



QUARTERLY STATEMENT

As of March 31, 2020
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., FSSC-RR .. 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 (Street and Number) (City or Town, State, Country and Zip Code)	614-249-1545 (Area Code) (Telephone Number)
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	CHERYL M DENNIS (Name) FINRPT@NATIONWIDE.COM (E-Mail Address)	614-249-1545 (Area Code) (Telephone Number) (Extension) 866-315-1430 (Fax Number)

OFFICERS

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

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	PRESIDENT & COO-NW FIN
JAMES ROBERT FOWLER	EXEC VP - CIO	MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC
RAMON JONES	EXEC VP-CHIEF MARKT OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
MICHAEL WILLIAM MAHAFFEY	EXEC VP-CHIEF STRATEGY OFFC	AMY TAYLOR SHORE	EXEC VP-CHIEF CUSTOMER OFFC
MARK RAYMOND THRESHER	EXEC VP - CFO	KIRT ALAN WALKER	CEO

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	TIMOTHY JOSEPH CORCORAN	JACQUELIN MARION FERNANDEZ	STEPHEN FRANCIS HIRSCH
MARC ALLEN HOWZE	DANIEL THOMAS KELLEY	MARY DIANE KOKEN	SARA ALICIA MARTINEZ TUCKER
TERRY WAYNE MCCLURE	DEBORAH ANN PLUNKETT	BRENT RINNER PORTEUS	SUKU RADIA
MICHAEL JOSEPH TOELLE	KIRT ALAN WALKER	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) MARK ALLEN BERVEN 1. (Printed Name) PRESIDENT & COO - P&C (Title)	(Signature) DENISE LYNN SKINGLE 2. (Printed Name) SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY (Title)	(Signature) DAVID PATRICK LAPAUL 3. (Printed Name) SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES (Title)
Subscribed and sworn to before me This _____ day of _____ 2020	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____

NATIONWIDE MUTUAL INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,194,891,847		9,194,891,847	9,696,965,915
2. Stocks:				
2.1 Preferred stocks.....	11,319,540		11,319,540	8,385,222
2.2 Common stocks.....	9,724,316,415	26,338,574	9,697,977,841	9,799,103,365
3. Mortgage loans on real estate:				
3.1 First liens.....	1,427,858,154		1,427,858,154	1,474,106,213
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	455,033,136		455,033,136	454,147,730
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	31,656,003		31,656,003	31,960,267
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(398,048,085)), cash equivalents (\$.....10,051,673) and short-term investments (\$.....566,560,831).....	178,564,418		178,564,418	411,253,219
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	1,388,980		1,388,980	319,500
8. Other invested assets.....	4,360,904,838	105,081,220	4,255,823,618	4,016,441,032
9. Receivables for securities.....	518,262		518,262	73
10. Securities lending reinvested collateral assets.....	14,971,538		14,971,538	7,691,364
11. Aggregate write-ins for invested assets.....	44,837,758	0	44,837,758	85,638,416
12. Subtotals, cash and invested assets (Lines 1 to 11).....	25,446,260,889	131,419,794	25,314,841,095	25,986,012,316
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	73,609,213		73,609,213	82,749,341
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,429,152,638	38,137,476	2,391,015,162	2,415,758,598
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,163,316,348	4,833,953	3,158,482,395	3,116,082,273
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	232,690,961		232,690,961	388,056,536
16.2 Funds held by or deposited with reinsured companies.....	10,744,541		10,744,541	3,293,192
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	214,778,797
18.2 Net deferred tax asset.....	2,263,516,205	637,847,433	1,625,668,772	1,560,221,112
19. Guaranty funds receivable or on deposit.....	4,441,195		4,441,195	4,795,038
20. Electronic data processing equipment and software.....	620,670,226	528,879,532	91,790,694	78,655,222
21. Furniture and equipment, including health care delivery assets (\$.....0).....	81,984,115	81,984,115	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	298,209,513	2,894	298,206,619	246,611,256
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	2,111,335,085	256,820,479	1,854,514,606	1,954,184,804
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	36,735,930,929	1,679,925,676	35,056,005,253	36,051,198,485
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	36,735,930,929	1,679,925,676	35,056,005,253	36,051,198,485

