			12/26/2018.	Paydown.....		1,283,108	157,380	54,296	54,319				0	54,319		1,228,789	1,228,789	2,819		04/25/2036.
832696 AH 1	Smucker JM Co Sr Nt 3.000% 03/15/22.....			10/09/2018.	Deutsche Bank Capital.....		5,841,900	6,000,000	5,905,988	5,936,381		11,065		11,065	5,947,447		(105,547)	(105,547)	193,000		03/15/2022.
832696 AK 4	Smucker JM Co Sr Nt 3.500% 03/15/25.....			10/09/2018.	Citigroup.....		18,960,400	20,000,000	19,708,883	19,769,090		21,969		21,969	19,791,060		(830,660)	(830,660)	750,556		03/15/2025.
83416W AA 1	Solar Star Funding LLC Sr Nt.....			12/31/2018.	Redemption 100.0000.....		549,288	549,288	549,288	549,288				0	549,288			0	28,080		06/30/2035.
845743 BP 7	Southwestern Pub Svc Co 1st Mtg Bd.....			11/29/2018.	Nationwide General.....		1,961,734	2,000,000	2,130,100	2,107,048		(14,110)		(14,110)	2,092,938		(131,204)	(131,204)	63,067		06/15/2024.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....			10/22/2018.	Call 100.9297.....		2,353,455	2,331,777	2,331,777	2,331,777				0	2,331,777			0	226,219		01/15/2019.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....			07/15/2018.	Redemption 100.0000.....		455,563	455,563	455,563	455,563				0	455,563			0	23,742		01/15/2019.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease.....			01/31/2018.	Redemption 100.0000.....		58,571	58,571	58,571	58,571				0	58,571			0	2,003		01/31/2019.
85746* DX 1	State Street Bk & Tr Co ABS Sr Lev Lease.....			01/31/2018.	Redemption 100.0000.....		59,524	59,524	59,524	59,524				0	59,524			0	1,969		01/31/2019.
85746* DU 5	State Street Bk & Tr Co ABS Sr Lev Lease.....			01/31/2018.	Redemption 100.0000.....		55,498	55,498	55,498	55,498				0	55,498			0	1,936		01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease.....			01/31/2018.	Redemption 100.0000.....		55,498	55,498	55,498	55,498				0	55,498			0	1,936		01/31/2019.
863576 DG 6	Structured Asset Sec Corp RMBS Ser 2005.....			12/26/2018.	Paydown.....		3,885,124	3,885,124	3,499,040	3,770,068		115,056		115,056	3,885,124			0	48,925		11/25/2035.
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003.....			12/26/2018.	Paydown.....		1,275,273	1,275,273	1,171,965	1,195,499		79,774		79,774	1,275,273			0	16,786		07/25/2033.
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004.....			12/26/2018.	Paydown.....		195,597	195,597	181,783	182,913		12,684		12,684	195,597			0	5,250		04/25/2034.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004.....			12/01/2018.	Paydown.....		30,552	30,552	30,547	30,514		38		38	30,552			0	647		03/25/2034.
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007.....			05/01/2018.	Paydown.....		530,387	533,436	481,399	481,399				0	481,399		48,988	48,988	5,298		04/25/2047.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....			11/29/2018.	Nationwide General.....		4,109,206	4,100,000	4,160,680	4,115,759		(6,552)		(6,552)	4,109,206			0	290,644		02/15/2020.
871829 AX 5	Sysco Corp Sr Nt 2.600% 10/01/20.....			11/29/2018.	Nationwide General.....		5,909,172	6,000,000	5,988,540	5,993,534		2,089		2,089	5,995,624		(86,452)	(86,452)	181,133		10/01/2020.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....			12/10/2018.	Paydown.....		694,849	694,849	690,460	694,298		552		552	694,849			0	25,661		08/15/2039.
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C.....			12/26/2018.	Paydown.....		1,190,457	1,190,457	1,131,306	1,160,125		30,333		30,333	1,190,457			0	16,550		06/25/2036.
88643@ AP 1	Tidewater Inc Sr Nt Ser 2013-B.....			01/31/2018.	Income.....									0				0	42,984		11/15/2023.
887315 AY 5	Time Warner Companies Inc Sec Nt.....			06/15/2018.	Maturity.....		2,500,000	2,500,000	2,865,350	2,523,635		(23,635)		(23,635)	2,500,000			0	85,938		06/15/2018.
88732J AL 2	Time Warner Cable Inc Sr Nt.....			07/01/2018.	Maturity.....		36,000,000	36,000,000	37,803,860	36,127,253		(127,253)		(127,253)	36,000,000			0	2,430,000		07/01/2018.
88732J AS 7	Time Warner Cable Inc Nt.....			12/07/2018.	Citigroup.....		10,138,800	10,000,000	12,196,600	10,358,317		(268,901)		(268,901)	10,089,415		49,385	49,385	985,417		04/01/2019.
902494 AT 0	Tyson Foods Inc Sr Nt 4.500% 06/15/22.....			10/09/2018.	JP Morgan Securities LLC.....		10,242,000	10,000,000	10,693,100	10,407,988		(70,926)		(70,926)	10,337,061		(95,061)	(95,061)	370,000		06/15/2022.
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27.....			10/09/2018.	Citigroup.....		5,607,660	6,000,000	5,989,980	5,990,472		671		671	5,991,143		(383,483)	(383,483)	182,825		06/02/2027.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....			11/01/2018.	Paydown.....				132,521	79,728		(79,728)		(79,728)				0	10,741		12/10/2045.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....			11/29/2018.	Nationwide General.....		2,094,978		4,445,778	2,674,688		(521,904)		(521,904)	2,152,784		(57,807)	(57,807)	743,417		12/10/2045.
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....			05/01/2018.	Paydown.....		216,769	216,769	216,565	216,565		204		204	216,769			0	2,288		12/10/2045.
90290M AB 7	US Foods Inc Sr Nt 5.875% 06/15/24.....			11/29/2018.	Nationwide General.....		3,250,000	3,250,000	3,380,000	3,358,956		(26,990)		(26,990)	3,331,966		(81,966)	(81,966)	182,451		06/15/2024.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C.....			03/01/2018.	Redemption 100.0000.....		1,197,543	1,197,543	1,197,543	1,197,543				0	1,197,543			0	50,237		09/01/2023.
90345W AB 0	US Airways LBASS EETC Ser 2012-1B.....			10/01/2018.	Paydown.....		119,176	119,176	135,860	126,176		(7,000)		(7,000)	119,176			0	7,151		10/01/2019.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.....			07/08/2018.	Redemption 100.0000.....		936,462	936,462	936,462	936,462				0	936,462			0	21,899		09/08/2024.
90521A PJ 1	Union Bank NA Sr Nt 2.625% 09/26/18.....			09/26/2018.	Maturity.....		19,000,000	19,000,000	18,995,630	18,999,325		675		675	19,000,000			0	498,750		09/26/2018.

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NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90783T AA 8	Union Pacific RR PTC Ser 2004-1.....			01/02/2018.	Redemption 100.0000.....		329,308	329,308	329,308	329,308				0		329,308			0	8,898	07/02/2025.
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl.....			08/15/2018.	Paydown.....		4,056,686	4,056,686	4,073,282	4,066,320		(9,634)		(9,634)		4,056,686			0	163,537	02/15/2023.
90932P AB 4	United Airlines LBASS EETC Ser 2014-1 Cl.....			10/11/2018.	Paydown.....		903,807	903,807	903,807	903,807				0		903,807			0	32,184	04/11/2022.
911312 AH 9	United Parcel Service Sr Nt.....			01/15/2018.	Maturity.....		14,000,000	14,000,000	13,983,649	13,999,871		129		129		14,000,000			0	385,000	01/15/2018.
91736# AA 4	United States of America BIA CTL GSA Gtd.....			09/15/2018.	Redemption 100.0000.....		238,244	238,244	238,244	238,244				0		238,244			0	10,287	03/15/2024.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G.....			12/13/2018.	Redemption 100.0000.....		2,455,850	2,455,850	2,447,770	2,455,071		779		779		2,455,850			0	91,147	12/28/2018.
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser.....			06/06/2018.	Paydown.....		3,145,799	3,145,799	3,142,322	3,142,758		3,042		3,042		3,145,799			0	48,471	06/26/2045.
92553P AJ 1	Viacom Inc Sr Nt 3.875% 12/15/21.....			10/04/2018.	Goldman Sachs & Company.....		3,295,842	3,300,000	3,367,212	3,325,974		(4,897)		(4,897)		3,321,077		(25,235)	(25,235)	104,431	12/15/2021.
92553P AT 9	Viacom Inc Sr Nt 4.250% 09/01/23.....			10/04/2018.	JP Morgan Securities LLC.....		3,006,060	3,000,000	2,969,040	2,980,927		2,320		2,320		2,983,247		22,813	22,813	140,958	09/01/2023.
927804 FH 2	Virginia Elec & Pwr Co Sr Nt.....			12/13/2018.	Wells Fargo Securities LLC.....		16,532,860	16,400,000	16,390,754	16,398,328		1,031		1,031		16,399,360		133,500	133,500	784,056	06/30/2019.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....			12/15/2018.	Redemption 100.0000.....		284,550	284,550	284,550	284,550				0		284,550			0	10,322	04/15/2022.
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser.....			09/20/2018.	Paydown.....		5,798,271	5,798,271	5,793,864	5,794,761		3,510		3,510		5,798,271			0	152,659	11/27/2045.
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1...			12/01/2018.	Paydown.....		430,968	430,968	443,894	436,559		(5,591)		(5,591)		430,968			0	15,660	07/15/2046.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2...			11/29/2018.	Nationwide General.....		1,250,293	1,260,000	1,304,543	1,300,847		(5,256)		(5,256)		1,295,592		(45,299)	(45,299)	45,196	11/15/2047.
931899 9A 8	Walkers SPV Priv Pl Nt.....			11/25/2018.	Redemption 100.0000.....		3,377,812	3,377,812				3,377,812		3,377,812		3,377,812			0	28,944	12/31/2019.
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8.....			12/01/2018.	Paydown.....		643,550	742,236	662,135	662,135				0		662,135		(18,585)	(18,585)	14,233	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10.....			12/01/2018.	Paydown.....		57,504	58,925	59,010	57,063	1,890	(5)		1,885		58,948		(1,444)	(1,444)	1,071	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12.....			12/01/2018.	Paydown.....		89,977	91,358	91,633	88,828	2,689	(5)		2,684		91,511		(1,534)	(1,534)	1,686	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14.....			12/01/2018.	Paydown.....		194,434	193,277	177,350	177,350				0		177,350		17,083	17,083	3,498	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2018.	Paydown.....		944,804	899,605	691,526	691,526				0		691,526		253,278	253,278	14,139	04/25/2037.
94974B FJ 4	Wells Fargo & Co Sub Nt.....			11/13/2018.	Goldman Sachs & Company.....		6,842,220	7,000,000	6,995,870	6,997,711		363		363		6,998,073		(155,853)	(155,853)	303,217	02/13/2023.
94974B FN 5	Wells Fargo & Co Sub Nt.....			11/29/2018.	Nationwide General.....		3,992,873	4,000,000	3,986,360	3,991,648		1,225		1,225		3,992,873			0	212,667	08/15/2023.
94974B FQ 8	Wells Fargo & Co Sub Nt.....			11/15/2018.	Deutsche Bank Capital.....		9,987,300	10,000,000	9,978,100	9,995,410		3,901		3,901		9,999,311		(12,011)	(12,011)	289,056	01/15/2019.
94974B FY 1	Wells Fargo & Co Sr Nt.....			11/29/2018.	Nationwide General.....		1,936,970	2,000,000	1,998,157	1,998,499		138		138		1,998,638		(61,668)	(61,668)	81,089	06/03/2026.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....			12/01/2018.	Redemption 100.0000.....		133,850	133,850	133,850	133,850				0		133,850			0	4,870	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....			12/15/2018.	Redemption 100.0000.....		159,583	159,583	167,083	164,041		(4,457)		(4,457)		159,583			0	6,426	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co.....			12/10/2018.	Redemption 100.0000.....		691,364	691,364	691,364	691,364				0		691,364			0	27,130	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL.....			12/01/2018.	Redemption 100.0000.....		592,743	592,743	592,743	592,743				0		592,743			0	21,731	11/01/2022.
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....			12/01/2018.	Paydown.....		1,059,047	1,059,047	1,074,933	1,059,462		(414)		(414)		1,059,047			0	20,868	06/25/2035.
963320 AT 3	Whirlpool Corp Sr Nt 3.700% 05/01/25.....			10/09/2018.	Cantor Fitzgerald & Co.....		4,152,336	4,350,000	4,291,860	4,304,525		4,221		4,221		4,308,745		(156,409)	(156,409)	152,008	05/01/2025.
984121 BW 2	Xerox Corp Sr Nt 6.350% 05/15/18.....			05/15/2018.	Maturity.....		326,000	326,000	341,517	329,769		(3,769)		(3,769)		326,000			0	10,351	05/15/2018.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31.....			07/25/2018.	Redemption 100.0000.....		373,813	373,813	375,009	374,338		(525)		(525)		373,813			0	27,430	12/23/2022.
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt.....			12/24/2018.	Paydown.....		371,955	371,955	252,125	270,297		101,658		101,658		371,955			0	6,766	12/22/2035.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt.....			09/24/2018.	Paydown.....		90,865	90,865	69,057	67,160		23,705		23,705		90,865			0	1,051	06/23/2035.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt.....			11/29/2018.	Nationwide General.....		1,176,719	1,460,863	1,110,256	1,171,335		5,384		5,384		1,176,719			0	34,293	06/23/2035.
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt.....			12/24/2018.	Paydown.....		594,849	594,849	407,228	432,816		162,033		162,033		594,849			0	7,749	03/22/2038.
U1065P AA 9	Braskem SA Sr Nt 7.125% 07/22/41.....			06/11/2018.	Direct.....		403,288	385,000	413,875	413,304		(235)		(235)		413,069		(9,782)	(9,782)	24,460	07/22/2041.
008916 AH 1	Agrium Inc Sr Nt 6.750% 01/15/19.....			04/10/2018.	Tax Free Exchange.....		11,207,120	11,175,000	11,390,056	11,218,390		(11,270)		(11,270)		11,207,120			0	566,433	01/15/2019.
008916 AK 4	Agrium Inc Sr Nt 3.150% 10/01/22.....			04/10/2018.	Tax Free Exchange.....		9,678,289	9,900,000	9,464,271	9,665,999		12,290		12,290		9,678,289			0	173,621	10/01/2022.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B.....		A	09/15/2018.	Redemption 100.0000.....		307,472	307,472	303,628	304,046		3,425		3,425		307,472			0	8,936	03/15/2023.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B.....		A	11/29/2018.	Nationwide General.....		3,037,719	3,111,556	3,072,662	3,076,892		4,451		4,451		3,081,343		(43,624)	(43,624)	145,357	03/15/2023.
066800 AE 3	Banro Corporation 2nd Lien Nt.....		A	05/23/2018.	Taxable Exchange.....		1,175,774	1,725,000	1,345,500	1,345,500				0		1,345,500		(169,726)	(169,726)	(43,125)	03/01/2021.