DETAILS OF WRITE-INS				
1101. Derivative collateral and receivables.....	43,418,755		43,418,755	20,243,044
1102. Other investment receivables.....	1,419,003		1,419,003	65,395,372
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	44,837,758	0	44,837,758	85,638,416
2501. Agent benefit investment value of life insurance and annuity contracts.....	163,276,336		163,276,336	162,114,901
2502. Deposit and prepaid assets.....	61,445,637	61,445,637	0	
2503. Equities and deposits in pools and associations.....	89,682,582		89,682,582	114,173,750
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,796,930,530	195,374,842	1,601,555,688	1,677,896,153
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,111,335,085	256,820,479	1,854,514,606	1,954,184,804

NATIONWIDE MUTUAL INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,133,870,412).....	8,338,485,614	8,481,192,077
2. Reinsurance payable on paid losses and loss adjustment expenses.....	589,142,074	803,827,881
3. Loss adjustment expenses.....	1,733,825,786	1,735,082,317
4. Commissions payable, contingent commissions and other similar charges.....	188,781,955	246,264,423
5. Other expenses (excluding taxes, licenses and fees).....	80,586,880	174,834,428
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	67,785,818	80,940,464
7.1 Current federal and foreign income taxes (including \$....(407,932) on realized capital gains (losses)).....	196,371,295	
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....3,031,622,746 and including warranty reserves of \$....8,433,799 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	5,438,626,538	5,556,821,760
10. Advance premium.....	122,405,512	95,040,957
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	5,394,837	5,871,282
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,006,618,001	1,898,741,320
13. Funds held by company under reinsurance treaties.....	3,552,932	1,365,046
14. Amounts withheld or retained by company for account of others.....	1,573,288,481	1,866,738,229
15. Remittances and items not allocated.....	7,623,858	26,582,103
16. Provision for reinsurance (including \$.....0 certified).....	29,347,000	29,347,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	45,959	32,263
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	345,425,284	202,560,300
20. Derivatives.....	1,158,576	2,531,312
21. Payable for securities.....	15,787,291	17,533,970
22. Payable for securities lending.....	18,293,413	10,824,275
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,397,787,302	1,525,837,713
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	22,160,334,406	22,761,969,120
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	22,160,334,406	22,761,969,120
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	2,193,332,642	2,193,187,425
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,702,338,205	11,096,041,940
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	12,895,670,847	13,289,229,365
38. Totals (Page 2, Line 28, Col. 3).....	35,056,005,253	36,051,198,485