E14.13

SCHEDULE D - PART 4

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

E14.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
136385	AX	9		12/13/2018.	Various.....		12,758,980	13,500,000	13,508,115	13,507,725			(685)	(685)		13,507,040		(748,060)	(748,060)	532,156	06/01/2027.
292505	AG	9		10/05/2018.	Deutsche Bank Capital.....		2,315,040	2,000,000	2,308,980	2,273,535			(6,035)	(6,035)		2,267,500		47,540	47,540	154,917	02/01/2038.
335934	AK	1		08/31/2018.	Direct.....		210,163	215,000	212,850	213,084			207	207		213,292		(3,129)	(3,129)	14,462	04/01/2023.
335934	AL	9		08/31/2018.	Direct.....		409,063	425,000	421,160	421,457			255	255		421,712		(12,649)	(12,649)	29,573	04/01/2025.
654677	AB	9		03/01/2018.	Call 101.6250.....		5,081,250	5,000,000	4,770,295	4,924,749			9,336	9,336		4,934,086		65,914	65,914	216,667	04/01/2019.
73755L	AF	4		04/10/2018.	Tax Free Exchange.....		1,029,349	1,000,000	1,086,567	1,036,484			(7,135)	(7,135)		1,029,349				27,181	05/15/2019.
89153U	AE	1		01/15/2018.	Maturity.....		2,000,000	2,000,000	1,998,113	1,999,985			15	15		2,000,000					01/15/2018.
000000	00	0		08/06/2018.	Direct.....		1,842,634	1,770,000	1,779,621	1,778,404			(547)	(547)		1,777,858		64,777	64,777	97,217	07/20/2023.
034863	AB	6		03/09/2018.	Call 107.1566.....		3,964,796	3,700,000	4,495,685	3,835,741			(19,010)	(19,010)		3,816,731		(116,731)	(116,731)	410,290	04/08/2019.
05462G	AJ	3		07/24/2018.	Direct.....		996,125	1,025,000	1,025,000	1,025,000				0		1,025,000		(28,875)	(28,875)	42,810	11/14/2024.
055451	AH	1		12/11/2018.	Deutsche Bank Capital.....		11,111,100	11,000,000	11,111,315	11,017,817			(13,436)	(13,436)		11,004,381		106,719	106,719	858,000	04/01/2019.
05565Q	DF	2		12/14/2018.	Tax Free Exchange.....		1,944,146	2,000,000	1,934,340	1,938,526			5,620	5,620		1,944,146				89,646	01/16/2027.
05565Q	DH	8		06/27/2018.	Morgan Stanley & Co LLC.....		2,500,150	2,500,000	2,590,325	2,585,882			(3,249)	(3,249)		2,582,633		(82,483)	(82,483)		11/28/2028.
05565Q	DM	7		12/14/2018.	Tax Free Exchange.....		2,541,529	2,500,000	2,548,475	2,545,711			(4,182)	(4,182)		2,541,529				108,150	04/14/2027.
067687	AC	7		08/16/2018.	Direct.....		495,000	500,000	500,000	490,000	10,000			10,000		500,000		(5,000)	(5,000)	25,304	05/15/2022.
11042A	AA	2		12/20/2018.	Redemption 100.0000.....		910,996	910,996	921,071	917,067			(6,071)	(6,071)		910,996				26,646	06/20/2024.
11042B	AA	0		12/20/2018.	Redemption 100.0000.....		2,376,803	2,376,803	2,407,798	2,388,174			(11,371)	(11,371)		2,376,803				83,560	06/20/2020.
12517M	AA	0		10/09/2018.	Direct.....		598,900	575,000	567,772	567,828			593	593		568,420		30,480	30,480	45,073	12/05/2024.
134638	AC	9		09/06/2018.	Direct.....		1,158,150	1,103,000	849,310	906,221			27,651	27,651		933,871		224,279	224,279		07/15/2021.
20445P	AE	5		07/30/2018.	Tax Free Exchange.....		594,496	600,000	592,892	594,009			487	487		594,496				58,583	07/20/2023.
232553	AA	5		04/16/2018.	Direct.....		989,009	1,000,000	985,452	985,710			264	264		985,974		3,035	3,035	31,321	10/04/2027.
37255B	AA	7		09/26/2018.	Direct.....		853,781	850,000	850,000	850,000				0		850,000		3,781	3,781	56,257	09/21/2024.
38060A	AA	2		11/02/2018.	Direct.....		2,214,250	2,240,000	2,101,000	2,165,599			21,107	21,107		2,186,705		27,545	27,545	117,875	10/07/2020.
463588	AA	1		07/30/2018.	Tax Free Exchange.....		143,647	145,000	143,147	143,516			132	132		143,647				10,820	03/23/2023.
49835L	AB	7		04/03/2018.	Direct.....		529,375	550,000	546,777	542,850	4,000		66	4,066		546,915		(17,540)	(17,540)	14,598	09/19/2027.
500472	AF	2		04/26/2018.	Call 102.5150.....		30,939,027	30,180,000	31,144,243	30,662,716			(33,972)	(33,972)		30,628,744		(448,744)	(448,744)	1,453,796	03/15/2022.
63938N	AE	4		10/31/2018.	Direct.....		807,225	855,000	642,975	681,377			22,265	22,265		703,642		103,583	103,583	54,475	05/01/2022.
65504L	AJ	6		02/01/2018.	Call 89.0000.....		3,560,000	4,000,000	4,092,460	3,400,000	646,621		(879)	645,742		4,045,743		(45,743)	(45,743)	(260,311)	03/15/2022.
65557C	AS	2		10/09/2018.	Goldman Sachs & Company.....		10,615,330	11,000,000	10,966,450	10,976,750			5,141	5,141		10,981,891		(366,561)	(366,561)	215,875	05/27/2021.
71647N	AP	4		12/21/2018.	Call 110.1607.....		1,514,710	1,375,000	1,506,588	1,474,800			(11,745)	(11,745)		1,463,055		(88,055)	(88,055)	243,268	05/23/2021.
71647N	AW	9		09/24/2018.	Tax Free Exchange.....		575,000	575,000	575,000	575,000				0		575,000				34,207	01/27/2028.
71675M	AA	4		07/31/2018.	Direct.....		205,625	235,000	235,000	230,300	4,700			4,700		235,000		(29,375)	(29,375)	13,684	11/14/2022.
86960B	AQ	5		10/09/2018.	Credit Suisse Securities LLC.....		17,165,160	18,000,000	17,945,044	17,959,051			8,367	8,367		17,967,418		(802,258)	(802,258)	369,375	09/07/2021.
902133	AM	9		11/29/2018.	Nationwide General.....		1,491,194	1,500,000	1,527,236	1,518,880			(3,997)	(3,997)		1,514,883		(23,689)	(23,689)	69,417	02/03/2022.
902133	AN	7		12/17/2018.	Maturity.....		5,800,000	5,800,000	5,772,552	5,794,165			5,835	5,835		5,800,000				137,750	12/17/2018.
928670	AX	6		11/20/2018.	Maturity.....		2,500,000	2,500,000	2,497,400	2,499,520			480	480		2,500,000				53,125	11/20/2018.
984245	AM	2		08/09/2018.	Direct.....		251,250	250,000	250,000	250,000				0		250,000		1,250	1,250	18,889	03/23/2021.
984245	AR	1		08/08/2018.	Direct.....		376,960	496,000	496,000	491,536	4,464			4,464		496,000		(119,040)	(119,040)	22,664	12/15/2047.
G2300T	AA	0		01/12/2018.	Direct.....		1,164,213	1,103,000	1,135,404	1,131,024			(120)	(120)		1,130,905		33,308	33,308	33,027	02/06/2024.
G4035E	AA	1		11/01/2018.	Direct.....		198,000	200,000	177,100	187,360			3,589	3,589		190,949		7,051	7,051	10,508	10/07/2020.
G42045	AB	3		12/04/2018.	Direct.....		1,027,493	1,075,000	1,090,588	1,089,087			(2,488)	(2,488)		1,086,599		(59,107)	(59,107)	60,073	09/26/2022.
G6764#	AA	0		10/12/2018.	Redemption 100.0000.....		2,105,263	2,105,263	2,105,263	2,105,263				0		2,105,263				31,579	10/12/2026.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G91235 AB 0			Tulrow Oil Plc Sr Nt 6.250% 04/15/22.....	D	03/14/2018.	Direct.....		..687,656	675,000	673,313	673,379	.....	.....78	.....	.....78	.....	.....673,456	.....	.....14,200	14,200	17,695	04/15/2022.
L33634 AP 8			Evraz Group SA Sr Nt 6.500% 04/22/20.....	D	04/18/2018.	Direct.....		..1,555,000	1,550,000	1,649,200	1,629,965	.....	.....(9,744)	.....	.....(9,744)	.....	.....1,620,221	.....	.....(65,221)	(65,221)	49,238	04/22/2020.
L78043 AA 1			Puma Energy Holdings Sr Nt.....	D	02/07/2018.	Call 101.6875.....		..13,219	13,000	13,488	13,273	88	(11)	.....	.....77	.....	.....13,350	.....	.....(350)	(350)	673	02/01/2021.
M2R15V AA 5			Albaraka Turk Katilim BA Sr Nt.....	D	06/27/2018.	Direct.....		..853,187	860,000	865,370	853,653	8,448	(636)	.....	7,812	.....	861,465	.....	.....(8,279)	(8,279)	24,931	06/30/2019.
M63751 AA 5			Koc Holdings AS Sr Nt 3.500% 04/24/20.....	D	09/14/2018.	Direct.....		..736,250	775,000	774,747	774,839	.....	.....48	.....	48	.....	774,887	.....	.....(38,637)	(38,637)	24,413	04/24/2020.
N9417J AB 7			VTR Finance BV Secured Nt.....	D	10/18/2018.	Call 103.0000.....		..187,460	182,000	190,645	188,453	.....	.....(723)	.....	.....(723)	.....	187,730	.....	.....(5,730)	(5,730)	21,205	01/15/2024.
P19189 AC 6			Camposol SA 1st Lien 10.500% 07/15/21.....	D	08/21/2018.	Direct.....		..777,000	740,000	773,300	765,888	.....	.....(5,463)	.....	.....(5,463)	.....	760,425	.....	.....16,575	16,575	81,255	07/15/2021.
P19157 AR 0			Cablevision SA Sr Nt.....	D	01/25/2018.	Income.....						.....	.....	.....	.....0	.....	.....	.....	.....	.....0	3,444	06/15/2021.
P6638M AA 9			Metalsa SA DE CV Sr Nt.....	D	12/07/2018.	Direct.....		..1,404,850	1,475,000	1,435,875	1,443,576	.....	.....4,716	.....	4,716	.....	1,448,292	.....	.....(43,442)	(43,442)	77,498	04/24/2023.
P7700W CG 3			Grupo Famsa SA de CV Sr Nt.....	D	01/23/2018.	Direct.....		..303,435	308,000	261,778	272,333	.....	.....841	.....	841	.....	273,174	.....	.....30,261	30,261	3,330	06/01/2020.
P8704L AA 6			Sixsigma Networks Mexico Sr Nt.....	D	06/01/2018.	Call 106.1880.....		..517,136	487,000	469,658	473,649	.....	.....1,113	.....	1,113	.....	474,762	.....	.....12,238	12,238	52,903	11/07/2021.
Y62276 AD 5			Navios SA Logistics Inc Sr Nt.....	D	10/31/2018.	Direct.....		..507,465	538,000	495,648	507,836	.....	.....4,242	.....	4,242	.....	512,077	.....	.....(4,612)	(4,612)	34,579	05/01/2022.
3899999.			Total - Bonds - Industrial and Miscellaneous.....					..1,537,055,019	1,533,261,911	1,544,237,202	1,524,293,560	717,432	...14,495,646	0	15,213,078	0	1,539,506,629	0	..(7,947,625)	...-(7,947,625)	62,203,671	XXX

Bonds - Bank Loans

000000	00	0	Norweigan Cruise Line Corp Term Ln B Nt.....	..	12/31/2018.	Redemption 100.0000.....		12,500	12,500	12,469	12,470	.....	.....30	.....	.....30	.....	.....12,500	.....	.....	.....0	294	10/05/2021.
000000	00	0	US Foods Inc Term Ln Nt 1.....	..	03/29/2018.	Redemption 100.0000.....		48,067	48,067	48,339	48,312	23	(268)	.....	.....(245)	.....	.....48,067	.....	.....	.....0	492	06/27/2023.
000000	00	0	US Foods Inc Term Ln Nt 1.....	..	06/22/2018.	Tax Free Exchange.....		..18,987,722	18,890,348	18,997,264	18,986,579	9,211	(8,068)	.....	.....1,143	.....	18,987,722	.....	.....	.....0	385,509	06/27/2023.
000000	00	0	BeyondTrust Software Sol Inc Term Ln Nt.....	..	10/03/2018.	Redemption 100.0000.....		..8,608,077	8,608,077	8,413,743	8,413,743	2,429	191,905	.....	194,334	.....	8,608,077	.....	.....	.....0	655,118	11/21/2023.
000000	00	0	BeyondTrust Software Sol Inc Term Ln Nt.....	..	07/23/2018.	Tax Free Exchange.....		..63,667	65,048	63,580	63,580	18	68	.....	86	.....	63,667	.....	.....	.....0	2,097	11/21/2023.
00449#	AJ	4	Accruent LLC Incremental 1st Lien DD Nt.....	..	09/06/2018.	Redemption 100.0000.....		..4,977,843	4,977,843	4,952,954	4,928,065	25,509	24,269	.....	49,778	.....	4,977,843	.....	.....	.....0	284,939	07/28/2023.
00449#	AJ	4	Accruent LLC Incremental 1st Lien DD Nt.....	..	07/31/2018.	Tax Free Exchange.....		..52,102	52,345	52,083	51,821	268	12	.....	280	.....	52,102	.....	.....	.....0	1,973	07/28/2023.
00449#	AJ	4	Accruent LLC Incremental 1st Lien DD Nt.....	..	09/06/2018.	Redemption 100.0000.....		..1,944,241	1,944,241	1,925,367	1,924,799	1,618	17,824	.....	19,442	.....	1,944,241	.....	.....	.....0	115,345	07/28/2023.
00449#	AK	1	Accruent LLC Incremental 1st Lien TL Nt.....	..	09/06/2018.	Redemption 100.0000.....		..4,824,145	4,824,145	4,763,067	4,766,708	.....	.....57,437	.....	57,437	.....	4,824,145	.....	.....	.....0	282,186	07/28/2023.
00449#	AK	1	Accruent LLC Incremental 1st Lien TL Nt.....	..	07/31/2018.	Tax Free Exchange.....		..36,173	36,588	36,125	36,152	.....	.....21	.....	21	.....	36,173	.....	.....	.....0	1,221	07/28/2023.
00449#	AK	1	Accruent LLC Incremental 1st Lien TL Nt.....	..	06/29/2018.	Redemption 100.0000.....		51	51	51	51	.....	.....1	.....	1	.....	51	.....	.....	.....0	2	07/28/2023.
02932J	AG	2	American Rock Salt Co 1st Lien Term Ln N.....	..	03/21/2018.	Redemption 100.0000.....		..20,711,872	20,711,872	20,656,415	20,657,693	.....	.....54,179	.....	54,179	.....	20,711,872	.....	.....	.....0	335,965	05/20/2021.
03525@	AA	6	Animal Supply Company Term Ln Nt 1.....	..	03/02/2018.	Redemption 100.0000.....		..1,325,000	1,325,000	1,298,500	1,302,545	.....	.....22,455	.....	22,455	.....	1,325,000	.....	.....	.....0	25,779	12/15/2021.
03525@	AA	6	Animal Supply Company Term Ln Nt 1.....	..	01/31/2018.	Tax Free Exchange.....		..73,751	75,000	73,500	73,729	.....	.....22	.....	22	.....	73,751	.....	.....	.....0	702	12/15/2021.
04433H	AE	1	Ashland Global LLC Term Ln B Nt 1.....	..	06/14/2018.	Tax Free Exchange.....		..866,667	866,667	866,667	866,667	.....	.....	.....	0	.....	866,667	.....	.....	.....0	16,491	05/25/2024.
04433H	AE	1	Ashland Global LLC Term Ln B Nt 2.....	..	03/29/2018.	Redemption 100.0000.....		3,250	3,250	3,250	3,250	.....	.....	.....	0	.....	3,250	.....	.....	.....0	29	05/25/2024.
04433H	AE	1	Ashland Global LLC Term Ln B Nt 2.....	..	05/29/2018.	Tax Free Exchange.....		..423,583	423,583	423,583	423,583	.....	.....	.....	0	.....	423,583	.....	.....	.....0	6,664	05/25/2024.
05501T	AC	3	TGGT Holdings (Azure) LLC 1st Lien Term.....	..	09/04/2018.	Redemption 103.4892.....		..7,867,422	7,602,165	7,488,132	6,860,953	717,960	288,509	.....	1,006,469	.....	7,867,422	.....	.....	.....0	526,450	11/18/2018.
05508T	AT	9	B&G Foods Inc New Term Ln B Nt 1.....	..	10/18/2018.	Redemption 100.0000.....		..3,789,000	3,789,000	3,819,997	3,812,681	6,665	(30,346)	.....	(23,681)	.....	3,789,000	.....	.....	.....0	102,226	11/02/2022.
08579J	AT	9	Berry Plastics Corp Term Ln M Nt 1.....	..	02/12/2018.	Tax Free Exchange.....		..543,010	538,863	543,424	540,716	2,387	(93)	.....	2,294	.....	543,010	.....	.....	.....0	3,532	10/01/2022.
08579J	AT	9	Berry Plastics Corp Term Ln M Nt 2.....	..	02/12/2018.	Tax Free Exchange.....		..842,206	835,771	842,845	838,644	3,703	(142)	.....	3,561	.....	842,206	.....	.....	.....0	3,991	10/01/2022.
08579J	AU	6	Berry Plastics Corp Term Ln N Nt 1.....	..	02/12/2018.	Tax Free Exchange.....		..8,190,997	8,142,339	8,194,638	8,169,343	22,480	(827)	.....	21,653	.....	8,190,997	.....	.....	.....0	53,373	01/19/2024.
12543K	AM	6	Community Health Systems Inc Term Ln G N.....	..	02/06/2018.	Citigroup.....		..3,622,365	3,666,955	3,655,767	3,545,740	115,722	219	.....	115,941	.....	3,661,681	.....	.....(39,316)	(39,316)	27,096	12/31/2019.
12543K	AN	4	Community Health Systems Inc Term Ln H N.....	..	01/31/2018.	Various.....		..6,626,611	6,790,128	6,775,248	6,460,997	318,582	233	.....	318,815	.....	6,779,811	.....	.....(153,201)	(153,201)	50,017	01/27/2021.
12594E	AD	8	CNT Holdings III Corp New 1st Lien Term.....	..	07/05/2018.	Credit Suisse Securities LLC.....		..25,980,108	26,819,293	26,614,712	25,880,618	762,313	8,823	.....	771,136	.....	26,651,754	.....	.....(671,646)	(671,646)	468,201	01/22/2023.
12594E	AD	8	CNT Holdings III Corp New 1st Lien Term.....	..	06/29/2018.	Redemption 100.0000.....		..56,131	56,131	55,799	54,167	1,678	286	.....	1,964	.....	56,131	.....	.....	.....0	864	01/22/2023.
12632B	AG	1	CPI International Inc 1st Lien Term Ln N.....	..	12/28/2018.	Redemption 100.0000.....		170,000	170,000	170,000	170,000	.....	.....	.....	0	.....	170,000	.....	.....	.....0	5,375	07/26/2024.

E14.15

SCHEDULE D - PART 4

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

E14.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12670U	AB	3		04/06/2018.	Redemption	100.0000.....	15,857,279	15,857,279	15,792,286	15,794,255		63,024		63,024		15,857,279			0	242,904	11/08/2023.
12670U	AB	3		04/06/2018.	Redemption	100.0000.....	88,651	88,651	88,288	88,298		352		352		88,651			0	1,098	11/08/2023.
12702#	AA	0		12/31/2018.	Redemption	100.0000.....	39,209	39,209	38,033	38,090		1,119		1,119		39,209			0	1,822	08/14/2023.
14070K	AB	7		06/25/2018.	Goldman Sachs & Company.....		14,310,358	14,509,306	14,427,271	14,327,939	128,367	3,789		132,156		14,460,096		(149,738)	(149,738)	395,879	10/07/2021.
14070K	AB	7		05/08/2018.	Redemption	100.0000.....	168,935	168,935	168,951	166,823	2,122	(11)		2,111		168,935			0	3,954	10/07/2021.
14880B	AE	1		12/31/2018.	Redemption	100.0000.....	11,287,614	11,287,614	11,357,424	11,321,740	33,770	(67,896)		(34,126)		11,287,614			0	272,504	05/20/2024.
15018L	AJ	0		03/14/2018.	Tax Free Exchange.....		2,079,077	2,072,515	2,079,865	2,078,231	1,028	(182)		846		2,079,077			0	19,151	04/07/2024.
18449E	AE	0		03/29/2018.	Redemption	100.0000.....	15,089	15,089	15,083	15,084		5		5		15,089			0	181	06/30/2024.
18449E	AE	0		04/17/2018.	Tax Free Exchange.....		5,988,232	5,990,201	5,988,061	5,988,153		79		79		5,988,232			0	66,106	06/30/2024.
20049#	AA	5		12/31/2018.	Redemption	100.0000.....	22,500	22,500	22,189	22,204		296		296		22,500			0	1,582	09/01/2023.
20049#	AA	5		09/04/2018.	Tax Free Exchange.....		66,664	67,500	66,568	66,611		53		53		66,664			0	2,310	09/01/2023.
23340D	AG	7		08/08/2018.	Redemption	100.0000.....	17,500,000	17,500,000	17,500,000	17,438,750	61,250			61,250		17,500,000			0	1,176,430	11/04/2022.
23361*	AA	3		12/31/2018.	Redemption	100.0000.....	60,455	60,455	58,941	58,989		1,467		1,467		60,455			0	3,876	10/06/2023.
23370P	AP	3		12/31/2018.	Redemption	100.0000.....	81,685	81,685	82,089	82,004	42	(362)		(320)		81,685			0	2,641	07/07/2022.
24360@	AA	0		12/31/2018.	Redemption	100.0000.....	16,054	16,054	15,729	15,733	11	310		321		16,054			0	1,053	09/29/2022.
26443J	AH	1		03/08/2018.	Redemption	100.0000.....	12,220,622	12,220,622	11,191,174	11,236,208		984,414		984,414		12,220,622			0	139,211	02/15/2024.
30282#	AA	0		12/28/2018.	Redemption	100.0000.....	18,841	18,841	18,370	18,394		447		447		18,841			0	1,108	08/21/2023.
30282#	AA	0		04/02/2018.	Redemption	100.0000.....	7,544	7,544	7,357	7,364		180		180		7,544			0	147	08/21/2023.
30282#	AA	0		09/28/2018.	Tax Free Exchange.....		1,469,155	1,501,240	1,464,076	1,465,474		3,681		3,681		1,469,155			0	91,747	08/21/2023.
30282#	AA	0		09/28/2018.	Redemption	100.0000.....	821	821	821	821				0		821			0	35	08/21/2023.
30282#	AA	0		09/28/2018.	Tax Free Exchange.....		163,319	163,319	163,319	163,319				0		163,319			0	10,412	08/21/2023.
32007U	BW	8		12/27/2018.	Redemption	100.0000.....	1,360,391	1,360,391	1,364,787	1,359,763	4,584	(3,956)		628		1,360,391			0	43,856	07/10/2022.
35921@	AA	8		12/31/2018.	Redemption	100.0000.....	61,633	61,633	59,385	59,467		2,166		2,166		61,633			0	3,534	09/18/2023.
36874V	AK	4		06/08/2018.	Redemption	100.0000.....	286,020	286,020	286,936	286,824	100	(905)		(805)		286,020			0	6,471	05/31/2023.
36874V	AK	4		07/02/2018.	Tax Free Exchange.....		5,042,796	5,028,226	5,044,338	5,042,366	1,763	(1,332)		431		5,042,796			0	116,945	05/31/2023.
37946#	AA	3		11/19/2018.	Redemption	100.0000.....	4,822,400	4,822,400	4,774,176	4,774,176	5,989	42,235		48,224		4,822,400			0	327,184	12/18/2019.
37946#	AA	3		08/31/2018.	Tax Free Exchange.....		11,750	11,820	11,702	11,702	15	33		48		11,750			0	630	12/18/2019.
40406#	AD	4		11/07/2018.	Tax Free Exchange.....		87,923	90,000	87,738	87,786		137		137		87,923			0	4,586	11/01/2024.
404122	AU	7		03/13/2018.	Redemption	100.0000.....	1,609,387	1,609,387	1,616,866	1,616,136		(6,748)		(6,748)		1,609,387			0	12,685	02/15/2024.
41781@	AA	5		12/31/2018.	Redemption	100.0000.....	53,279	53,279	52,071	52,071	30	1,178		1,208		53,279			0	3,299	10/12/2024.
41781@	AA	5		01/12/2018.	Tax Free Exchange.....		17,369	17,760	17,357	17,357	10	1		11		17,369			0	277	10/12/2024.
41902@	AA	9		12/31/2018.	Redemption	100.0000.....	42,960	42,960	42,097	42,097	20	843		863		42,960			0	2,641	10/31/2023.
45320*	AA	6		12/31/2018.	Redemption	100.0000.....	14,159	14,159	13,537	13,541		618		618		14,159			0	501	12/13/2023.
55340#	AB	5		12/31/2018.	Redemption	100.0000.....	35,054	35,054	34,614	34,629		425		425		35,054			0	1,526	09/29/2023.
55368*	AD	2		12/31/2018.	Redemption	100.0000.....	15,478	15,478	15,091	15,111		366		366		15,478			0	1,047	07/31/2023.
55368*	AD	2		09/28/2018.	Tax Free Exchange.....		45,499	46,522	45,359	45,420		79		79		45,499			0	1,211	07/31/2023.
55368*	AF	7		11/20/2018.	Tax Free Exchange.....		1,072,139	1,076,626	1,071,243	1,065,860	5,587	692		6,279		1,072,139			0	78,366	07/31/2023.
60367*	AA	9		02/28/2018.	Tax Free Exchange.....		495,530	495,530	495,530	495,530				0		495,530			0	5,516	08/22/2022.
60367*	AA	9		02/28/2018.	Tax Free Exchange.....		929,802	929,802	929,802	929,802				0		929,802			0	12,317	08/22/2022.
60367*	AA	9		12/31/2018.	Redemption	100.0000.....	8,105	8,105	8,105	8,105				0		8,105			0	438	12/02/2022.
63655@	AA	2		05/23/2018.	Redemption	100.0000.....	1,021,796	1,021,796	1,006,469	1,007,317		14,478		14,478		1,021,796			0	33,060	09/19/2022.
63655@	AC	8		05/23/2018.	Redemption	100.0000.....	2,072,371	2,072,371	2,041,285	2,042,924		29,447		29,447		2,072,371			0	57,710	09/19/2022.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
69406*	AA	3		12/31/2018.	Redemption 100.0000.....		18,549	18,549	18,363	18,363	2	184		186		18,549			0	809	01/27/2023.
70325E	AC	4		05/25/2018.	Tax Free Exchange.....		120,659	120,659	120,659	120,659				0		120,659			0	3,500	10/10/2024.
70325E	AC	4		02/28/2018.	Tax Free Exchange.....		2,843,179	2,882,840	2,841,540	2,841,540	873	766		1,639		2,843,179			0	28,435	10/10/2024.
71579U	AF	2		04/19/2018.	Various.....		2,527,000	3,500,000	3,528,610	2,644,688	879,989	(1,233)		878,756		3,523,444		(996,444)	(996,444)	39,177	01/26/2023.
71579U	AF	2		10/31/2018.	Redemption 100.0000.....		114,298	114,298	115,007	86,366	28,545	(613)		27,932		114,298			0	3,323	01/26/2023.
71677H	AG	0		10/31/2018.	Redemption 100.0000.....		330,050	330,050	330,657	264,040	66,493	(483)		66,010		330,050			0	7,458	03/10/2022.
72584D	AD	6		03/29/2018.	Redemption 100.0000.....		16,169	16,169	16,095	16,104			65		65	16,169			0	145	06/16/2023.
72584D	AD	6		04/03/2018.	Tax Free Exchange.....		6,378,103	6,402,825	6,373,768	6,377,064		1,040		1,040		6,378,103			0	67,552	06/16/2023.
73744G	AJ	1		03/08/2018.	Tax Free Exchange.....		21,106,347	21,055,641	21,109,794	21,077,816	29,831	(1,300)		28,531		21,106,347			0	154,185	05/24/2024.
74966F	AJ	2		03/29/2018.	Redemption 100.0000.....		62,250	62,250	62,388	62,384		(134)		(134)		62,250			0	482	10/12/2023.
74966F	AJ	2		04/23/2018.	Tax Free Exchange.....		24,639,376	24,588,750	24,643,410	24,641,779		(2,403)		(2,403)		24,639,376			0	365,790	10/12/2023.
74966U	AP	5		12/31/2018.	Redemption 100.0000.....		413,370	413,370	410,986	410,655		2,715		2,715		413,370			0	10,673	03/27/2023.
78411E	AC	2		10/03/2018.	Redemption 100.0000.....		22,141	22,141	22,030		5	106		111		22,141			0	532	09/01/2023.
78411E	AC	2		07/03/2018.	Tax Free Exchange.....		336,272	337,829	336,140	336,140	71	60		131		336,272			0	7,181	09/01/2023.
79546V	A*	7		03/29/2018.	Redemption 100.0000.....		14,001	14,001	14,071	13,983	84	(67)		17		14,001			0	162	07/05/2024.
79546V	A*	7		03/29/2018.	Tax Free Exchange.....		5,598,021	5,572,298	5,600,159	5,565,332	33,540	(851)		32,689		5,598,021			0	64,634	07/05/2024.
81726J	AE	1		01/16/2018.	Redemption 100.0000.....		100,493	100,493	100,041	100,057		435		435		100,493			0	305	10/14/2021.
81760H	AE	2		08/17/2018.	Redemption 100.0000.....		5,766,869	5,766,869	5,783,565	5,773,638	8,778	(15,546)		(6,768)		5,766,869			0	147,054	11/07/2023.
82570J	AE	6		05/31/2018.	Redemption 100.0000.....		25,453,850	25,453,850	25,290,035	25,391,206		62,643		62,643		25,453,850			0	701,542	11/23/2019.
83578B	AJ	2		12/31/2018.	Redemption 100.0000.....		268,383	268,383	267,491	267,526	73	785		858		268,383			0	6,326	09/30/2022.
84611@	AB	9		12/31/2018.	Redemption 100.0000.....		42,574	42,574	41,708	41,761		813		813		42,574			0	1,919	03/01/2022.
84611@	AC	7		12/31/2018.	Redemption 100.0000.....		7,923	7,923	7,869	7,782	91	50		141		7,923			0	419	03/01/2022.
86738*	AA	6		12/31/2018.	Redemption 100.0000.....		24,428	24,428	23,937	23,937	11	479		490		24,428			0	1,505	10/31/2023.
88632N	AJ	9		11/30/2018.	Redemption 100.0000.....		147,375	147,375	145,206	145,462		1,913		1,913		147,375			0	4,347	12/04/2020.
89416F	AP	2		08/17/2018.	Redemption 100.0000.....		1,492,500	1,492,500	1,488,769	1,488,956		3,544		3,544		1,492,500			0	73,607	01/25/2024.
89703F	AE	9		06/13/2018.	Direct.....		7,760,000	8,000,000	7,720,000	7,748,507		10,231		10,231		7,758,738		1,262	1,262	493,208	09/08/2024.
90346Y	AE	9		03/02/2018.	Various.....		3,886,191	4,317,990	3,799,831	3,799,831				0		3,799,831		86,360	86,360	35,197	05/27/2021.
90347B	AH	1		03/29/2018.	Redemption 100.0000.....		19,501	19,501	19,585	19,560	23	(82)		(59)		19,501			0	142	06/01/2024.
90347B	AH	1		04/11/2018.	Tax Free Exchange.....		7,655,656	7,624,792	7,657,866	7,647,763	9,070	(1,177)		7,893		7,655,656			0	86,441	06/01/2024.
000000	00	0		08/09/2018.	Income.....									0					0	500	12/31/2033.
928432	A*	4		03/29/2018.	Redemption 100.0000.....		32,500	32,500	31,714	31,758		742		742		32,500			0	401	08/30/2022.
928432	A*	4		02/28/2018.	Tax Free Exchange.....		6,323,940	6,467,500	6,311,099	6,319,786		4,155		4,155		6,323,940			0	98,035	08/30/2022.
928432	A@	2		03/29/2018.	Redemption 100.0000.....		16,244	16,244	16,081	16,081	2	160		162		16,244			0	252	08/30/2022.
928432	A@	2		02/28/2018.	Tax Free Exchange.....		1,469,684	1,483,756	1,468,919	1,468,919	351	414		765		1,469,684			0	30,141	08/30/2022.
928432	A@	2		03/29/2018.	Redemption 100.0000.....		684	684	684	677				7		684			0	8	08/31/2022.
98215#	AA	9		12/31/2018.	Redemption 100.0000.....		11,081	11,081	10,825	10,826		255		255		11,081			0	421	12/31/2024.
000000	00	0		12/31/2018.	Redemption 100.0000.....		42,857	42,857	42,429	42,460		397		397		42,857			0	1,343	02/09/2023.
000000	00	0		03/29/2018.	Redemption 100.0000.....		90,436	90,436	90,368	90,327	47	61		108		90,436			0	586	02/16/2024.
000000	00	0		06/29/2018.	Tax Free Exchange.....		2,266,825	2,264,902	2,267,149	2,263,487	3,470	(132)		3,338		2,266,825			0	38,180	02/16/2024.
000000	00	0		12/31/2018.	Redemption 100.0000.....		182,266	182,266	182,260	181,977	281	9		290		182,266			0	4,403	02/16/2024.
02034#	AA	0		11/30/2018.	Redemption 100.0000.....		786,048	786,048	784,575	783,769	897	1,383		2,280		786,048			0	29,075	04/28/2024.
8299999.	Total - Bonds - Bank Loans.....						349,602,599	352,160,591	349,407,585	346,461,070	3,297,788	1,766,455	0	5,064,243	0	351,525,321	0	(1,922,723)	(1,922,723)	9,013,277	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4.....						2,747,579,262	2,740,102,737	2,783,733,499	...2,741,806,721	...(2,641,707)	...13,411,961	0	10,770,254	0	...2,752,576,981	0	(10,493,737)	...(10,493,737)	99,215,123	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						...294,755,446	...399,972,433	...297,015,595	.....	.....	...63,221	.....	...63,221	.....	...297,078,814	.....	...(2,368,257)	...(2,368,257)	..5,443,114	XXX
8399999.	Total - Bonds.....						3,042,334,708	3,140,075,170	3,080,749,094	...2,741,806,721	...(2,641,707)	...13,475,182	0	10,833,475	0	3,049,655,795	0	(12,861,994)	...(12,861,994)	#####	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....						277,200	XXX	275,000	.....	.....	.....	.....	.....0	.....	.....275,000	.....	.....2,200	2,200	273	XXX
8999999.	Total - Preferred Stocks.....						277,200	XXX	275,000	0	0	0	0	0	0	275,000	0	2,200	2,200	273	XXX
Common Stocks - Industrial and Miscellaneous																					
026874	10	7		09/20/2018.	American Intl Group Inc Com.....				XXX	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	9,488	XXX	
172967	10	1		03/28/2018.	Citigroup Inc Com.....				XXX	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	48,043	XXX	
31340#	00	1		09/26/2018.	Federal Home Loan Bank Com Cl B.....	200,000	20,000	XXX	20,000	20,000	.....	.....	.....	.....0	20,000	.....	.....0	872	XXX		
313586	10	9		07/31/2018.	FNMA Com.....				XXX	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	1,307	XXX	
589331	10	7		11/02/2018.	Merck & Co Inc Com.....				XXX	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	137,562	XXX	
69562K	10	0		06/28/2018.	Pain Therapeutics Inc Com.....	4,085,000	29,535	XXX	29,535	2,334	27,200	.....	.....	.....27,200	29,535	.....	.....0	11,234	XXX		
656568	10	2	A	09/22/2018.	Nortel Networks Corp (New) Com.....				XXX	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	2,136	XXX	
066800	95	4		06/15/2018.	Banro Corporation Com (CAD).....	99,207,000		XXX	7,648	10,259	(2,152)	.....	.....	.....(2,152)	(459)	7,730	82	(7,730)	(7,648)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						49,535	XXX	57,183	32,593	25,048	0	0	25,048	(459)	57,265	82	(7,730)	(7,648)	210,642	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
63865@	10	0		12/31/2018.	Nationwide Indemnity Co Com.....		40,000,000	XXX	40,000,000	40,000,000	.....	.....	.....	.....0	40,000,000	.....	.....	.....0	.....	XXX	
63871@	10	2		12/31/2018.	Nationwide Assurance Company Com.....		5,312,017	XXX	5,312,017	5,312,017	.....	.....	.....	.....0	5,312,017	.....	.....	.....0	.....	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						45,312,017	XXX	45,312,017	45,312,017	0	0	0	0	0	45,312,017	0	0	0	0	XXX
Common Stocks - Mutual Funds																					
63867N	21	6		06/25/2018.	Nationwide Dest 2055-C (Seed).....	649,350	9,000	XXX	6,494	9,013	(2,519)	.....	.....	.....(2,519)	.....	.....6,494	.....	.....2,507	2,507	57	XXX
63867N	50	5		06/25/2018.	Nationwide Dest 2010-INS SVC (Seed).....	482,500	4,000	XXX	4,184	4,048	136	.....	.....	.....136	.....	.....4,184	.....	.....(184)	(184)	53	XXX
63867R	50	6		02/23/2018.	Nationwide Bd Fd-R (Seed).....	135,310	1,284	XXX	1,322	1,311	11	.....	.....	.....11	.....	.....1,322	.....	.....(38)	(38)	5	XXX
63867R	61	3		06/25/2018.	Nationwide Fd-R (Seed).....	208,210	5,161	XXX	2,804	5,095	(2,291)	.....	.....	.....(2,291)	.....	.....2,804	.....	.....2,358	2,358	17	XXX
63868B	86	4		06/25/2018.	Nationwide Bailrd Cog Val Fd Inst (Seed).....	192,840	2,700	XXX	2,887	2,599	287	.....	.....	.....287	.....	.....2,887	.....	.....(187)	(187)		XXX
63868C	77	1		07/27/2018.	Nationwide Ziegler WI TxEx Fd Inst (Seed).....	1,135,730	10,854	XXX	11,412	10,812	599	.....	.....	.....599	.....	.....11,412	.....	.....(558)	(558)	221	XXX
63868M	32	4		06/26/2018.	Nationwide Var Ins Tr Loring Ward Mod Fd.....	71,710,020	910,000	XXX	717,100	912,151	(195,051)	.....	.....	.....(195,051)	.....	.....717,100	.....	.....192,900	192,900		XXX
63868M	34	0		06/26/2018.	Nationwide Var Ins Tr Loring Ward Cap Ap.....	33,619,340	431,000	XXX	336,193	433,353	(97,160)	.....	.....	.....(97,160)	.....	.....336,193	.....	.....94,807	94,807		XXX
9299999.	Total - Common Stocks - Mutual Funds.....						1,373,999	XXX	1,082,396	1,378,382	(295,988)	0	0	(295,988)	0	1,082,396	0	291,605	291,605	353	XXX
9799997.	Total - Common Stocks - Part 4.....						46,735,551	XXX	46,451,596	46,722,992	(270,940)	0	0	(270,940)	(459)	46,451,678	82	283,875	283,957	210,995	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....						223	XXX	222					0		222		1	1	2	XXX
9799999.	Total - Common Stocks.....						46,735,774	XXX	46,451,818	46,722,992	(270,940)	0	0	(270,940)	(459)	46,451,900	82	283,876	283,958	210,997	XXX
9899999.	Total - Preferred and Common Stocks.....						47,012,974	XXX	46,726,818	46,722,992	(270,940)	0	0	(270,940)	(459)	46,726,900	82	286,076	286,158	211,270	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						3,089,347,682	XXX	3,127,475,912	2,788,529,713	...(2,912,647)	...13,475,182	0	...10,562,535	(459)	3,096,382,695	82	(12,575,918)	...(12,575,836)	#####	XXX