DETAILS OF WRITE-INS

2501. Accrued derivative liability.....	5,188,106	6,019,928
2502. Agent's security fund reserves.....	1,111,592,107	1,145,756,644
2503. Contingent suit liabilities.....	6,430,957	4,367,337
2598. Summary of remaining write-ins for Line 25 from overflow page.....	274,576,132	369,693,804
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,397,787,302	1,525,837,713
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$712,013,473).....	715,360,127	648,317,280	2,722,439,155
1.2 Assumed..... (written \$4,172,038,367).....	4,134,467,247	4,126,058,069	16,559,160,668
1.3 Ceded..... (written \$1,869,973,238).....	1,717,853,834	1,588,211,702	6,482,402,939
1.4 Net..... (written \$3,014,078,602).....	3,131,973,540	3,186,163,647	12,799,196,884
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,749,124,165):			
2.1 Direct.....	295,307,619	311,743,815	1,354,455,794
2.2 Assumed.....	2,578,246,660	2,249,465,818	9,979,981,760
2.3 Ceded.....	1,053,006,207	822,777,391	3,570,510,726
2.4 Net.....	1,820,548,072	1,738,432,242	7,763,926,828
3. Loss adjustment expenses incurred.....	319,007,794	325,481,492	1,332,333,712
4. Other underwriting expenses incurred.....	995,380,768	1,003,002,706	4,219,123,548
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,134,936,634	3,066,916,440	13,315,384,088
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(2,963,094)	119,247,207	(516,187,204)
INVESTMENT INCOME			
9. Net investment income earned.....	93,040,561	90,607,935	401,393,660
10. Net realized capital gains (losses) less capital gains tax of \$.....(407,932).....	(52,113,586)	(79,256,329)	(157,184,103)
11. Net investment gain (loss) (Lines 9 + 10).....	40,926,975	11,351,606	244,209,557
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$447,468 amount charged off \$10,074,300).....	(9,626,832)	(8,006,150)	(38,366,842)
13. Finance and service charges not included in premiums.....	18,069,889	19,258,714	75,637,335
14. Aggregate write-ins for miscellaneous income.....	(53,323,495)	67,773,320	207,815,857
15. Total other income (Lines 12 through 14).....	(44,880,438)	79,025,884	245,086,350
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(6,916,557)	209,624,697	(26,891,297)
17. Dividends to policyholders.....	1,630,688	522,746	4,975,892
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	(8,547,245)	209,101,951	(31,867,189)
19. Federal and foreign income taxes incurred.....	265,859,447	(58,225,044)	(208,004,692)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(274,406,692)	267,326,995	176,137,503
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	13,289,229,365	12,221,247,483	12,221,247,483
22. Net income (from Line 20).....	(274,406,692)	267,326,995	176,137,503
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(19,227,395).....	(147,214,137)	283,030,119	1,081,982,597
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,067,060)	(1,253,546)	2,286,779
26. Change in net deferred income tax.....	271,945,239	(87,732,641)	(157,467,065)
27. Change in nonadmitted assets.....	(243,418,095)	109,270,983	206,281,154
28. Change in provision for reinsurance.....			13,442,000
29. Change in surplus notes.....	145,217	262,817	643,233
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	1,457,010	(1,973,702)	(255,324,319)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(393,558,518)	568,931,025	1,067,981,882
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,895,670,847	12,790,178,508	13,289,229,365

DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in contingent suit liabilities.....	(2,063,619)	(281,184)	5,409,459
1402. Other miscellaneous income/(expenses).....	(2,438,921)	10,228,886	84,811,338
1403. Change in cash surrender value of corporate owned life insurance.....	(48,820,955)	57,825,618	117,595,060
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(53,323,495)	67,773,320	207,815,857
3701. Change in surplus - pension and postretirement benefits net of tax.....	3,215,234	(469,437)	(199,367,839)
3702. Change in surplus - agent security compensation plan.....			(54,986,236)
3703. Change in surplus - miscellaneous.....	(1,758,224)	(1,504,265)	(970,244)
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	1,457,010	(1,973,702)	(255,324,319)