E14.18

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																						
742651	DP	4	Private Export Funding Corp Nt Ser GG...	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	10,170,000	82,829	82,829	82,829	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
742651	DT	6	Private Export Funding Corp Nt Ser KK...	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	5,000,000	43,281	43,281	43,281	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
912810	EQ	7	U S Treasury Bd 6.250% 08/15/23.....	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	5,000,000	328,694	328,694	328,694	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
912828	UH	1	U S Treasury 01/15/2023 TIPS.....	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	24,500,000	148,182	148,182	148,182	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
912828	W5	5	U S Treasury Nt 1.875% 02/28/22.....	..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	3,000,000	2,928,282	2,910,117	2,940,112	.....	.....11,830	.....	.....11,830	.....	.....	.....(29,995)	(29,995)	42,110	4,280
912828	XU	9	U S Treasury Nt 1.500% 06/15/20.....	..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	2,000,000	1,964,532	1,960,938	1,975,131	.....	.....10,599	.....	.....10,599	.....	.....	.....(14,193)	(14,193)	28,689	8,489
0599999.	Total - Bonds - U.S. Government.....								49,670,000	5,495,800	5,474,041	5,518,229	0	22,429	0	22,429	0	0	(44,188)	(44,188)	70,799	12,769
Bonds - All Other Government																						
900123	CA	6	Turkey (Republic of) Sr Nt.....	D	08/15/2018	Direct.....	08/28/2018	Direct.....	2,150,000	1,721,650	1,790,175	1,724,485	.....	.....2,835	.....	.....2,835	.....	.....	.....65,690	65,690	30,399	27,781
1099999.	Total - Bonds - All Other Government.....								2,150,000	1,721,650	1,790,175	1,724,485	0	2,835	0	2,835	0	0	65,690	65,690	30,399	27,781
Bonds - U.S. Political Subdivisions of States																						
033161	UC	2	Anchorage AK GO Ref Schs Ser B.....	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	67,252	67,252	67,252	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
526030	YJ	4	Lenexa KS GO Ser B 5.000% 09/01/21..	..	03/28/2018	Scottsdale.....	09/01/2018	Call 100.0000.....	500,000	501,597	500,000	500,000	.....	.....(1,597)	.....	.....(1,597)	.....	.....	.....	.....0	12,500	1,875
526030	YJ	4	Lenexa KS GO Ser B 5.000% 09/01/21..	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	500,000	5,628	5,628	5,628	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....								2,000,000	574,477	572,880	572,880	0	(1,597)	0	(1,597)	0	0	0	0	12,500	1,875
Bonds - U.S. Special Revenue and Special Assessment																						
167593	WL	2	Chicago IL O'Hare Int Arpt Rev Sr Lien S..	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	68,178	68,178	68,178	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3132GT	JE	8	FHLMC Pool #Q08061 3.500% 05/15/42..	..	03/28/2018	Scottsdale.....	12/01/2018	Paydown.....	14,535	14,620	14,535	14,535	.....	.....(85)	.....	.....(85)	.....	.....	.....	.....0	213	38
3138A8	D6	0	FNMA Pool #AH6424 4.000% 02/25/41..	..	03/28/2018	Scottsdale.....	12/01/2018	Paydown.....	789,391	794,595	789,391	789,391	.....	.....(5,204)	.....	.....(5,204)	.....	.....	.....	.....0	12,539	2,368
3138A8	D6	0	FNMA Pool #AH6424 4.000% 02/25/41..	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	6,496,232	170,370	170,370	170,370	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3138A8	JE	7	FNMA Pool #AH6560 4.000% 02/25/41..	..	12/18/2018	Crestbrook.....	12/18/2018	Basis Adjustment.....	1,980,734	29,079	29,079	29,079	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3138M4	D8	2	FNMA Pool #AP1026 3.000% 07/25/42..	..	03/28/2018	Scottsdale.....	11/01/2018	Paydown.....	56,024	54,998	56,024	56,024	.....	.....1,026	.....	.....1,026	.....	.....	.....	.....0	611	126
3138M4	D8	2	FNMA Pool #AP1026 3.000% 07/25/42..	..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	977,657	959,758	940,377	959,951	.....	.....193	.....	.....193	.....	.....	.....(19,574)	(19,574)	21,834	2,200
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42..	..	03/28/2018	Scottsdale.....	12/01/2018	Paydown.....	107,720	105,747	107,720	107,720	.....	.....1,972	.....	.....1,972	.....	.....	.....	.....0	1,221	242
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45..	..	03/28/2018	THI Holdings Inc.....	11/28/2018	Bank of America BISD Dealer.....	1,403,582	1,370,877	1,339,763	1,371,193	.....	.....316	.....	.....316	.....	.....	.....(31,430)	(31,430)	31,347	3,158
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45..	..	03/28/2018	THI Holdings Inc.....	11/01/2018	Paydown.....	113,781	111,130	113,781	113,781	.....	.....2,651	.....	.....2,651	.....	.....	.....	.....0	1,226	256
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45..	..	03/28/2018	Scottsdale.....	11/01/2018	Paydown.....	131,549	128,086	131,549	131,549	.....	.....3,463	.....	.....3,463	.....	.....	.....	.....0	1,345	296
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45..	..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	2,230,051	2,171,343	2,129,690	2,171,898	.....	.....555	.....	.....555	.....	.....	.....(42,208)	(42,208)	49,805	5,018
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31..	..	03/28/2018	Scottsdale.....	12/01/2018	Paydown.....	1,170,861	1,193,832	1,170,861	1,170,861	.....	.....(22,971)	.....	.....(22,971)	.....	.....	.....	.....0	15,577	3,074
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47..	..	06/05/2018	JP Morgan Securities LLC.....	12/12/2018	Morgan Stanley & Co LLC.....	51,248,987	50,884,568	50,646,411	50,886,651	.....	.....2,083	.....	.....2,083	.....	.....	.....(240,240)	(240,240)	972,663	33,988
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47..	..	06/05/2018	JP Morgan Securities LLC.....	12/01/2018	Paydown.....	2,586,128	2,567,547	2,586,128	2,586,128	.....	.....18,581	.....	.....18,581	.....	.....	.....	.....0	26,677	1,759
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48..	..	06/29/2018	Barclays Capital Inc.....	12/01/2018	Paydown.....	366,742	374,192	366,742	366,742	.....	.....(7,449)	.....	.....(7,449)	.....	.....	.....	.....0	3,588	41
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48..	..	06/21/2018	JP Morgan Securities LLC.....	12/01/2018	Paydown.....	1,631,995	1,662,722	1,631,995	1,631,995	.....	.....(30,727)	.....	.....(30,727)	.....	.....	.....	.....0	18,709	3,808
31419B	BF	1	FNMA Pool #AE0937 3.500% 02/25/41..	..	03/28/2018	Scottsdale.....	12/01/2018	Paydown.....	88,553	89,112	88,553	88,553	.....	.....(559)	.....	.....(559)	.....	.....	.....	.....0	1,171	232
31419J	SC	3	FNMA Pool #AE7714 3.500% 11/25/40..	..	03/28/2018	Scottsdale.....	12/01/2018	Paydown.....	399,599	402,124	399,599	399,599	.....	.....(2,525)	.....	.....(2,525)	.....	.....	.....	.....0	5,505	1,049
391577	LS	0	Greater AZ Dev Auth Rev Infrastructure S..	..	03/28/2018	Scottsdale.....	08/26/2018	Call 100.0000.....	465,000	465,000	465,000	465,000	.....	.....	.....	.....0	.....	.....	.....	.....0	12,247	3,681
391577	LS	0	Greater AZ Dev Auth Rev Infrastructure S..	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	465,000	1,218	1,218	1,218	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
544445	BY	4	Los Angeles CA Dep of Arpt Rev Amt Sub L	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	22,607	22,607	22,607	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
837227	YJ	0	South Central CT Rev Ref Twentieth Ser A	..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	53,498	53,498	53,498	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
938782 DP 1	Washington DC Met Area Trn Rev Ser A		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	500,000	14,965	14,965	14,965				0				0		
947628 AL 7	Weber Basin UT Wtr Rev Conserv Dist Wtr		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	500,000	15,651	15,651	15,651				0				0		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							76,724,121	63,725,817	63,353,685	63,687,137	0	(38,680)	0	(38,680)	0	0	(333,452)	(333,452)	1,176,278	61,334

Bonds - Industrial and Miscellaneous

02376* AA 0	American Airlines Pass Through PTC Ser 2		..	05/22/2018	Citigroup	12/15/2018	Redemption 100.0000	725,077	725,077	725,077	725,077				0				0	16,176	
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR		..	03/28/2018	Scottsdale	12/01/2018	Paydown	30,655	31,397	30,655	30,655		(742)		(742)				0	484	87
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR		..	10/12/2018	Nationwide Bank	12/01/2018	Paydown	31,068	30,827	31,068	31,068		241		241				0	143	35
02666Q D7 5	American Honda Fin Corp Nt		..	03/28/2018	Scottsdale	10/01/2018	Maturity	750,000	768,796	750,000	750,000		(18,796)		(18,796)				0	57,188	28,117
02666Q D7 5	American Honda Fin Corp Nt		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	750,000	701	701	701				0				0		
03040W AL 9	American Water Cap Corp Sr Nt		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	1,000,000	56	56	56				0				0		
058498 AV 8	Ball Corp Sr Nt 4.875% 03/15/26		..	03/06/2018	Deutsche Bank Capital	11/29/2018	Nationwide General	3,200,000	3,200,000	3,144,000	3,200,000				0		(56,000)	(56,000)	112,667		
05951G AV 4	Banc of America Funding Corp RMBS Ser 20		..	10/12/2018	Nationwide Bank	12/01/2018	Paydown	46,245	40,930	26,266	41,004		74		74		(14,737)	(14,737)	244	81	
06053F AA 7	Bank of America Corp Sr Nt		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	1,000,000	16,082	16,082	16,082				0				0		
07274N AE 3	Bayer US Finance II LLC Sr Nt		..	06/18/2018	JP Morgan Securities LLC	10/09/2018	Various	18,000,000	17,941,320	17,815,310	17,943,613		2,293		2,293		(128,303)	(128,303)	170,608		
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser		..	10/12/2018	Nationwide Bank	12/28/2018	Paydown	819,540	811,562	819,540	819,540		7,978		7,978				0	4,470	1,115
12189L AR 2	Burlington Northern Santa Fe Nt		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	2,500,000	300	300	300				0				0		
12189L AT 8	Burlington Northern Santa Fe Sr Nt		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	1,000,000	3,245	3,245	3,245				0				0		
12524@ AA 8	CED Wind Holdings LLC Sec Nt		..	09/28/2018	MUFG Securities Inc	12/31/2018	Redemption 100.0000	422,037	422,037	422,037	422,037				0				0	4,808	
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	4,000,000	4,202	4,202	4,202				0				0		
126650 BP 4	CVS Health Corp LBASS PTC Nt		..	03/28/2018	Scottsdale	12/10/2018	Redemption 100.0000	41,618	44,585	41,618	41,618		(2,967)		(2,967)				0	1,054	126
12668F AB 0	CWABS Inc RMBS Ser 2006-I CI 2A		..	10/12/2018	Nationwide Bank	12/17/2018	Paydown	16,010	15,144	16,010	16,010		866		866				0	63	26
150190 AA 4	Cedar Fair/Can/Magnum/MI Sr Nt		..	03/12/2018	Goldman Sachs & Company	06/27/2018	Tax Free Exchange	1,000,000	997,500	997,612	997,612		112		112				0	37,625	22,247
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		..	03/28/2018	THI Holdings Inc	11/29/2018	Nationwide General	1,000,000	1,000,000	1,000,000	1,000,000				0				0	25,480	1,752
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		..	12/18/2018	Crestbrook	12/18/2018	Basis Adjustment	3,000,000	8,463	8,463	8,463				0				0		
17275R AE 2	Cisco Sys Inc Sr Nt 4.950% 02/15/19		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	1,000,000	13,169	13,169	13,169				0				0		
17323M AA 3	CI		..	10/12/2018	Nationwide Bank	12/01/2018	Paydown	351,281	347,483	351,281	351,281		3,798		3,798				0	1,273	376
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser		..	02/07/2018	Citigroup	12/01/2018	Paydown	897,922	895,281	897,922	897,922		2,641		2,641				0	11,841	2,843
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser		..	10/12/2018	Nationwide Bank	12/01/2018	Paydown	70,285	68,682	70,285	70,285		1,604		1,604				0	241	64
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1		..	08/02/2018	Citigroup	12/01/2018	Paydown	810,183	796,821	810,183	810,183		13,362		13,362				0	6,455	2,706
197677 AG 2	Columbia/HCA Healthcare Corp Nt		..	12/18/2018	Crestbrook	12/18/2018	Basis Adjustment	1,000,000	96,262	96,262	96,262				0				0		
212015 AR 2	Continental Resources Inc Sr Nt		..	03/06/2018	Various	05/25/2018	Tax Free Exchange	3,400,000	3,305,000	3,306,943	3,306,943		1,943		1,943				0	69,003	35,972
25179M AK 9	Devon Energy Corp Sr Nt		..	03/28/2018	Scottsdale	11/29/2018	Nationwide General	1,000,000	1,011,138	998,123	1,009,015		(2,124)		(2,124)		(10,892)	(10,892)	34,889	8,111	
25179M AK 9	Devon Energy Corp Sr Nt		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	1,000,000	7,012	7,012	7,012				0				0		
25470D AC 3	Discovery Communications Co Gtd Nt		..	03/28/2018	Scottsdale	03/28/2018	Basis Adjustment	1,000,000	31,770	31,770	31,770				0				0		

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26208G AA 7	Drive Auto Rec Trust LBASS Ser 2018-1 A1		..	02/14/2018	Wells Fargo Securities LLC.....	07/15/2018	Paydown.....	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	.....	.....0	0	42,783	.....
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y...		..	06/05/2018	MUFG Securities Inc.....	11/29/2018	Nationwide General.....	2,500,000	2,495,475	2,414,785	2,495,669	.....	.....194	.....	.....194	.....	.....	.....(80,884)	(80,884)	58,781	.....
30040W AB 4	Eversource Energy Sr Nt.....		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	2,000,000	1,946,028	1,891,382	1,950,012	.....	.....3,984	.....	.....3,984	.....	.....	.....(58,630)	(58,630)	47,272	2,419
30219G AE 8	Express Scripts Hldg Co Sr Nt.....		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	1,000,000	1,018,502	1,015,335	1,015,335	.....	.....(3,167)	.....	.....(3,167)	.....	.....	.....0	0	49,347	17,549
30219G AE 8	Express Scripts Hldg Co Sr Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	23,874	23,874	23,874	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
31428X BP 0	Fedex Corp Sr Nt 3.400% 02/15/28.....		..	01/29/2018	Morgan Stanley & Co LLC.....	11/29/2018	Nationwide General.....	10,000,000	9,980,500	9,337,270	9,981,992	.....	.....1,492	.....	.....1,492	.....	.....	.....(644,722)	(644,722)	282,389	.....
340711 AT 7	Florida Gas Transmission Co Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	48,081	48,081	48,081	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
34532R AA 4	Ford Credit Auto Owner Tr LBASS Ser 2018		..	08/02/2018	Barclays Capital Inc.....	11/29/2018	Nationwide General.....	3,685,000	3,591,436	3,572,066	3,594,518	.....	.....3,082	.....	.....3,082	.....	.....	.....(22,452)	(22,452)	43,755	6,857
345397 XA 6	Ford Motor Cr Co Sr Nt.....		..	03/28/2018	Scottsdale.....	10/04/2018	Deutsche Bank Capital.....	2,000,000	1,968,030	1,927,220	1,972,327	.....	.....4,297	.....	.....4,297	.....	.....	.....(45,107)	(45,107)	48,285	14,128
375558 AU 7	Gilead Sciences Inc Sr Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	42,949	42,949	42,949	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
39154T AN 8	Great American Leasing Receiv LBASS Cl 2		..	02/05/2018	Wells Fargo Securities LLC.....	11/15/2018	Paydown.....	9,000,000	9,000,000	9,000,000	9,000,000	.....	.....	.....	.....0	.....	.....	.....0	0	68,673	.....
404121 AJ 4	HCA INC Sr Nt 5.625% 09/01/28.....		..	09/10/2018	Goldman Sachs & Company.....	11/29/2018	Nationwide General.....	3,000,000	3,033,750	2,940,000	3,033,224	.....	.....(526)	.....	.....(526)	.....	.....	.....(93,224)	(93,224)	45,000	8,906
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A.....		..	01/24/2018	Credit Suisse Securities LLC.....	12/25/2018	Paydown.....	2,847,594	2,847,557	2,847,594	2,847,594	.....	.....37	.....	.....37	.....	.....	.....0	0	40,741	.....
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B.....		..	10/12/2018	Nationwide Bank.....	12/25/2018	Paydown.....	527,528	521,952	527,528	527,528	.....	.....5,575	.....	.....5,575	.....	.....	.....0	0	3,176	894
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A.....		..	02/09/2018	Credit Suisse Securities LLC.....	12/25/2018	Paydown.....	2,445,026	2,444,988	2,445,026	2,445,026	.....	.....38	.....	.....38	.....	.....	.....0	0	35,320	.....
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A.....		..	10/12/2018	Nationwide Bank.....	12/25/2018	Paydown.....	254,003	252,301	254,003	254,003	.....	.....1,702	.....	.....1,702	.....	.....	.....0	0	1,377	392
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 Cl B.....		..	10/12/2018	Nationwide Bank.....	12/25/2018	Paydown.....	254,003	252,061	254,003	254,003	.....	.....1,942	.....	.....1,942	.....	.....	.....0	0	1,564	445
427866 AR 9	Hershey Foods Corp Sr Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	33,438	33,438	33,438	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		..	10/12/2018	Nationwide Bank.....	12/01/2018	Paydown.....	17,853	13,513	18,080	13,513	.....	.....	.....	.....0	.....	.....	.....4,567	4,567	181	33
46590R AE 9	JP Morgan Chase Comm Mtg Secs CMBS 2016-		..	12/18/2018	Nationwide Assurance Company.....	12/18/2018	Basis Adjustment.....	3,000,000	28,945	28,945	28,945	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 Cl 2A3		..	10/12/2018	Nationwide Bank.....	12/01/2018	Paydown.....	5,631	5,299	5,631	5,311	.....	.....11	.....	.....11	.....	.....	.....320	320	42	10
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1		..	10/12/2018	Nationwide Bank.....	12/01/2018	Paydown.....	3,703	3,727	3,703	3,703	.....	.....(24)	.....	.....(24)	.....	.....	.....0	0	27	7
55336V AQ 3	MPLX LP Sr Nt 3.375% 03/15/23.....		..	02/05/2018	Barclays Capital Inc.....	05/22/2018	Barclays Capital Inc.....	1,000,000	999,310	978,090	999,350	.....	.....40	.....	.....40	.....	.....	.....(21,260)	(21,260)	9,938	.....
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-		..	10/12/2018	Nationwide Bank.....	12/01/2018	Paydown.....	160,404	155,566	160,404	160,404	.....	.....4,838	.....	.....4,838	.....	.....	.....0	0	635	147
59166D AA 5	Metlife Securitization Trust RMBS Ser 20.....		..	08/14/2018	Credit Suisse Securities LLC.....	12/01/2018	Paydown.....	582,576	583,646	582,576	582,576	.....	.....(1,069)	.....	.....(1,069)	.....	.....	.....0	0	4,288	971
59217G CK 3	Met Life Global Funding I Secured Nt.....		..	01/23/2018	Citigroup.....	11/29/2018	Nationwide General.....	1,000,000	971,400	931,785	973,584	.....	.....2,184	.....	.....2,184	.....	.....	.....(41,799)	(41,799)	35,833	10,500
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26.....		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	1,500,000	1,493,721	1,449,032	1,494,246	.....	.....525	.....	.....525	.....	.....	.....(45,215)	(45,215)	48,760	9,849
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		..	03/28/2018	Scottsdale.....	11/01/2018	Paydown.....	320,561	318,439	320,561	320,561	.....	.....2,122	.....	.....2,122	.....	.....	.....0	0	3,255	649
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	2,633,714	2,616,276	2,607,750	2,618,396	.....	.....2,120	.....	.....2,120	.....	.....	.....(10,645)	(10,645)	52,918	5,331
641062 AE 4	Nestle Holdings Inc. Sr Nt.....		..	09/17/2018	Bank of America BISD Dealer.....	11/29/2018	Nationwide General.....	6,000,000	5,983,380	5,936,724	5,983,765	.....	.....385	.....	.....385	.....	.....	.....(47,041)	(47,041)	37,917	.....
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-		..	04/30/2018	Wells Fargo Securities LLC.....	12/01/2018	Paydown.....	892,949	916,145	892,949	892,949	.....	.....(23,196)	.....	.....(23,196)	.....	.....	.....0	0	13,779	3,572
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		..	04/17/2018	Morgan Stanley & Co LLC.....	12/01/2018	Paydown.....	827,377	838,883	827,377	827,377	.....	.....(11,506)	.....	.....(11,506)	.....	.....	.....0	0	11,379	1,655

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		..	10/12/2018	Nationwide Bank.....	12/01/2018	Paydown.....	137,911	138,328	137,911	137,911	.....	.....(416)	.....	.....(416)	.....	.....	.....	.....0	700	169
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		..	01/19/2018	Wells Fargo Securities LLC.....	12/01/2018	Paydown.....	1,375,571	1,405,331	1,375,571	1,375,571	.....	.....(29,761)	.....	.....(29,761)	.....	.....	.....	.....0	27,294	3,821
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		..	10/12/2018	Nationwide Bank.....	12/01/2018	Paydown.....	170,246	170,864	170,246	170,246	.....	.....(618)	.....	.....(618)	.....	.....	.....	.....0	795	208
65339K AK 6	Nextera Energy Capital Sr Nt.....		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	1,000,000	997,300	995,549	998,529	.....	.....1,229	.....	.....1,229	.....	.....	.....(2,980)	(2,980)	19,050	975
71270Q EB 8	Peoples United Bank Sr Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	500,000	5,569	5,569	5,569	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
75973F AA 9	Renew Financial LBASS Ser 2018-1 CI A.		..	06/12/2018	Barclays Capital Inc.....	11/20/2018	Paydown.....	403,949	403,796	403,949	403,949	.....	.....153	.....	.....153	.....	.....	.....0	3,652	.....	.....
75973F AA 9	Renew Financial LBASS Ser 2018-1 CI A.		..	06/12/2018	Barclays Capital Inc.....	11/29/2018	Nationwide General.....	4,846,051	4,844,214	4,835,419	4,844,228	.....	.....14	.....	.....14	.....	.....	.....(8,809)	(8,809)	83,480	.....
761713 BT 2	Reynolds American Inc Sr Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	200,000	1,202	1,202	1,202	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
774341 AK 7	Rockwell Collins Sr Nt.....		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	2,000,000	1,919,948	1,879,942	1,925,030	.....	.....5,082	.....	.....5,082	.....	.....	.....(45,088)	(45,088)	49,389	2,528
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003		..	10/12/2018	Nationwide Bank.....	12/25/2018	Paydown.....	778,857	780,065	778,857	778,857	.....	.....(1,208)	.....	.....(1,208)	.....	.....	.....0	4,758	1,164	.....
871829 AM 9	Sysco Corp Sr Nt 5.375% 03/17/19.....		..	12/19/2018	Nationwide Indemnity.....	12/19/2018	Basis Adjustment.....	9,000,000	44,172	44,172	44,172	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20		..	02/23/2018	Guggenheim Securities LLC.....	12/15/2018	Paydown.....	739,613	739,587	739,613	739,613	.....	.....26	.....	.....26	.....	.....	.....0	6,340	.....	.....
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20		..	10/12/2018	Nationwide Bank.....	12/15/2018	Paydown.....	274,196	273,369	274,196	274,196	.....	.....827	.....	.....827	.....	.....	.....0	1,362	635	.....
87677Q AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A CI		..	10/12/2018	Nationwide Bank.....	12/15/2018	Paydown.....	1,045,307	1,042,158	1,045,307	1,045,307	.....	.....3,148	.....	.....3,148	.....	.....	.....0	5,107	2,455	.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		..	06/28/2018	Seaport Global Securities LLC.....	09/30/2018	Redemption 100.0000.....	87,456	92,157	87,456	87,456	.....	.....(4,701)	.....	.....(4,701)	.....	.....	.....0	1,339	30	.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		..	06/28/2018	Seaport Global Securities LLC.....	11/29/2018	Nationwide General.....	1,942,111	2,046,500	2,008,776	2,035,432	.....	.....(11,067)	.....	.....(11,067)	.....	.....	.....(26,656)	(26,656)	49,234	661
90265E AJ 9	UDR Inc Sr Nt 3.750% 07/01/24.....		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	1,000,000	998,007	979,590	998,238	.....	.....231	.....	.....231	.....	.....	.....(18,648)	(18,648)	34,167	9,063
92826C AB 8	Visa Inc Sr Nt 2.200% 12/14/20.....		..	03/28/2018	Scottsdale.....	11/29/2018	Nationwide General.....	1,000,000	983,991	982,058	987,852	.....	.....3,861	.....	.....3,861	.....	.....	.....(5,794)	(5,794)	21,083	6,356
92917G AC 7	Vrio 1 LLC / Vrio 2 Inc Sr Sec Nt.....		..	03/28/2018	Direct.....	06/08/2018	Call 101.0000.....	850,000	850,000	858,500	850,000	.....	.....	.....	.....0	.....	.....	.....0	17,944	.....	.....
9497ER AC 8	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C		..	10/12/2018	Nationwide Bank.....	12/26/2018	Paydown.....	2,359,841	2,362,017	2,359,841	2,359,841	.....	.....(2,176)	.....	.....(2,176)	.....	.....	.....0	12,716	3,272	.....
96950F AD 6	Williams Partners LP Sr Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	37,782	37,782	37,782	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
982526 AV 7	Wrigley Wm Jr Co Sr Nt.....		..	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	3,250,000	8,918	8,918	8,918	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
136385 AX 9	Canadian Natural Resources Sr Nt.....		A	06/13/2018	Various.....	12/13/2018	Bank of America BISD Dealer.....	5,500,000	5,381,478	5,228,465	5,389,412	.....	.....7,935	.....	.....7,935	.....	.....	.....(160,947)	(160,947)	211,536	57,429
67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22.....		A	04/10/2018	Tax Free Exchange.....	10/09/2018	Various.....	9,900,000	9,678,289	9,576,657	9,701,459	.....	.....23,170	.....	.....23,170	.....	.....	.....(124,802)	(124,802)	164,430	7,796
000000 00 0	Cielo SA / Cielo USA Sr Nt.....		D	01/29/2018	Direct.....	10/02/2018	Direct.....	900,000	890,633	841,250	891,794	.....	.....1,161	.....	.....1,161	.....	.....	.....(50,544)	(50,544)	28,188	6,818
000000 00 0	Capex SA Sr Nt 6.875% 05/15/24.....		D	04/26/2018	Direct.....	09/13/2018	Direct.....	310,000	313,484	254,200	313,266	.....	.....(218)	.....	.....(218)	.....	.....	.....(59,066)	(59,066)	17,879	9,475
034863 AD 2	Anglo American Capital Co Gtd Nt.....		C	03/28/2018	Scottsdale.....	05/03/2018	Call 103.6390.....	1,000,000	1,007,826	1,036,390	1,007,532	.....	.....(294)	.....	.....(294)	.....	.....	.....(7,532)	(7,532)	40,840	124
034863 AD 2	Anglo American Capital Co Gtd Nt.....		C	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	1,000,000	17,075	17,075	17,075	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
05656Q DF 2	BP Capital Markets PLC Sr Nt.....		D	06/27/2018	Wells Fargo Securities LLC.....	12/14/2018	Tax Free Exchange.....	2,500,000	2,365,975	2,372,159	2,372,159	.....	.....6,184	.....	.....6,184	.....	.....	.....0	68,721	34,151	.....
05565Q DM 7	BP Capital Markets PLC Sr Nt.....		C	03/28/2018	Scottsdale.....	12/14/2018	Tax Free Exchange.....	1,000,000	995,502	995,818	995,818	.....	.....316	.....	.....316	.....	.....	.....0	41,860	16,345	.....
05959L AG 8	Banco do Brasil (Cayman) Sr Nt.....		D	04/12/2018	Direct.....	09/25/2018	Direct.....	475,000	475,000	451,250	475,000	.....	.....	.....	.....0	.....	.....	.....(23,750)	(23,750)	10,163	.....
11042T AA 1	British Airways Plc PTC.....		C	03/14/2018	Citigroup.....	12/20/2018	Redemption 100.0000.....	932	932	932	932	.....	.....	.....	.....0	.....	.....	.....0	24	.....	.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12517M AA 0	Cemig Geracao e Transmissao SA Sr Nt.			D	07/12/2018	Direct.....	10/09/2018	Direct.....	250,000	251,250	265,000	251,234		(16)		(16)			13,766	13,766	8,094	2,762
21684A AA 4	Rabobank Nederland Sub Nt.....			D	03/28/2018	Scottsdale.....	03/28/2018	Basis Adjustment.....	2,000,000	65,563	65,563	65,563				0				0		
44962L AC 1	IHS Markit Ltd Sr Nt 4.000% 03/01/26....			D	02/20/2018	Barclays Capital Inc.....	11/29/2018	Nationwide General.....	4,540,000	4,420,825	4,270,778	4,430,570		9,745		9,745			(159,792)	(159,792)	180,591	40,860
53227Q AA 6	Light Servicos Energia Sr Nt.....			D	04/25/2018	Direct.....	11/06/2018	Direct.....	350,000	348,198	343,875	348,356		159		159			(4,481)	(4,481)	13,110	
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26.....			D	03/22/2018	Direct.....	03/28/2018	Direct.....	900,000	900,000	900,000	900,000				0				0		
902133 AT 4	Tyco Electronics Group Sr Nt.....			D	03/28/2018	THI Holdings Inc.....	11/29/2018	Nationwide General.....	2,000,000	1,996,067	1,941,256	1,996,416		349		349			(55,160)	(55,160)	58,378	8,839
902133 AT 4	Tyco Electronics Group Sr Nt.....			D	03/28/2018	THI Holdings Inc.....	03/28/2018	Basis Adjustment.....	2,000,000	27,439	27,439	27,439				0				0		
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro			D	04/25/2018	Bank of America BISD Dealer.....	10/25/2018	Redemption 100.0000.....	781,124	781,124	781,124	781,124				0				0	7,836	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								190,688,008	147,125,949	145,133,008	147,144,426	0	18,478	0	18,478	0	0	(2,056,307)	(2,056,307)	2,732,187	403,908