NATIONWIDE MUTUAL INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,166,023,572	2,975,614,951	12,755,919,221
2. Net investment income.....	121,748,088	60,964,297	495,977,446
3. Miscellaneous income.....	(3,510,832)	79,063,454	127,483,151
4. Total (Lines 1 through 3).....	3,284,260,828	3,115,642,702	13,379,379,818
5. Benefit and loss related payments.....	1,936,655,108	2,034,771,170	8,287,774,209
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,570,329,365	1,563,415,111	5,566,860,339
8. Dividends paid to policyholders.....	2,025,587	994,258	5,867,248
9. Federal and foreign income taxes paid (recovered) net of \$.....13,720,906 tax on capital gains (losses).....	(145,698,577)	(6,214,275)	(184,055,749)
10. Total (Lines 5 through 9).....	3,363,311,483	3,592,966,264	13,676,446,047
11. Net cash from operations (Line 4 minus Line 10).....	(79,050,655)	(477,323,562)	(297,066,229)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	557,775,173	392,443,620	1,735,087,453
12.2 Stocks.....		483,313	2,891,357
12.3 Mortgage loans.....	55,833,057	110,902,425	305,676,945
12.4 Real estate.....			21,925,558
12.5 Other invested assets.....	48,976,824	226,303,360	898,667,008
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	15,705	224,658	238,926
12.7 Miscellaneous proceeds.....	40,800,658	11,695,875	9,640,708
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	703,401,417	742,053,251	2,974,127,955
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	295,211,778	93,815,232	1,170,767,281
13.2 Stocks.....	3,850,685	7,159,108	100,461,010
13.3 Mortgage loans.....	13,666,667	31,000,000	196,664,625
13.4 Real estate.....	9,730,733	9,768,142	41,789,685
13.5 Other invested assets.....	261,223,547	522,913,601	1,388,937,204
13.6 Miscellaneous applications.....	68,332,864	23,636,337	107,407,447
13.7 Total investments acquired (Lines 13.1 to 13.6).....	652,016,274	688,292,420	3,006,027,252
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	51,385,143	53,760,831	(31,899,297)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(205,023,289)	238,299,320	349,701,637
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(205,023,289)	238,299,320	349,701,637
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(232,688,801)	(185,263,411)	20,736,111
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	411,253,219	390,517,109	390,517,108
19.2 End of period (Line 18 plus Line 19.1).....	178,564,418	205,253,698	411,253,219

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

20.0001	Exchange of bond investment to bond investment.....	75,759,869	28,155,024	246,158,369
20.0002	Exchange of equity investment to equity investment.....		29,535	40,188,402
20.0003	Capitalized interest on bonds.....	236,658	166,972	950,925
20.0004	Capitalized interest on mortgage loans.....	191,073	1,155,013	3,660,425
20.0005	Tax credit commitment liabilities.....	692,626	2,439,223	2,703,880
20.0006	Capital contribution.....	1,735,148		3,557,157
20.0007	Corporate owned life insurance.....			24,543
20.0008	Contingent payment adjustment.....			10,683,000
20.0009	Assets and liabilities transferred settled through transfer of bonds.....	142,524,694	210,399,528	210,399,528

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect partial ownership of Eagle through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle’s reserves on an alternative reserving basis from the NAIC’s accounting practices and procedures manual. The prescribed practice decreased the subsidiary’s valuation by \$42.9 million and \$176.0 million as of March 31, 2020 and December 31, 2019, respectively.

Olentangy Reinsurance, LLC (Olentangy) is a special purpose financial insurance company domiciled in the State of Vermont. The Company has an indirect partial ownership of Olentangy through the Company’s ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Olentangy was granted a permitted practice from the State of Vermont which increased the subsidiary’s valuation by \$63.8 million as of March 31, 2020 and December 31, 2019.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
Nationwide Mutual Insurance Company state basis (Page 4, Line 20,					
(1) Columns 1 & 3)	XXX	XXX	XXX	\$ (274,406,692)	\$ 176,137,503
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>(274,406,692)</u>	\$ <u>176,137,503</u>
Surplus					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37,					
(5) Columns 1 & 2)	XXX	XXX	XXX	\$ 12,895,670,847	\$ 13,289,229,365
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	52	3	35	(42,872,412)	(175,951,164)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	<u>63,810,160</u>	<u>63,810,160</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>12,874,733,099</u>	\$ <u>13,401,370,369</u>

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes from prior year end.

C. Accounting Policies

1. No significant changes from prior year end.
2. Bonds, excluding loan-backed and structured securities, are stated at amortized cost except those with a NAIC designation of “3” through “6” which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or SVO-identified investments.
- 3-5.No significant changes from prior year end.
6. Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles No. 43-Revised and the Purposes and Procedures Manual of the NAIC Securities Valuation Office. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For all other loan-backed securities, the Company uses the prospective adjustment method.
- 7-13. No significant changes from prior year end.