Bonds - Bank Loans

000000 00 0	Hygiena LLC DD Term Ln Nt 1.....			..	08/17/2018	Direct.....	08/17/2018	Tax Free Exchange.....	558,958	554,766	554,766	554,766				0				0		
000000 00 0	US Foods Inc Term Ln Nt 1.....			..	04/12/2018	Barclays Capital Inc.....	06/22/2018	Tax Free Exchange.....	3,251,726	3,280,178	3,279,234	3,279,234		(945)		(945)				0	33,064	
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt			..	03/21/2018	Tax Free Exchange.....	03/29/2018	Redemption 100.0000.....	21,683	21,213	21,683	21,683		470		470				0	46	
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt			..	04/23/2018	Tax Free Exchange.....	06/29/2018	Redemption 100.0000.....	21,683	21,219	21,683	21,683		464		464				0	335	10
000000 00 0	BeyondTrust Software Sol Inc Term Ln Nt			..	07/23/2018	Tax Free Exchange.....	09/28/2018	Redemption 100.0000.....	21,683	21,234	21,683	21,683		448		448				0	340	10
000000 00 0	OTG Management LLC Incremental Term Ln N			..	01/26/2018	Direct.....	05/31/2018	Tax Free Exchange.....	310,556	278,365	279,574	279,574		1,209		1,209				0	13,670	
000000 00 0	OTG Management LLC Incremental Term Ln N			..	03/08/2018	Direct.....	03/30/2018	Tax Free Exchange.....	116,458	116,458	116,458	116,458				0				0	786	
000000 00 0	Ferraro Fine Foods Corp Incremental Term			..	12/07/2018	Direct.....	12/31/2018	Redemption 100.0000.....	450	443	450	450		7		7				0	2	
000000 00 0	Amynta Agency Inc Term Ln Nt 1.....			..	12/21/2018	Direct.....	12/31/2018	Redemption 100.0000.....	4,405	4,228	4,405	4,405		176		176				0	8	
00449# AK 1	Accruent LLC Incremental 1st Lien TL.....			..	07/31/2018	Tax Free Exchange.....	09/06/2018	Redemption 100.0000.....	76,771	76,251	76,771	76,771		520		520				0	710	287
00449# AK 1	Accruent LLC Incremental 1st Lien TL Nt.			..	04/30/2018	Tax Free Exchange.....	06/29/2018	Redemption 100.0000.....	12,162	12,024	12,162	12,162		138		138				0	138	4
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt			..	07/12/2018	Direct.....	12/17/2018	Tax Free Exchange.....	5,625	5,470	5,478	5,478		7		7				0	163	
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt			..	12/17/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....	5,625	5,478	5,625	5,625		147		147				0	15	4
03525@ AA 6	Animal Supply Company Term Ln Nt 4....			..	01/31/2018	Tax Free Exchange.....	03/02/2018	Redemption 100.0000.....	75,000	73,751	75,000	75,000		1,249		1,249				0	573	91
04433H AE 1	Ashland Global LLC New Term Ln B Nt 1.			..	07/25/2018	UBS Warburg London.....	12/31/2018	Redemption 100.0000.....	3,945	3,940	3,945	3,945		5		5				0	47	
04433H AE 1	Ashland Global LLC New Term Ln B Nt 1.			..	05/29/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....	9,750	9,750	9,750	9,750				0				0	147	
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1.....			..	03/13/2018	Citigroup.....	07/10/2018	Redemption 100.0000.....	36,480	36,708	36,480	36,480		(228)		(228)				0	474	
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1.....			..	02/12/2018	Tax Free Exchange.....	07/10/2018	Redemption 100.0000.....	83,577	84,220	83,577	83,577		(643)		(643)				0	1,318	
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 2.....			..	03/13/2018	Citigroup.....	08/10/2018	Tax Free Exchange.....	364,797	367,077	366,889	366,889		(188)		(188)				0	6,319	
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 2.....			..	02/12/2018	Tax Free Exchange.....	08/10/2018	Tax Free Exchange.....	835,771	842,206	841,582	841,582		(623)		(623)				0	15,806	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 4.....			..	08/21/2018	Tax Free Exchange.....	09/28/2018	Redemption 100.0000.....	20,510	20,510	20,510	20,510				0				0	91	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 5.....			..	12/10/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....	20,510	20,510	20,510	20,510				0				0	52	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1.....			..	02/12/2018	Tax Free Exchange.....	12/10/2018	Tax Free Exchange.....	82,039	82,039	82,039	82,039				0				0	1,554	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 2.....			..	06/11/2018	Tax Free Exchange.....	06/29/2018	Redemption 100.0000.....	41,019	41,019	41,019	41,019				0				0	78	129
14880B AE 1	Catalent Pharma Solutions Inc New Term L			..	11/21/2018	Various.....	12/31/2018	Redemption 100.0000.....	630,882	634,825	630,882	630,882		(3,943)		(3,943)				0	9,930	
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1....			..	07/19/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....	30,177	30,168	30,177	30,177		10		10				0	342	
18449E AE 0	Clean Harbors Inc Term Ln Nt 1.....			..	04/17/2018	Tax Free Exchange.....	06/29/2018	Redemption 100.0000.....	15,089	15,084	15,089	15,089		5		5				0	67	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
18449E	AE	0	F o r e i g n	04/17/2018	Clean Harbors Inc Term Ln Nt 1.....	07/19/2018	Tax Free Exchange.....	5,975,112	5,973,148	5,973,219	5,973,219			71	71				0	57,323	
20049#	AA	5		03/01/2018	Tax Free Exchange.....	03/29/2018	Redemption 100.0000.....	22,500	22,211	22,500	22,500		289		289				0	147	
20049#	AA	5		09/04/2018	Tax Free Exchange.....	09/28/2018	Redemption 100.0000.....	45,000	44,453	45,000	45,000		547		547				0	286	14
22818R	AW	6		08/03/2018	Crown Americas LLC Term Ln B Nt 1.....	12/07/2018	Various.....	3,090,678	3,098,840	3,090,678	3,090,678		(8,161)		(8,161)				0	53,949	
23370P	AP	3		07/17/2018	UBS Financial Services Inc.....	12/31/2018	Redemption 100.0000.....	15,385	15,462	15,385	15,385		(77)		(77)				0	262	
30282#	AA	0		01/12/2018	First Watch Restaurants Term Ln Nt 4.....	07/02/2018	Redemption 100.0000.....	1,000	1,000	1,000	1,000				0				0	36	
30282#	AA	0		01/12/2018	First Watch Restaurants Term Ln Nt 4.....	09/28/2018	Tax Free Exchange.....	234,951	234,951	234,951	234,951				0				0	13,066	
30282#	AA	0		09/28/2018	First Watch Restaurants Term Ln Nt 1.....	12/28/2018	Tax Free Exchange.....	3,791	3,710	3,791	3,791		81		81				0	77	
30282#	AA	0		09/28/2018	First Watch Restaurants Term Ln Nt 3.....	09/28/2018	Tax Free Exchange.....	589	589	589	589				0				0		
30282#	AA	0		09/28/2018	First Watch Restaurants Term Ln Nt 3.....	09/28/2018	Tax Free Exchange.....	234,362	234,362	234,362	234,362				0				0		
30282#	AB	8	F o r e i g n	09/28/2018	First Watch Restaurants Delayed Draw Ter	12/28/2018	Redemption 100.0000.....	1,000	1,000	1,000	1,000				0				0	23	
31528#	AA	2		08/09/2018	Ferraro Fine Foods Corp Term Ln Nt 2.....	09/28/2018	Redemption 100.0000.....	5,927	5,812	5,927	5,927		114		114				0	53	
31528#	AA	2		05/09/2018	Ferraro Fine Foods Corp Term Ln Nt 1.....	11/09/2018	Tax Free Exchange.....	11,854	11,617	11,629	11,629		12		12				0	300	
31528#	AA	2		11/09/2018	Ferraro Fine Foods Corp Term Ln Nt 3.....	12/31/2018	Redemption 100.0000.....	5,927	5,817	5,927	5,927		110		110				0	57	
35041@	AA	3		08/09/2018	Incrementa	12/31/2018	Redemption 100.0000.....	2,588	2,536	2,588	2,588		52		52				0	74	
35041@	AC	9		09/12/2018	Dr	12/12/2018	Tax Free Exchange.....	2,172	2,150	2,151	2,151		1		1				0	39	
35041@	AC	9		12/12/2018	Dr	12/31/2018	Redemption 100.0000.....	2,172	2,151	2,172	2,172		21		21				0	8	
36850@	AB	9		07/02/2018	Gehl Foods Inc LLC Term Ln Nt 4.....	11/01/2018	Redemption 100.0000.....	22,500	21,885	22,500	22,500		615		615				0	547	5
36850@	AB	9		01/25/2018	Gehl Foods Inc LLC Term Ln Nt 1.....	08/01/2018	Redemption 100.0000.....	22,500	21,848	22,500	22,500		652		652				0	808	
36850@	AB	9		01/25/2018	Gehl Foods Inc LLC Term Ln Nt 1.....	07/02/2018	Tax Free Exchange.....	8,977,500	8,717,282	8,731,971	8,731,971		14,689		14,689				0	270,938	
36850@	AB	9		04/30/2018	Gehl Foods Inc LLC Term Ln Nt 2.....	05/01/2018	Redemption 100.0000.....	22,500	21,870	22,500	22,500		630		630				0	5	
36874V	AK	4	F o r e i g n	03/12/2018	Generac Power Systems Inc Replacement Te	06/08/2018	Redemption 100.0000.....	430,571	432,051	430,571	430,571		(1,480)		(1,480)				0	5,872	
36874V	AK	4		06/15/2018	Generac Power Systems Inc Replacement Te	07/02/2018	Tax Free Exchange.....	11,569,430	11,595,449	11,594,080	11,594,080		(1,369)		(1,369)				0	142,134	
37946#	AA	3		08/31/2018	Global Franchise Group LLC Term Ln Nt 2.....	09/07/2018	Redemption 100.0000.....	11,820	11,750	11,820	11,820		71		71				0	22	5
40406#	AD	4		05/07/2018	Hai Acquisition Corp Term Ln Nt 3.....	06/29/2018	Redemption 100.0000.....	22,500	21,971	22,500	22,500		529		529				0	268	12
40406#	AD	4		08/07/2018	Hai Acquisition Corp Term Ln Nt 1.....	09/28/2018	Redemption 100.0000.....	45,000	43,943	45,000	45,000		1,057		1,057				0	515	12
40406#	AD	4		11/07/2018	Hai Acquisition Corp Term Ln Nt 5.....	12/31/2018	Tax Free Exchange.....	22,500	22,009	22,500	22,500		491		491				0	285	12
404122	AX	1		03/22/2018	HCA Inc Term Ln B-10 Nt 1.....	12/31/2018	Redemption 100.0000.....	12,190	12,190	12,190	12,190				0				0	247	
41781@	AA	5		01/12/2018	2	03/29/2018	Redemption 100.0000.....	17,760	17,369	17,760	17,760		391		391				0	240	
44903*	AC	0		08/17/2018	Hygiena LLC Term Ln Nt 2.....	12/31/2018	Redemption 100.0000.....	6,582	6,533	6,582	6,582		49		49				0	158	
44903*	AC	0		08/17/2018	Hygiena LLC Term Ln Nt 2.....	12/31/2018	Tax Free Exchange.....	195,148	193,685	193,823	193,823		138		138				0	4,684	
44903*	AC	0	F o r e i g n	07/02/2018	Hygiena LLC Term Ln Nt 1.....	09/28/2018	Redemption 100.0000.....	5,599	5,515	5,599	5,599		84		84				0	83	
44903*	AC	0		08/17/2018	Hygiena LLC Term Ln Nt 1.....	09/28/2018	Tax Free Exchange.....	983	976	983	983		7		7				0	15	
44969C	BF	6		04/27/2018	Quintiles IMS New Term Ln B Nt 1.....	06/11/2018	Redemption 100.0000.....	1,765,908	1,781,396	1,765,908	1,765,908		(15,488)		(15,488)				0	19,474	
44969C	BH	2		10/09/2018	Quintiles IMS Term Ln B-2 Nt 1.....	12/31/2018	Redemption 100.0000.....	43,170	43,245	43,170	43,170		(75)		(75)				0	380	
44989*	AA	1		08/20/2018	IQNavigator Inc 1st Lien TL Nt 1.....	12/31/2018	Redemption 100.0000.....	22,388	22,052	22,388	22,388		336		336				0	654	
45320*	AB	4		02/21/2018	Implementation Mgmt Assistance Delayed D	12/31/2018	Redemption 100.0000.....	5,186	5,121	5,186	5,186		65		65				0	395	
45320*	AB	4		06/29/2018	Implementation Mgmt Assistance Delayed D	12/31/2018	Tax Free Exchange.....	9,884	9,761	9,884	9,884		123		123				0	147	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45320*	AB	4		06/19/2018	Direct.....	06/29/2018	Redemption 100.0000.....	1,210	1,195	1,210	1,210		15		15				0	2	
45320*	AB	4		06/19/2018	Direct.....	06/29/2018	Tax Free Exchange.....	1,821,695	1,798,924	1,799,032	1,799,032		109		109				0	4,169	
55340#	AB	5		09/10/2018	Direct.....	10/01/2018	Tax Free Exchange.....	488,492	483,607	483,639	483,639		32		32				0	2,020	
55340#	AB	5		10/01/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....	2,461	2,436	2,461	2,461		24		24				0	22	
55368*	AD	2		09/28/2018	Tax Free Exchange.....	09/28/2018	Redemption 100.0000.....	55,065	54,042	55,065	55,065		1,023		1,023				0		
55368*	AD	2		11/20/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....	8,549	8,538	8,549	8,549		11		11				0	82	
55368*	AD	2		06/29/2018	Tax Free Exchange.....	06/29/2018	Redemption 100.0000.....	8,543	8,505	8,543	8,543		38		38				0		3
55368*	AF	7		03/29/2018	Tax Free Exchange.....	03/29/2018	Redemption 100.0000.....	8,270	8,232	8,270	8,270		38		38				0		
55368*	AF	7		02/26/2018	Direct.....	11/20/2018	Tax Free Exchange.....	2,231,552	2,231,552	2,231,552	2,231,552				0				0	106,709	
55368*	AF	7		03/29/2018	Direct.....	09/28/2018	Tax Free Exchange.....	117,450	117,450	117,450	117,450				0				0	3,921	
55368*	AF	7		09/28/2018	Tax Free Exchange.....	11/20/2018	Tax Free Exchange.....	108,907	108,907	108,907	108,907				0				0	1,064	
57778#	AB	2		01/08/2018	Direct.....	03/20/2018	Redemption 100.0000.....	2,003,854	1,957,750	2,003,854	2,003,854		46,103		46,103				0	27,036	
60367*	AA	9		01/05/2018	Direct.....	02/28/2018	Tax Free Exchange.....	844,968	844,968	844,968	844,968				0				0	8,321	
60367*	AA	9		02/12/2018	Direct.....	06/29/2018	Tax Free Exchange.....	537,216	537,216	537,216	537,216				0				0	12,963	
60367*	AA	9		06/29/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....	24,764	24,764	24,764	24,764				0				0	777	
62974@	AA	8		06/01/2018	Direct.....	12/31/2018	Redemption 100.0000.....	9,122	9,023	9,122	9,122		99		99				0	284	
62974@	AE	0		07/09/2018	Direct.....	09/28/2018	Redemption 100.0000.....	202	202	202	202				0				0	6	
62976#	AA	4		05/11/2018	Direct.....	12/31/2018	Redemption 100.0000.....	17,286	16,941	17,286	17,286		346		346				0	613	
62976#	AB	2		05/17/2018	Direct.....	12/31/2018	Redemption 100.0000.....	8,861	8,773	8,861	8,861		89		89				0	305	
67113@	AB	7		06/13/2018	Direct.....	12/13/2018	Tax Free Exchange.....	107,216	107,216	107,216	107,216				0				0	5,796	
69323*	AA	3		05/09/2018	Direct.....	12/31/2018	Redemption 100.0000.....	10,627	10,468	10,627	10,627		159		159				0	410	
69398*	AB	1		05/30/2018	Direct.....	06/29/2018	Redemption 100.0000.....	2,135	2,119	2,135	2,135		16		16				0	42	
69398*	AB	1		06/29/2018	Direct.....	10/01/2018	Redemption 100.0000.....	2,135	2,119	2,135	2,135		16		16				0	39	
69398*	AC	9		04/11/2018	Direct.....	10/01/2018	Redemption 100.0000.....	2,141	2,109	2,141	2,141		32		32				0	39	
69398*	AC	9		04/11/2018	Direct.....	06/29/2018	Redemption 100.0000.....	2,141	2,109	2,141	2,141		32		32				0	32	
69398*	AC	9		04/11/2018	Direct.....	09/28/2018	Tax Free Exchange.....	58,715	57,834	57,888	57,888		54		54				0	1,851	
70324#	AC	2		06/29/2018	Tax Free Exchange.....	12/21/2018	Redemption 100.0000.....	4,007,046	3,968,619	4,007,046	4,007,046		38,427		38,427				0	142,172	
70324#	AD	0		09/04/2018	Direct.....	09/28/2018	Tax Free Exchange.....	46,699	46,699	46,699	46,699				0				0	198	
70324#	AD	0		10/02/2018	Direct.....	10/31/2018	Tax Free Exchange.....	77,920	77,920	77,920	77,920				0				0	406	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	11/05/2018	Direct.....	11/30/2018	Tax Free Exchange.....	112,077	112,077	112,077	112,077	.....	.....	.....	.....0	.....	.....	.....	.....0	511	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	11/06/2018	Direct.....	11/30/2018	Tax Free Exchange.....	87,794	87,794	87,794	87,794	.....	.....	.....	.....0	.....	.....	.....	.....0	386	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	07/10/2018	Direct.....	07/31/2018	Tax Free Exchange.....	93,397	93,397	93,397	93,397	.....	.....	.....	.....0	.....	.....	.....	.....0	345	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	09/11/2018	Direct.....	09/28/2018	Tax Free Exchange.....	62,848	62,848	62,848	62,848	.....	.....	.....	.....0	.....	.....	.....	.....0	188	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	12/12/2018	Direct.....	12/21/2018	Redemption 100.0000.....	74,718	74,718	74,718	74,718	.....	.....	.....	.....0	.....	.....	.....	.....0	125	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	08/13/2018	Direct.....	08/31/2018	Tax Free Exchange.....	33,623	33,623	33,623	33,623	.....	.....	.....	.....0	.....	.....	.....	.....0	106	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	12/14/2018	Direct.....	12/21/2018	Redemption 100.0000.....	123,915	123,915	123,915	123,915	.....	.....	.....	.....0	.....	.....	.....	.....0	161	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	11/14/2018	Direct.....	11/30/2018	Tax Free Exchange.....	68,314	68,314	68,314	68,314	.....	.....	.....	.....0	.....	.....	.....	.....0	183	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	12/18/2018	Direct.....	12/21/2018	Redemption 100.0000.....	115,839	115,839	115,839	115,839	.....	.....	.....	.....0	.....	.....	.....	.....0	65	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	11/16/2018	Direct.....	11/30/2018	Tax Free Exchange.....	80,455	80,455	80,455	80,455	.....	.....	.....	.....0	.....	.....	.....	.....0	210	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	10/19/2018	Direct.....	10/31/2018	Tax Free Exchange.....	49,100	49,100	49,100	49,100	.....	.....	.....	.....0	.....	.....	.....	.....0	107	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	08/20/2018	Direct.....	08/31/2018	Tax Free Exchange.....	37,359	37,359	37,359	37,359	.....	.....	.....	.....0	.....	.....	.....	.....0	72	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	07/23/2018	Direct.....	07/31/2018	Tax Free Exchange.....	40,561	40,561	40,561	40,561	.....	.....	.....	.....0	.....	.....	.....	.....0	57	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	09/28/2018	Direct.....	10/31/2018	Tax Free Exchange.....	613,754	613,754	613,754	613,754	.....	.....	.....	.....0	.....	.....	.....	.....0	3,653	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	11/27/2018	Direct.....	12/21/2018	Redemption 100.0000.....	38,504	38,504	38,504	38,504	.....	.....	.....	.....0	.....	.....	.....	.....0	169	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	06/01/2018	Direct.....	09/28/2018	Tax Free Exchange.....	30,771	30,771	30,771	30,771	.....	.....	.....	.....0	.....	.....	.....	.....0	642	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	06/29/2018	Tax Free Exchange.....	06/29/2018	Redemption 100.0000.....	73	73	73	73	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	07/31/2018	Tax Free Exchange.....	09/28/2018	Tax Free Exchange.....	1,219,274	1,219,274	1,219,274	1,219,274	.....	.....	.....	.....0	.....	.....	.....	.....0	27,898	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	12/05/2018	Direct.....	12/21/2018	Redemption 100.0000.....	350,961	350,961	350,961	350,961	.....	.....	.....	.....0	.....	.....	.....	.....0	8,101	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	10/29/2018	Direct.....	11/30/2018	Tax Free Exchange.....	266,572	266,572	266,572	266,572	.....	.....	.....	.....0	.....	.....	.....	.....0	1,397	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New Delaye	..	11/30/2018	Tax Free Exchange.....	12/21/2018	Redemption 100.0000.....	1,582,558	1,582,558	1,582,558	1,582,558	.....	.....	.....	.....0	.....	.....	.....	.....0	30,500	.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/01/2018	Direct.....	03/29/2018	Tax Free Exchange.....		38,967	38,967	38,967	38,967				0				0	179	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/05/2018	Direct.....	02/28/2018	Tax Free Exchange.....		40,185	40,185	40,185	40,185				0				0	150	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/06/2018	Direct.....	03/29/2018	Tax Free Exchange.....		196,045	196,045	196,045	196,045				0				0	726	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	04/09/2018	Direct.....	04/30/2018	Tax Free Exchange.....		41,565	41,565	41,565	41,565				0				0	149	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	03/12/2018	Direct.....	03/29/2018	Tax Free Exchange.....		85,241	85,241	85,241	85,241				0				0	241	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	04/13/2018	Direct.....	04/30/2018	Tax Free Exchange.....		207,094	207,094	207,094	207,094				0				0	601	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	05/15/2018	Direct.....	05/25/2018	Tax Free Exchange.....		40,591	40,591	40,591	40,591				0				0	86	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	01/19/2018	Direct.....	01/31/2018	Tax Free Exchange.....		79,185	79,185	79,185	79,185				0				0	153	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/20/2018	Direct.....	02/28/2018	Tax Free Exchange.....		27,131	27,131	27,131	27,131				0				0	35	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	02/22/2018	Direct.....	02/28/2018	Tax Free Exchange.....		62,774	62,774	62,774	62,774				0				0	61	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	04/30/2018	Tax Free Exchange.....	05/25/2018	Tax Free Exchange.....		937,708	937,708	937,708	937,708				0				0	11,642	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	04/27/2018	Direct.....	05/25/2018	Tax Free Exchange.....		71,846	71,846	71,846	71,846				0				0	169	
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt	..	09/28/2018	Tax Free Exchange.....	12/21/2018	Redemption 100.0000.....		125,840	125,740	125,840	125,840		99		99				0	1,840	
70325E AC 4	Pathway Partners Vet Mgmt LLC Term Ln Nt	..	02/28/2018	Tax Free Exchange.....	05/25/2018	Tax Free Exchange.....		2,875,614	2,836,054	2,837,188	2,837,188		1,134		1,134				0	41,606	
70325E AC 4	Pathway Partners Vet Mgmt LLC Delayed Dr	..	04/30/2018	Direct.....	05/25/2018	Tax Free Exchange.....		120,149	120,149	120,149	120,149				0				0	550	
71639# AA 4	PetIQ Inc Term Ln Nt 1.....	..	01/17/2018	Direct.....	10/01/2018	Redemption 100.0000.....		15,663	15,348	15,663	15,663		315		315				0	654	
72584D AE 4	Yum Brands New Term Ln Nt 1.....	..	04/03/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		48,021	47,836	48,021	48,021		185		185				0	848	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1.....	..	03/08/2018	Tax Free Exchange.....	10/01/2018	Redemption 100.0000.....		8,659,656	8,680,762	8,659,656	8,659,656		(21,106)		(21,106)				0	222,295	
73744G AJ 1	Post Holdings Inc Series A Incremental T.	..	01/08/2018	Bank of America BISD Dealer.....	03/08/2018	Tax Free Exchange.....		497,500	499,366	499,324	499,324		(41)		(41)				0	3,643	
74966F AJ 2	RP Crown Parent Term Ln B Nt 1.....	..	04/23/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		186,750	187,135	186,750	186,750		(385)		(385)				0	3,498	
78411E AC 2	SCSG EA Acquisition Co Inc Initial Term..	..	07/03/2018	Tax Free Exchange.....	07/03/2018	Redemption 100.0000.....		7,380	7,347	7,380	7,380		33		33				0		3
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt	..	03/29/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		42,257	42,452	42,257	42,257		(195)		(195)				0	835	
84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1	..	07/02/2018	Direct.....	12/31/2018	Redemption 100.0000.....		902	902	902	902				0				0	38	
84756# AA 4	Spectra Finance LLC Term Ln Nt 1.....	..	04/02/2018	Direct.....	12/31/2018	Redemption 100.0000.....		21,827	21,391	21,827	21,827		437		437				0	741	
84762N BK 6	Spectrum Brands Inc Term Ln Nt 2.....	..	11/19/2018	Various.....	12/31/2018	Redemption 100.0000.....		45,310	45,552	45,310	45,310		(242)		(242)				0	297	
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1.....	..	05/25/2018	Direct.....	12/31/2018	Redemption 100.0000.....		17,081	16,739	17,081	17,081		342		342				0	584	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89416F	AQ	0		09/19/2018	Morgan Stanley & Co LLC.....	12/31/2018	Redemption	100.0000.....	75,000	74,988	75,000	75,000		13		13				0	962	
90347B	AH	1		04/17/2018	Various.....	12/31/2018	Redemption	100.0000.....	38,395	38,728	38,395	38,395		(333)		(333)				0	527	
90347B	AH	1		03/01/2018	Various.....	04/11/2018	Tax Free Exchange.....		4,149,126	4,183,765	4,183,148	4,183,148		(618)		(618)				0	47,038	
90347B	AH	1		04/11/2018	Axalta Coating Systems New Term Ln B Nt	12/31/2018	Tax Free Exchange.....		88,304	88,791	88,304	88,304		(487)		(487)				0	1,429	
90351H	AB	4		09/21/2018	Various.....	12/31/2018	Redemption	100.0000.....	33,079	33,203	33,079	33,079		(124)		(124)				0	315	
90351H	AB	4		06/22/2018	US Foods Inc New Term Ln Nt 1.....	12/31/2018	Redemption	100.0000.....	169,023	169,977	169,023	169,023		(953)		(953)				0	1,738	
928432	A*	4		02/28/2018	Visual Edge Technology Inc Term Ln Nt 2	12/31/2018	Redemption	100.0000.....	48,750	47,668	48,750	48,750		1,082		1,082				0	2,231	
928432	A@	2		01/23/2018	Visual Edge Technology Inc Delayed Draw	02/28/2018	Tax Free Exchange.....		1,360,314	1,312,703	1,313,550	1,313,550		847		847				0	9,944	
928432	A@	2		01/31/2018	Visual Edge Technology Inc Delayed Draw	02/28/2018	Tax Free Exchange.....		680,157	673,355	673,450	673,450		94		94				0	3,872	
928432	A@	2		04/02/2018	Visual Edge Technology Inc Delayed Draw	12/31/2018	Redemption	100.0000.....	33,257	32,924	33,257	33,257		333		333				0	906	
928432	A@	2		02/28/2018	Visual Edge Technology Inc Delayed Draw	03/29/2018	Tax Free Exchange.....		2,410	2,364	2,410	2,410		46		46				0		
92940J	AB	4		04/20/2018	Goldman Sachs & Company.....	12/31/2018	Redemption	100.0000.....	9,211	9,199	9,211	9,211		12		12				0	267	
92940J	AD	0		04/20/2018	Goldman Sachs & Company.....	12/31/2018	Redemption	100.0000.....	15,789	15,770	15,789	15,789		20		20				0	458	
98158#	AB	6		05/03/2018	Worldwide Facilities LLC Term Ln Nt 1.....	12/31/2018	Redemption	100.0000.....	4,740	4,692	4,740	4,740		47		47				0	171	
98158#	AC	4		10/01/2018	Worldwide Facilities LLC Delayed Draw Te	12/31/2018	Tax Free Exchange.....		107,399	107,399	107,399	107,399				0				0	1,823	
98158#	AC	4		06/01/2018	Worldwide Facilities LLC Delayed Draw Te	12/31/2018	Redemption	100.0000.....	1,136	1,136	1,136	1,136				0				0	41	
98215#	AB	7		05/01/2018	Wrench Group LLC Delayed Draw Term Ln Nt	12/31/2018	Redemption	100.0000.....	3,229	3,229	3,229	3,229				0				0	73	
98215#	AB	7		05/01/2018	Wrench Group LLC Delayed Draw Term Ln Nt	12/31/2018	Tax Free Exchange.....		44,604	44,604	44,604	44,604				0				0	2,070	
000000	00	0	A	06/01/2018	Burger King Term Ln B3 Nt 1.....	12/31/2018	Redemption	100.0000.....	15,301	15,339	15,301	15,301		(38)		(38)				0	102	
000000	00	0	A	06/29/2018	Burger King Term Ln B3 Nt 1.....	12/31/2018	Tax Free Exchange.....		14,931	14,944	14,931	14,931		(13)		(13)				0	198	
68371Y	AJ	2	A	06/08/2018	Open Text Corp Term Ln Nt 1.....	12/31/2018	Redemption	100.0000.....	3,750	3,750	3,750	3,750				0				0	46	
02034#	AA	0	D	06/07/2018	MISYS (Almonde Inc) Term Ln Nt 1.....	11/30/2018	Redemption	100.0000.....	108,450	108,721	108,450	108,450		(271)		(271)				0	1,318	
8299999.	Total - Bonds - Bank Loans.....								78,740,304	78,371,902	78,431,657	78,431,657	0	59,756	0	59,756	0	0	0	0	1,420,951	601
8399998.	Total - Bonds.....								399,972,433	297,015,595	294,755,446	297,078,814	0	63,221	0	63,221	0	0	(2,368,257)	(2,368,257)	5,443,114	508,268
Preferred Stocks - Industrial and Miscellaneous																						
40052V	AF	1	D	04/12/2018	Grupo Bimbo SAB De CV Sub Pfrd.....	04/19/2018	Direct.....		275,000,000	275,000	277,200	275,000				0			2,200	2,200	273	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....									275,000	277,200	275,000	0	0	0	0	0	0	2,200	2,200	273	0
8999998.	Total - Preferred Stocks.....									275,000	277,200	275,000	0	0	0	0	0	0	2,200	2,200	273	0
Common Stocks - Mutual Funds																						
63867R	50	6		01/31/2018	Nationwide Bd Fd-R (Seed).....	02/23/2018	Direct.....		0.260	2	2	2				0				0		
63867R	61	3		06/08/2018	Nationwide Fd-R (Seed).....	06/25/2018	Direct.....		0.670	17	17	17				0				0		
63868C	77	1		07/24/2018	Nationwide Ziegler WI TxEx Fd Inst (Seed	07/27/2018	Direct.....		21.350	203	204	203				0			1	1	2	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9299999.	Total - Common Stocks - Mutual Funds.....							222	223	222	0	0	0	0	0	0	1	1	2	0
9799998.	Total - Common Stocks.....							222	223	222	0	0	0	0	0	0	1	1	2	0
9899999.	Total - Preferred and Common Stocks.....							275,222	277,423	275,222	0	0	0	0	0	0	2,201	2,201	275	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							297,290,817	295,032,869	297,354,036	0	63,221	0	63,221	0	0	(2,366,056)	(2,366,056)	.5,443,389	...508,268

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1			2			3	4	5	6	7	8	9	10		Stock of Such Company		
													Owned by Insurer on Statement Date		11	12	
CUSIP Identification			Description Name of Subsidiary, Controlled or Affiliated Company			Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares			% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer																	
04855@	10	6	Allied Insurance Company of America.....		10127.....		27-0114983.....		8bi	NO		14,587,050			15,000.000	100.0	
22610#	10	2	Crestbrook Insurance Company.....		18961.....		68-0066866.....		8bi	NO		46,529,423			90,000.000	100.0	
635264	10	4	National Casualty Co.....		11991.....		38-0865250.....		8bi	NO		142,974,712			100.000	100.0	
63861*	11	4	Nationwide Agribusiness Ins. Co.....		28223.....		42-1015537.....		8bi	NO		195,348,125			5,690.000	100.0	
63863*	10	4	Nationwide General Ins. Co.....		23760.....		31-4425763.....		8bi	NO		235,016,222			20,000.000	100.0	
63864@	10	1	Nationwide Property & Casualty Ins. Co.....		37877.....		31-0970750.....		8bi	NO		33,747,683			60,000.000	100.0	
63865@	10	0	Nationwide Indemnity Co.....		10070.....		31-1399201.....		8bi	NO		1,005,786,624			28,000.000	100.0	
63870@	10	3	Nationwide Ins. Co. of Florida.....		10948.....		31-1613686.....		8bi	NO		18,588,901			10,000.000	100.0	
63871@	10	2	Nationwide Assurance Company.....		10723.....		95-0639970.....		8bi	NO		34,521,165			1,750.000	100.0	
63872*	10	3	Nationwide Affinity Ins. Co. of America.....		26093.....		48-0470690.....		8bi	NO		10,783,477			500,000.000	100.0	
81049*	10	3	Scottsdale Insurance Company.....		41297.....		31-1024978.....		8bi	NO		526,242,763			30,136.000	100.0	
81052#	10	3	Scottsdale Indemnity Ins. Co.....		15580.....		31-1117969.....		8bi	NO		40,694,173			58,334.000	100.0	
92624#	10	9	Victoria National Insurance Co.....		10778.....		34-1842604.....		8bi	NO		3,664,346			1,000.000	100.0	
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....													0	2,308,484,664	0	XXX	XXX
Common Stocks - U.S. Life Insurer																	
412828	10	5	Harleysville Life Insurance.....		64327.....		23-1580983.....		8bi	NO		51,053,895			306,000.000	100.0	
1299999. Total - Common Stocks - U.S. Life Insurer.....													0	51,053,895	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer																	
01922#	10	9	Allied Holdings (Delaware).....		00000.....		46-4628790.....		8bii	YES	196,299,167	857,211,496			100.000	100.0	
63862@	10	3	Nationwide Corporation.....		00000.....		31-4416546.....		8biii	NO	-	5,339,530,248			12,992,922.000	95.2	
87267*	10	5	THI Holdings Delaware, Inc.....		00000.....		52-2031677.....		8bii	NO	-	153,326,666			100.000	100.0	
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer.....												196,299,167	6,350,068,410	0	XXX	XXX	
Common Stocks - Other Affiliates																	
02738#	10	1	American Marine Underwriters.....		00000.....		59-1031596.....		8bii	NO		-	-		20.000	100.0	
45789*	10	2	NBS Insurance Agency Inc.....		00000.....		31-0871532.....		8bii	NO		15,941,833	15,941,833		1,615.000	100.0	
54228*	10	3	Lone Star General Agency.....		00000.....		74-1395229.....		8bii	NO		8,209,755	8,209,755		1,000.000	100.0	
63861@	10	4	Nationwide Cash Management Co.....		00000.....		31-1036287.....		8bii	NO		(963,664)	(963,664)		100.000	100.0	
68220#	10	7	On Your Side Nationwide Ins. Agency, Inc.....		00000.....		47-1923444.....		8biii	NO		1,264,522	1,264,522		100.000	100.0	
1799999. Total - Common Stocks - Other Affiliates.....												0	24,452,446	24,452,446	XXX	XXX	
1899999. Total - Common Stocks.....												196,299,167	8,734,059,415	24,452,446	XXX	XXX	
1999999. Total - Preferred and Common Stock.....												196,299,167	8,734,059,415	24,452,446	XXX	XXX	

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....10,781,279,339.

2. Total amount of intangible assets nonadmitted \$..... - .

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE D - PART 6 - SECTION 2

1			2		3		4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
							Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	6
CUSIP Identification			Name of Lower-Tier Company		Name of Company Listed in Section 1 Which Controls Lower-Tier Company			Number of Shares	% of Outstanding
Preferred Stocks									
			NWD Investment Management Inc.....		Nationwide Corporation.....			476,200.000	95.2
0199999. Total Preferred Stock							0	XXX	XXX
Common Stocks									
019220	10	2	Allied Group, Inc.....	Allied Holdings (Delaware).....			850.000	100.0	
412824	10	4	Harleysville Group Inc.....	Allied Holdings (Delaware).....	196,299,167		100.000	100.0	
			Nationwide Financial Services, Inc.....	Nationwide Corporation.....			95.240	95.2	
			Nationwide Global Holdings, Inc.....	Nationwide Corporation.....			0.952	95.2	
			NWD Investment Management Inc.....	Nationwide Corporation.....			913,113.500	95.2	
81052@	10	5	Scottsdale Surplus Lines Insurance Co.....	Scottsdale Insurance Company.....			10,000.000	100.0	
92555@	10	4	Veterinary Pet Insurance.....	Scottsdale Insurance Company.....			6,935,387.000	100.0	
35644@	10	6	Freedom Specialty Insurance Co.....	Scottsdale Insurance Company.....			292,000.000	100.0	
			Titan Indemnity Co.....	THI Holdings Delaware, Inc.....			4,319,951.000	100.0	
			Victoria Fire & Casualty Company.....	THI Holdings Delaware, Inc.....			1,500.000	100.0	
			Titan Auto Insurance of New Mexico, Inc.....	THI Holdings Delaware, Inc.....			1,000.000	100.0	
			Titan Insurance Services, Inc.....	THI Holdings Delaware, Inc.....			1.000	100.0	
0299999. Total - Common Stock					196,299,167		XXX	XXX	
0399999. Total - Preferred and Common Stock					196,299,167		XXX	XXX	

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																				
Nationwide Advantage Mtg Short Term Prom.....			..	12/06/2018.	Direct.....	12/05/2019.	114,500,000	.....	.....	.....	.....	.....114,500,000	114,500,000	301,184	.....	.....3.64	3.64	MAT...	.....	.....
8599999. Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets.....							114,500,000	0	0	0	0	XXX.....	114,500,000	301,184	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates.....							114,500,000	0	0	0	0	XXX.....	114,500,000	301,184	0	XXX	XXX	XXX	0	0
Other Short-Term Invested Assets																				
Nationwide Cash Mgmt Partn.....			..	12/31/2018.	Various.....	12/31/2019.	663,067,095	.....	.....	.....	.....	.....663,067,095	663,067,095	.....	.....	.....2.37	1.19	MON..	339,343	.....
9099999. Total - Other Short-Term Invested Assets.....							663,067,095	0	0	0	0	XXX.....	663,067,095	0	0	XXX	XXX	XXX	339,343	0
9199999. Total - Short-Term Investments.....							777,567,095	0	0	0	0	XXX.....	777,567,095	301,184	0	XXX	XXX	XXX	339,343	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Interest Rate																						
Pay Fixed Receive Floating Interest Rate Swap	Surplus Note Liability -- Mutual Surplus Note	FN 13K..	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86....	07/18/2012....	12/15/2024....	.....	..400,000,000	USD LIBOR 3M (4.566)	.....	.....	.....(247,204)	.....	.....	...7,915,971	.....	.....	.....	.....	.....4,883,296	.....	100 / 100....
0859999999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	(247,204)	0	XXX	...7,915,971	0	0	0	0	4,883,296	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AB0.....	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/29/2017....	07/19/2024....	.....	.....9,140,800	3.255 USD (1.17 EUR)	.....	.....	.....188,055	(32,800)	.....	.....(262,352)	.....	.....430,400	.....	.....	.....107,705	.....	100 / 100....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- G6093#AA2.....	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/29/2017....	07/19/2023....	.....	.....7,998,200	3.106 USD (0.98 EUR)	.....	.....	.....168,187	(28,700)	.....	.....(223,299)	.....	.....376,600	.....	.....	.....85,310	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD.....	D 1.....	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074....	08/07/2018....	04/16/2028....	.....	....10,355,200	4.3605 USD (2.77 GBP)	.....	.....	.....	.....152,000	.....	.....170,459	.....	.....152,000	.....	.....	.....157,884	.....	100 / 100....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G7178*AE4.....	D 1.....	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074....	08/07/2018....	04/16/2028....	.....	....10,355,200	4.298 USD (2.69 GBP)	.....	.....	.....25,590	152,000	.....	.....327,885	.....	.....152,000	.....	.....	.....157,884	.....	100 / 100....
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	381,832	242,500	XXX	12,692	0	1,111,000	0	0	508,783	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....										0	0	134,628	242,500	XXX	...7,928,663	0	1,111,000	0	0	5,392,078	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge.....	D 1.....	Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54.....	02/24/2010....	02/26/2020....	.....	..150,000,000	USD LIBOR 3M (3.7732)	.....	.....	.....(2,425,894)	(1,738,027)	.....	....(1,738,027)	3,571,491	.....	.....	.....	.....806,438	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge.....	D 1.....	Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54.....	12/08/2009....	12/10/2019....	.....	..190,000,000	USD LIBOR 3M (3.516)	.....	.....	.....(2,561,465)	(1,340,549)	.....	....(1,340,549)	3,924,867	.....	.....	.....	.....922,266	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge.....	D 1.....	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27..	12/08/2009....	12/10/2019....	.....	..270,000,000	USD LIBOR 3M (3.53)	.....	.....	.....(3,677,777)	(1,939,877)	.....	....(1,939,877)	5,614,200	.....	.....	.....	.....1,310,589	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge.....	D 1.....	Interest	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/27/2010....	01/29/2020....	.....	..200,000,000	USD LIBOR 3M (3.7332)	.....	.....	.....(3,095,010)	(2,087,835)	.....	....(2,087,835)	4,632,221	.....	.....	.....	.....1,038,967	.....	001.....
Pay Fixed Receive Floating Interest Rate Swap	Bond Portfolio Hedge.....	D 1.....	Interest	Deutsche Bank AG 7LTFWFZYICNSX8D621K86....	07/29/2010....	08/03/2020....	.....	..200,000,000	USD LIBOR 3M (3.0042)	.....	.....	.....(1,622,908)	(924,683)	.....	....(924,683)	3,448,087	.....	.....	.....	.....1,261,658	.....	001.....
0919999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(13,383,054)	(8,030,971)	XXX	(8,030,971)	..21,190,866	0	0	0	5,339,918	XXX	XXX
0969999999. Total-Swaps-Hedging Other.....										0	0	(13,383,054)	(8,030,971)	XXX	(8,030,971)	..21,190,866	0	0	0	5,339,918	XXX	XXX
1159999999. Total-Swaps-Interest Rate.....										0	0	(13,630,258)	(8,030,971)	XXX	(115,000)	..21,190,866	0	0	0	10,223,214	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										0	0	381,832	242,500	XXX	12,692	0	1,111,000	0	0	508,783	XXX	XXX
1209999999. Total-Swaps.....										0	0	(13,248,426)	(7,788,471)	XXX	(102,308)	..21,190,866	1,111,000	0	0	10,731,997	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - Pay EUR Receive USD	Private Equity FX Exposure.....	BA 1.....	Currency	Goldman Sachs Group FOR8UP27PHTHYVLBNG30....	01/30/2018....	02/01/2019....	.....	....63,621,000	1.2390 USD/EUR	.....	.....	.....	.....6,134,548	.....	....6,134,548	6,134,548	.....	.....	.....	.....94,189	.....	008.....
12229999999. Total-Forwards-Hedging Other.....										0	0	0	6,134,548	XXX	6,134,548	6,134,548	0	0	0	94,189	XXX	XXX
1269999999. Total-Forwards.....										0	0	0	6,134,548	XXX	6,134,548	6,134,548	0	0	0	94,189	XXX	XXX
1399999999. Total-Hedging Effective.....										0	0	134,628	242,500	XXX	...7,928,663	0	1,111,000	0	0	5,392,078	XXX	XXX
1409999999. Total-Hedging Other.....										0	0	(13,383,054)	(1,896,422)	XXX	(1,896,422)	..27,325,414	0	0	0	5,434,107	XXX	XXX
1449999999. TOTAL.....										0	0	(13,248,426)	(1,653,922)	XXX	6,032,241	..27,325,414	1,111,000	0	0	10,826,185	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Put Options																									
S&P 500 Index Options - PUT Options	S&P Equity Hedge.....	N/A.....	Equity/In dex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	01/25/2018.	11/01/2018.	11/01/2018.	Expiration.	176,164	425,082,887	2413.....		6,785,031			6,785,031					..(6,785,031)			003.....
S&P 500 Index Options - PUT Options	S&P Equity Hedge.....	N/A.....	Equity/In dex	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/29/2018.	11/01/2018.	11/01/2018.	Expiration.	174,874	421,970,962	2413.....		6,771,996			6,771,996					..(6,771,996)			003.....
S&P 500 Index Options - PUT Options	S&P Equity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/29/2018.	11/01/2018.	11/01/2018.	Expiration.	87,215	210,449,795	2413.....		3,298,471			3,298,471					..(3,298,471)			003.....
S&P 500 Index Options - PUT Options	S&P Equity Hedge.....	N/A.....	Equity/In dex	Bank of America Corp	B4TYDEB6GKMZO031MB2	01/26/2018.	11/01/2018.	11/01/2018.	Expiration.	175,315	423,035,095	2413.....		6,293,809			6,293,809					..(6,293,809)			003.....
S&P 500 Index Options - PUT Options	S&P Equity Hedge.....	N/A.....	Equity/In dex	Goldman Sachs Group	FOR8UP27PHTHYVLBNG	01/26/2018.	11/01/2018.	11/01/2018.	Expiration.	174,847	421,906,245	2413.....		6,252,797			6,252,797					..(6,252,797)			003.....
0099999999. Total-Purchased Options-Hedging Other-Put Options.....													0	..29,402,104	0	0	29,402,104	XXX	0	0	0	(29,402,104)	0	0	XXX
0149999999. Total-Purchased Options-Hedging Other.....													0	..29,402,104	0	0	29,402,104	XXX	0	0	0	(29,402,104)	0	0	XXX
0379999999. Total-Purchased Options-Put Options.....													0	..29,402,104	0	0	29,402,104	XXX	0	0	0	(29,402,104)	0	0	XXX
0429999999. Total-Purchased Options.....													0	..29,402,104	0	0	29,402,104	XXX	0	0	0	(29,402,104)	0	0	XXX
Forwards - Hedging Other																									
Currency Forward - Pay EUR Receive USD	Private Equity FX Exposure.....	BA 1.....	Currency	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K52	02/03/2016.	02/05/2018.		Expiration.		..56,435,000	1.1287 USD/EUR			(5,515,000)				...3,706,133			..(5,515,000)			008.....
122299999999. Total-Forwards-Hedging Other.....													0	0	(5,515,000)	0	0	XXX	...3,706,133	0	0	..(5,515,000)	0	0	XXX
1269999999. Total-Forwards.....													0	0	(5,515,000)	0	0	XXX	...3,706,133	0	0	..(5,515,000)	0	0	XXX
1409999999. Total-Hedging Other.....													0	..29,402,104	(5,515,000)	0	29,402,104	XXX	...3,706,133	0	0	(34,917,104)	0	0	XXX
1449999999. TOTAL.....													0	..29,402,104	(5,515,000)	0	29,402,104	XXX	...3,706,133	0	0	(34,917,104)	0	0	XXX

E19

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

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 Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
TUH9.....	3,239	647,800,000	US Treasury 2 YR Note Futures.	Bond Portfolio Duration.....	N/A.....	Interest Rate	03/15/2019.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2018.	105.4426	106.1600	455,455	.....	.....	.....	.....	....4,647,278	4,647,278	4,274,449	004	2,000
WNH9.....	250	25,000,000	US Treasury Ultra Bond Futures.	Bond Portfolio Duration.....	N/A.....	Interest Rate	03/15/2019.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2018.	152.3504	160.6600	148,438	.....	.....	.....	.....	....2,077,408	2,077,408	329,920	004	1,000
FVH9.....	2,788	278,800,000	US CBT 5 YR TN Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate	03/15/2019.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2018.	113.4024	114.6900	697,000	.....	.....	.....	.....	....3,589,753	3,589,753	3,679,272	004	1,000
12829999999. Total-Long Futures-Hedging Other.....												1,300,893	0	0	0	0	..10,314,439	..10,314,439	8,283,641	XXX	XXX
13299999999. Total-Long Futures.....												1,300,893	0	0	0	0	..10,314,439	..10,314,439	8,283,641	XXX	XXX
Short Futures																					
Hedging Other																					
TYH9.....	6,227	622,700,000	US CBT 10 YR TN Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate	03/15/2019.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2018.	119.0797	122.0200	..(2,432,422)	.....	.....	.....	.....	(18,309,061)	(18,309,061)	8,217,657	004	1,000
USH9.....	830	83,000,000	US Treasury 30 YR Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate	03/15/2019.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2018.	139.1612	146.0000	..(389,063)	.....	.....	.....	.....	..(5,676,168)	..(5,676,168)	1,095,336	004	1,000
UXYH9.....	3,220	322,000,000	US Treasury Ultra Bond 10 YR Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate	03/15/2019.	CBT..... 549300EX04Q2QBFQTQ27	12/15/2018.	125.9522	130.0800	..(1,509,375)	.....	.....	.....	.....	(13,291,419)	(13,291,419)	4,249,375	004	1,000
ECH9.....	450	64,490,864	Euro Currency Futures.....	Private Equity FX Exposure....	N/A.....	Currency	03/15/2019.	CME..... Private SNZ2OJLFK8MNNCLQOF3	12/15/2018.	1.1465	.....	.....(39,375)	.....	.....	.....	.....	....(323,199)	(323,199)	593,857	003	125,000
BPH9.....	40	..3,176,361	Futures - British Pounds Futures.	Private Equity FX Exposure....	N/A.....	Currency	03/15/2019.	CME..... Private SNZ2OJLFK8MNNCLQOF3	12/15/2018.	127.0544	127.9000	(12,500)	.....	.....	.....	.....	....(21,139)	(21,139)	52,787	003	625
13429999999. Total-Short Futures-Hedging Other.....												..(4,382,734)	0	0	0	0	(37,620,987)	(37,620,987)	..14,209,012	XXX	XXX
13899999999. Total-Short Futures.....												..(4,382,734)	0	0	0	0	(37,620,987)	(37,620,987)	..14,209,012	XXX	XXX
14099999999. Total-Hedging Other.....												..(3,081,842)	0	0	0	0	(27,306,548)	(27,306,548)	..22,492,653	XXX	XXX
14499999999. TOTAL.....												..(3,081,842)	0	0	0	0	(27,306,548)	(27,306,548)	..22,492,653	XXX	XXX
																	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance		
Broker Name																	.....	.....	.....		
Goldman Sachs																	.....	.....	.....		
Total Net Cash Deposits.....																	0	0	0		