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes from prior year end.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

No significant changes from prior year end.

B. Statutory Merger

No significant changes from prior year end.

C. Impairment Loss

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

No significant changes from prior year end.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (32,539,787)
2. 12 Months or Longer	\$ (13,651,677)

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

1. Less than 12 Months	\$ 839,089,491
2. 12 Months or Longer	\$ 123,658,540

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. No significant changes form prior year end.

3. Collateral Received

- a. No significant changes from prior year end.
- b. Not applicable.
- c. No significant changes from prior year end.

4-7. No significant changes from prior year end.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	NO			
b. Tri-Party (YES/NO)	NO			

3-11. Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries', the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

NOTES TO THE FINANCIAL STATEMENTS

For yield enhancement, the company has agreements to enter into repurchase agreements through its securities lending program with collateral consisting of U.S. Government/Agency securities with investment grade counterparties. The collateral, which is marked to market daily, must represent 102% of the amount loaned and is monitored by the plan's manager in Bank of New York Mellon for changes in fair value.

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	NO			
b. Tri-Party (YES/NO)	YES			

3. Original (Flow) & Residual Maturity

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$-	\$-	\$-	\$-
2. Overnight	21,617,550	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	\$-	\$-	\$-	\$-
2. Overnight	11,889,352	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$22,049,901		\$-	\$-
b. Ending Balance	\$12,127,139		\$-	\$-

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$12,127,139	\$-	\$-	\$-	\$-	\$-	\$12,127,139
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$12,127,139	\$-	\$-	\$-	\$-	\$-	\$12,127,139

7. Collateral Pledged - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash		\$21,617,550	\$-	\$-
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-
b. Ending Balance				
1. Cash		\$11,889,352	\$-	\$-
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-

NOTES TO THE FINANCIAL STATEMENTS

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$11,889,352	\$11,889,352
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

No significant changes from prior year end.

L. Restricted Assets

No significant changes from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

No significant changes from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

No significant changes from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

A-G. No significant changes from prior year end.

H. The Company has no premium cost due in each of the following four years and thereafter.

Note 9 - Income Taxes

No significant changes from prior year end.

Note 10 – Information concerning parent, subs, and affiliates

A. Nature of Relationships

The Company is a party to various reinsurance agreements including a pooling agreement with several affiliated companies. See Note 26 for changes to the pooling agreement.

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

No significant changes from prior year end.

C-L. No significant changes from prior year end.

M. All SCA Investments

No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

N-O.

Not applicable.

Note 11 - Debt

A. All Other Debt

The Company, along with Nationwide Life Insurance Company, extended an existing revolving variable rate credit facility of \$750.0 million that was due to expire April 2, 2020, to April 1, 2025. The credit may be used for general corporate purposes. The Company has the option to draw funds at a variable rate based on the Eurodollar rate. The facility contains financial covenants that require the Company to maintain a statutory surplus in excess of \$9.30 billion and also requires NLIC to maintain a statutory surplus in excess of \$6.17 billion, both figures determined as of the end of each fiscal quarter. A breach of these and other named covenants will impact the availability of the line for the other borrowers and may accelerate payment. The Company had no amounts outstanding under this credit facility as of March 31, 2020 and December 31, 2019.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

1. The Company is a member of the FHLB of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. The Company has determined the actual maximum borrowing capacity as \$600.0 million. The Company's Board of Directors approved of this amount with consideration of the FHLB's stock ownership and collateralization requirements.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

2. Prior Year-end	1	2	3
	Total 2 + 3	General Account	Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	Current Year Total	Not Eligible for Redemption	Eligible for Redemption			
			Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 30,000,000	\$ 30,000,000	\$ -	\$ -	\$ -	\$ -

3. Not applicable.

4. Not applicable.

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

A. Defined Benefit Plans

1-3. No significant changes from prior year end.