(a)	Code	Description of Hedged Risk(s)
	1	HEDGES THE EQUITY RISK OF A LIABILITY
	2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
	3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
	4	REBALANCES PORTFOLIO DURATION
	5	HEDGES THE EQUITY RISK OF AN ASSET

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
Long Futures																				
Hedging Other																				
FVH8.....	1	100,000	US CBT 5 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	03/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2017		114.4219	03/15/2018	114.4322	Sale.....	10	10		1,000	
WNH8.....	250	25,000,000	US Treasury Ultra Bond Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	03/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2017		166.6328	03/15/2018	156.4708	Sale.....	(2,540,495)	(2,540,495)		1,000	
TUM8.....	4,762	952,400,000	Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		106.2500	06/15/2018	106.4122	Sale.....	1,544,788	1,544,788		2,000	
TYM8.....	8	800,000	US CBT 10 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		120.7174	06/15/2018	120.7132	Sale.....	(33)	(33)		1,000	
WNM8.....	250	25,000,000	US Treasury Ultra Bond Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		155.6563	06/15/2018	159.2149	Sale.....	889,653	889,653		1,000	
XYM8.....	37	3,700,000	US Treasury Ultra Bond Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		128.9055	06/15/2018	128.9007	Sale.....	(176)	(176)		1,000	
XYU8.....	10	1,000,000	Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		128.0156	09/15/2018	128.0726	Sale.....	570	570		1,000	
TUU8.....	4,196	839,200,000	Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		106.3125	09/15/2018	105.7491	Sale.....	(4,727,815)	(4,727,815)		2,000	
WNU8.....	253	25,300,000	US Treasury Ultra Bond Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		158.4453	09/15/2018	158.3175	Sale.....	(32,327)	(32,327)		1,000	
FVU8.....	6	600,000	US CBT 5 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		113.4922	09/15/2018	113.3993	Sale.....	(557)	(557)		1,000	
TYU8.....	37	3,700,000	US CBT 10 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		120.1719	09/15/2018	120.1663	Sale.....	(205)	(205)		1,000	
USU8.....	8	800,000	US Treasury 30 YR Future Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		144.5625	09/15/2018	144.6194	Sale.....	455	455		1,000	
TUZ8.....	3,692	738,400,000	US Treasury 2-Yr T-Note Future Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	09/15/2018		105.5352	12/15/2018	105.3481	Sale.....	(1,381,172)	(1,381,172)		2,000	
WNZ8.....	250	25,000,000	US Treasury Ultra Bond Future Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	09/15/2018		158.6875	12/15/2018	151.5255	Sale.....	(1,790,498)	(1,790,498)		1,000	
1289999999. Total-Long Futures-Hedging Other.....															(8,037,803)	(8,037,803)	0	0	XXX	XXX
1329999999. Total-Long Futures.....															(8,037,803)	(8,037,803)	0	0	XXX	XXX
Short Futures																				
Hedging Other																				
BPH8.....	50	4,225,625	Futures - British Pounds Futures.....	Private Equity FX Exposure.....	N/A.....	Currency.....	03/15/2018.	CME.....	SNZ2QJLFK8MNNCLQOF3	12/15/2017		135.2200	03/15/2018	138.7251	Sale.....	(109,534)	(109,534)		625	
ECH8.....	500	74,261,375	Euro Currency Futures Futures.....	Private Equity FX Exposure.....	N/A.....	Currency.....	03/15/2018.	CME.....	SNZ2QJLFK8MNNCLQOF3	12/15/2017		1.1882	03/15/2018	1.2321	Sale.....	(2,743,998)	(2,743,998)		125,000	
FVH8.....	172	17,200,000	US CBT 5 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	03/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2017		116.6641	03/15/2018	114.4422	Sale.....	382,168	382,168		1,000	
TYH8.....	6,700	670,000,000	US CBT 10 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	03/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2017		124.8195	03/15/2018	120.8621	Sale.....	26,514,467	26,514,467		1,000	
USH8.....	1,900	190,000,000	US Treasury 30 YR Future Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	03/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2017		153.1328	03/15/2018	144.5257	Sale.....	16,353,536	16,353,536		1,000	
XYH8.....	3,183	318,300,000	US Treasury Ultra Bond Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	03/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2017		132.7188	03/15/2018	127.4528	Sale.....	16,761,506	16,761,506		1,000	
BPM8.....	50	4,354,010	Futures - British Pounds Futures.....	Private Equity FX Exposure.....	N/A.....	Currency.....	06/15/2018.	CME.....	SNZ2QJLFK8MNNCLQOF3	03/15/2018		139.3283	06/15/2018	134.2454	Sale.....	158,841	158,841		625	
ECM8.....	500	77,493,750	Euro Currency Futures Futures.....	Private Equity FX Exposure.....	N/A.....	Currency.....	06/15/2018.	CME.....	SNZ2QJLFK8MNNCLQOF3	03/15/2018		1.2399	06/15/2018	1.1773	Sale.....	3,912,280	3,912,280		125,000	
FVM8.....	163	16,300,000	US CBT 5 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		114.1406	06/15/2018	114.5690	Sale.....	(69,831)	(69,831)		1,000	
TYM8.....	6,550	655,000,000	US CBT 10 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		120.2724	06/15/2018	120.7227	Sale.....	(2,949,233)	(2,949,233)		1,000	
USM8.....	830	83,000,000	US Treasury 30 YR Future Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		143.4375	06/15/2018	145.3416	Sale.....	(1,580,385)	(1,580,385)		1,000	
WNM8.....	3	300,000	US Treasury Ultra Bond Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		159.2206	06/15/2018	159.2870	Sale.....	(199)	(199)		1,000	
XYM8.....	3,991	399,100,000	US Treasury Ultra Bond Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	06/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	03/15/2018		128.6302	06/15/2018	129.1638	Sale.....	(2,129,560)	(2,129,560)		1,000	
XYU8.....	3,988	398,800,000	Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		128.1250	09/15/2018	128.0980	Sale.....	107,844	107,844		1,000	
TUU8.....	8	1,600,000	Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		105.7656	09/15/2018	105.7591	Sale.....	104	104		2,000	
ECU8.....	500	74,098,313	Euro Currency Futures Futures.....	Private Equity FX Exposure.....	N/A.....	Currency.....	09/15/2018.	CME.....	SNZ2QJLFK8MNNCLQOF3	06/15/2018		1.1856	09/15/2018	1.1673	Sale.....	1,144,842	1,144,843		125,000	
FVU8.....	156	15,600,000	US CBT 5 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		114.3438	09/15/2018	113.5192	Sale.....	128,627	128,627		1,000	
BP08.....	50	4,211,250	Futures - British Pounds Futures.....	Private Equity FX Exposure.....	N/A.....	Currency.....	09/15/2018.	CME.....	SNZ2QJLFK8MNNCLQOF3	06/15/2018		134.7600	09/15/2018	130.7775	Sale.....	124,454	124,454		625	
TYU8.....	6,367	636,700,000	US CBT 10 YR TN FUTURE Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		120.4063	09/15/2018	120.2080	Sale.....	1,262,399	1,262,399		1,000	
USU8.....	830	83,000,000	US Treasury 30 YR Future Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	09/15/2018.	CBT.....	549300EX04Q2QBFQTQ27	06/15/2018		144.5000	09/15/2018	144.6306	Sale.....	(108,431)	(108,431)		1,000	

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ8.....	500	73,465,625	Euro Currency (EUR) Future Futures..	Private Equity FX Exposure.....	N/A.....	Currency.....	12/15/2018.	CME.....	09/15/2018	1.1755	12/15/2018	1.1401	Sale.....	2,211,366	2,211,366	.....	.....	.....003	125,000
FVZ8.....	150	15,000,000	US Treasury 5-Yr T-Note Future Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	09/15/2018	113.2734	12/15/2018	112.8395	Sale.....	65,093	65,093	.....	.....	.....004	1,000
BPZ8.....	40	3,290,719	British Pound (GBP) Future Futures.	Private Equity FX Exposure.....	N/A.....	Currency.....	12/15/2018.	CME.....	09/15/2018	131.6288	12/15/2018	126.4711	Sale.....	128,941	128,941	.....	.....	.....003	625
TYZ8.....	6,289	628,900,000	US Treasury 10yr T-Note Future Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	09/15/2018	119.6523	12/15/2018	118.8061	Sale.....	5,322,301	5,322,301	.....	.....	.....004	1,000
USZ8.....	830	83,000,000	US Treasury 30yr T-Bond Future Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	09/15/2018	143.8672	12/15/2018	139.7869	Sale.....	3,386,647	3,386,647	.....	.....	.....004	1,000
XYZ8.....	3,959	395,900,000	ULTRA 10-YR T-Note Future Futures.	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	09/15/2018	126.9180	12/15/2018	125.2138	Sale.....	6,746,802	6,746,802	.....	.....	.....004	1,000
XYH9.....	700	70,000,000	Futures	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	09/15/2018	125.9531	12/15/2018	127.6693	Sale.....	(1,201,289)	(1,201,289)	.....	.....	.....004	1,000
FVH9.....	142	14,200,000	US CBT 5 YR TN Futures.....	Bond Portfolio Duration.....	N/A.....	Interest Rate....	12/15/2018.	CBT.....	09/15/2018	112.7891	12/15/2018	113.3782	Sale.....	(83,651)	(83,651)	.....	.....	.....004	1,000
1349999999. Total-Short Futures-Hedging Other.....														73,736,107	73,736,107	0	0	XXX	XXX
1389999999. Total-Short Futures.....														73,736,107	73,736,107	0	0	XXX	XXX
1409999999. Total-Hedging Other.....														65,698,304	65,698,304	0	0	XXX	XXX
1449999999. TOTAL.....														65,698,304	65,698,304	0	0	XXX	XXX

(a)

E21.1

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

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, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX			0	1,300,893	(4,382,734)	1,300,893	22,492,652	22,492,652
Over-the-Counter NAIC 1 Designation											
Bank of America Corp..... B4TYDEB6GKMZO031MB27.....	Y.....	Y.....			(1,939,877)	0		(1,939,877)	0	1,310,589	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....			(61,500)	0		(485,651)	0	193,015	131,515
Goldman Sachs Group..... FOR8UP27PHTHYVLBNG30.....	Y.....	Y.....	6,286,000	6,134,548		0	6,134,548		0	94,189	0
Morgan Stanley Capital Svcs..... I7331LVCZKQKX5T7XV54.....	Y.....	Y.....			(3,078,576)	0		(3,078,576)	0	1,728,705	0
Royal Bank of Scotland PLC..... RR3QWICWWIPCS8A4S074.....	Y.....	Y.....	460,000	304,000		0	498,343		38,343	315,768	159,768
UBS AG..... BFM8T61CT2L1QCEMIK50.....	Y.....	Y.....			(2,087,835)	0		(2,087,835)	0	1,038,967	0
0299999999. Total NAIC 1 Designation.....			6,746,000	6,438,548	(7,167,788)	0	6,632,892	(7,591,939)	38,343	4,681,232	291,283
Over-the-Counter NAIC 2 Designation											
Deutsche Bank AG..... 7LTWFFZYICNSX8D621K86.....	Y.....	Y.....	6,535,000		(924,683)	0	7,915,971	(924,683)	456,288	6,144,954	0
0399999999. Total NAIC 2 Designation.....			6,535,000	0	(924,683)	0	7,915,971	(924,683)	456,288	6,144,954	0
0999999999. Gross Totals.....			13,281,000	6,438,548	(8,092,471)	0	15,849,755	(12,899,356)	1,795,524	33,318,838	22,783,935
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64					6,438,548	(8,092,471)					

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	1,820,000	.....	.....1,820,000	.....	.....V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	270,000	.....	.....270,000	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	4,619,000	.....	.....4,619,000	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	4,324,000	.....	.....4,324,000	.....	.....V.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27....	Treasury.....	U S Treasury Nt.....	21,846,008	21,367,519	22,967,575	01/15/2025.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Treasury.....	U S Treasury Nt.....	646,644	632,481	679,842	01/15/2025.	I.....
0199999999. Totals.....				33,525,652	22,000,000	34,680,418	XXX	XXX
Collateral Pledged to Reporting Entity								
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	6,535,000	6,535,000	XXX	.....	.....V.....
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30....	Cash.....	Cash.....	6,286,000	6,286,000	XXX	.....	.....V.....
Royal Bank of Scotland PLC - OTC.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	460,000	460,000	XXX	.....	.....V.....
0299999999. Totals.....				13,281,000	13,281,000	XXX	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C		1FM	404,195	404,195	07/25/2036
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	1,476,660	1,787,254	12/25/2046
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1FM	484,136	484,136	11/25/2036
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser		1FM	498,467	498,467	09/25/2036
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser		1FM	715,255	715,255	05/25/2037
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					3,578,713	3,889,307	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					3,578,713	3,889,307	XXX
Totals								
6599999	Total - Residential Mortgage-Backed Securities					3,578,713	3,889,307	XXX
7099999	Subtotal - Bonds					3,578,713	3,889,307	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY			13,159,910	13,159,910	01/02/2019
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)					13,159,910	13,159,910	XXX
9999999	Totals					16,738,623	17,049,217	XXX
General Interrogatories:								
1.	The activity for the year: Fair Value \$.....(39,142,352) Book/Adjusted Carrying Value \$.....(38,831,758)							
2.	Average balance for the year: Fair Value \$.....35,689,922 Book/Adjusted Carrying Value \$.....35,715,805							
3.	Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:							
NAIC 1: \$.....3,889,307 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0								

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Associated Bank.....	Green Bay, WI.....				25,365,201	XXX
Bank of America.....	Concord, CA.....				135,579	XXX
Bank of New York Mellon.....	New York, NY.....				32,537,083	XXX
BNP Paribas USA.....	Los Angeles, CA.....				28,655,813	XXX
Chase Bank.....	Springfield, IL.....				145,703	XXX
Chase Bank.....	New York, NY.....				(291,421)	XXX
Chase Bank.....	Columbus, OH.....				(487,490,825)	XXX
Chase Bank.....	San Antonio, TX.....				(15,872,155)	XXX
Corestates Bank.....	Philadelphia, PA.....				35,789	XXX
Federal Home Loan Bank of Cincinnati.....	Cincinnati, OH.....				26,120	XXX
First Star Bank.....	Cincinnati, OH.....				2,408,351	XXX
First Union.....	Charlotte, NC.....				6,862	XXX
Huntington National Bank.....	Columbus, OH.....				(29,041,132)	XXX
Key Bank.....	Canton, OH.....				252,022	XXX
National Bank of Detroit.....	Detroit, MI.....				(3,633,487)	XXX
Nationwide Bank.....	Columbus, OH.....				(15,800,721)	XXX
PNC Bank.....	Columbus, OH.....				53,439,159	XXX
Univest Bank and Trust Company.....	Pittsburgh, PA.....				587,502	XXX
Dominio Bank.....	Toronto, CN.....				143,337	XXX
Wells Fargo Bank.....	Souderton, PA.....				18,120,211	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			49,457	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(390,221,551)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(390,221,551)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(390,221,551)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(453,155,620)	4. April.....	(373,503,499)	7. July.....	(415,157,387)	10. October.....	(443,476,646)
2. February.....	(387,151,496)	5. May.....	(266,396,458)	8. August.....	(419,893,967)	11. November.....	(505,265,364)
3. March.....	(296,441,457)	6. June.....	(402,955,313)	9. September.....	(443,742,004)	12. December.....	(390,221,551)

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations											
	Repurchase Agreement From NW Mutual To A.....					12/31/2018.....	2.41	01/01/9999.....	160,000	11	
4999999	Parent, Subsidiaries and Affiliates - Issuer Obligations.....								160,000	11	0
5599999	Total - Parent, Subsidiaries and Affiliates.....								160,000	11	0
Total Bonds											
7799999	Subtotals - Issuer Obligations.....								160,000	11	0
8399999	Subtotals - Bonds.....								160,000	11	0
Exempt Money Market Mutual Funds as Identified by the SVO											
825252	40	6	S/T Investment Co Treasury Trust (AIM).....			12/31/2018.....	2.482		3,943,809	8,323	2,982
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								3,943,809	8,323	2,982
All Other Money Market Mutual Funds											
825252	69	5	S/T Investment Co Liquid Asset Private (.....			10/04/2016.....	1.882		30,994	50	433
8699999	Total - All Other Money Market Mutual Funds.....								30,994	50	433
8899999	Total - Cash Equivalents								4,134,803	8,384	3,415

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ	B...	Prepaid legal expense.....			499,943	500,212
4.	Arkansas.....AR	B...	For protection of state's ph's.....			178,400	193,805
5.	California.....CA	B...	Workers compensation.....			76,124,503	85,836,314
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE	B...	For protection of all ph's.....	133,800	145,353		
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	B...	For protection of state's ph's.....			165,657	179,961
12.	Hawaii.....HI						
13.	Idaho.....ID	B...	Workers compensation.....			338,108	321,049
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	B...	Multiple.....			189,001	221,593
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT	B...	Workers compensation.....			31,857	34,608
28.	Nebraska.....NE						
29.	Nevada.....NV	B...	Workers compensation.....			127,428	138,432
30.	New Hampshire.....NH	B...	Workers compensation.....			309,671	303,752
31.	New Jersey.....NJ	B...	For protection of all ph's.....	99,894	97,984		
32.	New Mexico.....NM	B...	For protection of state's ph's.....			329,649	323,349
33.	New York.....NY	O...	Multiple.....			2,898,768	3,145,795
34.	North Carolina.....NC	B...	For protection of state's ph's.....			299,966	300,127
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	For protection of all ph's.....	3,504,281	3,806,876		
37.	Oklahoma.....OK						
38.	Oregon.....OR	B...	Multiple.....			890,057	1,036,565
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI	B...	For protection of all ph's.....	637,142	692,159		
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	25,675,553	27,503,491
59.	Total.....	XXX	XXX	4,375,117	4,742,372	108,058,561	120,039,053
DETAILS OF WRITE-INS							
5801.	United States.....	B...	Workers compensation.....			340,937	320,431
5802.	New York.....	O...	Reinsurance.....			21,300,328	23,264,437
5803.	Ontario, Canada.....	B...	Reinsurance.....			1,467,317	1,500,477
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	2,566,971	2,418,146
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	25,675,553	27,503,491

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