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Service cost	\$ 36,094,268	\$ 31,653,636	\$ 114,677	\$ 102,833
b. Interest cost	52,385,691	58,146,194	1,628,625	2,224,088
c. Expected return on plan assets	(88,533,306)	(75,476,457)	(2,599,885)	(2,194,996)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	14,547,753	10,588,483	(141,895)	-
f. Prior service cost or credit	(11,935,064)	(12,781,828)	1,599,121	1,599,121
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ 2,559,342	\$ 12,130,028	\$ 600,643	\$ 1,731,046

5-21. No significant changes from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

B-I. No significant changes from prior year end.

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

- 1. – 10. No significant changes from prior year end.
- 11. Surplus Notes

On April 27, 2020, the company issued surplus notes with a par value of \$1.35 billion bearing interest at 4.35% with interest payments scheduled semi-annually and principal due at maturity on April 30, 2050, at a \$3.0 million discount. The Ohio Director of Insurance must approve interest and principal payments before they are paid and only to the extent the Company has sufficient policyholders' surplus.

Note 14 – Contingencies

- A. Contingent Commitments

On February 7, 2020, the Company agreed to maintain certain capital and surplus levels of two of its subsidiaries, Nationwide Property and Casualty Insurance Company and Nationwide General Insurance Company as required by the state of New Jersey in connection with its admission of Nationwide Property and Casualty Insurance Company and Nationwide General Insurance Company to conduct business in the state of New Jersey.

B-G. No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

- A. Transfers of Receivables Reported as Sales
Not applicable.
- B. Transfers and Servicing of Financial Assets
No significant changes from prior year end.
- C. Wash Sales
Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

The Company categorizes assets and liabilities held at fair value in the statutory statements of assets and liabilities, surplus and other funds as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

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

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimates of the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs. Primary inputs to this valuation technique include broker quotes and comparative trades.

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

Independent pricing services are most often utilized to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities are available. For these bonds and stocks, the Company obtains the pricing services' methodologies, pricing from additional sources, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

NOTES TO THE FINANCIAL STATEMENTS

A corporate pricing matrix is used in valuing certain corporate bonds. The corporate pricing matrix was developed using publicly available spreads for privately placed corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when deemed appropriate or when quotes are not available from independent pricing services or a corporate pricing matrix. These bonds are classified with the lowest priority in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. At least annually, the Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value. Price movements of broker quotes are subject to validation and require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

The Company carries short-term investments at amortized cost, which approximates fair value.

The fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. The following table summarizes assets and liabilities held at fair value as of March 31, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
-					
- Assets at Fair Value					
States, territories and possessions	2,273,078	-	-	- \$	2,273,078
Industrial and miscellaneous	-	573,972,279	119,490,233	-	693,462,512
Total Bonds	\$ 2,273,078	\$ 573,972,279	\$ 119,490,233	\$ -	\$ 695,735,590
Securities lending collateral assets	-	1,348,043	-	-	1,348,043
Preferred stocks	-	3,612,618	5,287,055	-	8,899,673
Common stocks unaffiliated	31,363,544	30,145,063	456,050	-	61,964,657
Total Assets at Fair Value (NAV)	\$ 33,636,622	\$ 609,078,003	\$ 125,233,338	\$ -	\$ 767,947,963
Derivative liabilities	-	1,158,576	-	- \$	1,158,576
Total Liabilities at Fair Value	\$ -	\$ 1,158,576	\$ -	\$ -	\$ 1,158,576

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2020:

	Beginning Balance at 1/1/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2020
Assets at Fair Value										
Industrial and miscellaneous	\$84,650,829	\$30,271,435	\$(5,746,887)	\$(828,415)	\$(5,387,123)	\$18,832,629	\$-	\$(2,664,670)	\$362,435	\$119,490,233
Total Bonds	\$84,650,829	\$30,271,435	\$(5,746,887)	\$(828,415)	\$(5,387,123)	\$18,832,629	\$-	\$(2,664,670)	\$362,435	\$119,490,233
Preferred stocks	\$-	\$3,410,227	\$-	\$-	\$(117,009)	\$1,993,837	\$-	\$-	\$-	\$5,287,055
Common stocks unaffiliated	\$756,439	\$-	\$-	\$(335,192)	\$34,802	\$-	\$-	\$-	\$-	\$456,049
Total Assets at Fair Value	\$85,407,268	\$33,681,662	\$(5,746,887)	\$(1,163,607)	\$(5,469,330)	\$20,826,466	\$-	\$(2,664,670)	\$362,435	\$125,233,337

Transfers into and/or out of Level 3 during the period ended March 31, 2020 are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2020:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$8,778,440,439	\$8,499,156,257	\$1,443,445,635	\$7,004,938,975	\$330,055,829	\$-	\$-
Preferred stock	2,370,004	2,419,867	-	2,370,004	-	-	-
Mortgage loans, net of allowance	1,415,120,394	1,427,858,154	-	-	1,415,120,394	-	-
Short-term investments	566,560,831	566,560,831	50,000,000	516,560,831	-	-	-
Derivative assets	3,287,010	1,388,980	-	3,287,010	-	-	-
Securities lending collateral assets	13,375,179	13,623,495	11,889,352	1,485,827	-	-	-
Total Assets	\$10,779,153,857	\$10,511,007,584	\$1,505,334,987	\$7,528,642,647	\$1,745,176,223	\$-	\$-
Liabilities							
Derivative liabilities	32,766,589	-	-	-	-	-	-
Total Liabilities	\$32,766,589	\$-	\$-	\$-	\$-	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

A. Unusual or Infrequent Items

On April 9, 2020, the Company announced a premium refund of \$50 per policy to provide relief to policyholders from the COVID-19 pandemic. The refund applies to personal auto policies active as March 31, 2020 and will result in a one-time premium reduction in the second quarter of 2020.

On April 29, 2020 the Company announced a reduction of its real estate footprint by transitioning a portion of its employees to a work from home model.

NOTES TO THE FINANCIAL STATEMENTS

Equity and financial markets have experienced significant volatility and interest rates have decreased due to the ongoing COVID-19 pandemic. The Company is monitoring the impact of the pandemic to its operations and financial condition.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosures

Effective March 1, 2020, the Company replaced the limit in the expiring Caelus Re 2016-1 catastrophe bond with the Caelus Re 2020-1 catastrophe bond, both of which provide national coverage at 75% of \$400.0 million excess of \$1.95 billion. See note 21G for additional details.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

No significant changes from prior year end.

F. Subprime Mortgage Related Risk Exposure

No significant changes from prior year end.

G. Insurance-Linked Securities

On February 27, 2020, the Company and certain of its subsidiaries and affiliates entered into an agreement with Caelus Re VI Limited, a Cayman Islands Special Purpose Reinsurance Vehicle, for the purpose of securing collateralized, multi-year property catastrophe loss protection through the capital markets. The catastrophe bonds, Caelus Re 2020-1 and 2020-2, issued as part of this agreement provide reinsurance coverage to the Company and certain of its subsidiaries and affiliates for catastrophic events, including hurricanes, winter storms, convective storms, wildfires, meteorites, volcanic eruptions, earthquakes, the fires following earthquakes and other perils. Caelus Re Series 2020-1 provides indemnity protection on a per occurrence basis with an initial attachment point of \$1.95 billion. There are two different classes of notes within Caelus Re Series 2020-1. The coverage is effective March 1, 2020 and expires on May 31, 2023 and May 31, 2024 for the Class A-1 Notes and Class B-1 Notes, respectively. Caelus Re Series 2020-2 provides indemnity protection on an annual aggregate basis with three different classes of notes. The initial attachment points are \$1.775 billion, \$1.575 billion and \$1.280 billion for the Class A-2 Notes, Class B-2 Notes and Class C-2 Notes, respectively. The coverage is effective June 1, 2020 and expires on May 31, 2023.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 8, 2020 for the statutory statement issued on May 11, 2020.

There were no material Type I events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 8, 2020 for the statutory statement issued on May 11, 2020.

There were no material Type II events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Note 23 - Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant changes from prior year end.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

- A. As of December 31, 2019, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$10.22 billion. On January 1, 2020, loss and loss adjustment expense reserves of \$141.9 million were transferred from the Company as a result of the pooling and quota share agreements, effective January 1, 2020. See Note 26 for details. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$1.42 billion for the three months ended March 31, 2020. As of March 31, 2020, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$8.79 billion. The Company experienced unfavorable prior-year development of \$134.7 million during the three months ended March 31, 2020, primarily driven by slower development and reporting patterns in the standard auto personal lines, excess and surplus unfavorable development across various liability products and higher than expected prior year claim emergence in agribusiness.
- B. During 2020, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

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

Effective January 1, 2020, the Nationwide Pool structure was revised. Nationwide Mutual Insurance Company's assumed pooling percentage decreased from 72% to 71%. Scottsdale Insurance Company was removed as a Nationwide Pool recipient. National Casualty Company terminated its 100% quota share reinsurance agreement with Nationwide Mutual. Nationwide Agribusiness Insurance Company, Nationwide Insurance Company of America, and National Casualty Company were added as a Nationwide Pool recipient and changed from a 0% to 3%, 0% to 1%, and 0% to 1% retrocessionaire, respectively.

As of March 31, 2020 and December 31, 2019, the companies in the Nationwide Pool assuming a proportionate share of the pool are:

NOTES TO THE FINANCIAL STATEMENTS

	NAIC #	March 31, 2020 Pool	December 31, 2019 Pool
Nationwide Mutual Insurance Company	23787	71.0%	72.0%
Nationwide Mutual Fire Insurance Company	23779	23.0%	23.0%
Nationwide Agribusiness Insurance Company	28223	3.0%	0.0%
Nationwide Insurance Company of America	25453	1.0%	0.0%
National Casualty Company	11991	1.0%	0.0%
Nationwide General Insurance Company	23760	1.0%	1.0%
Scottsdale Insurance Company	41297	0.0%	4.0%

All of the other companies in the Nationwide Pool have a 0% retrocession. The zero percent participants in the Nationwide Pool as of March 31, 2020 are: Nationwide Property and Casualty Insurance Company (NAIC # 37877), Nationwide Affinity Insurance Company of America (NAIC # 26093), Crestbrook Insurance Company (NAIC # 18961), Allied Insurance Company of America (NAIC # 10127), Nationwide Assurance Company (NAIC #10723), Nationwide Lloyds (NAIC #42110), Nationwide Insurance Company of Florida (NAIC #10948), AMCO Insurance Company (NAIC # 19100), Depositors Insurance Company (NAIC # 42587), Allied Property & Casualty Insurance Company (NAIC #42579), Victoria Fire & Casualty Company (NAIC # 42889), Victoria National Insurance Company (NAIC # 10778), Harleysville Preferred Insurance Company (NAIC #35696), Harleysville Insurance Company of New Jersey (NAIC #42900), Harleysville Worcester Insurance Company (NAIC #26182), Harleysville Insurance Company of New York (NAIC #10674), Harleysville Lake States Insurance Company (NAIC #14516), Harleysville Insurance Company (NAIC #23582), Veterinary Pet Insurance Company (NAIC #42285), and Scottsdale Insurance Company (NAIC #41297).

All lines of business are subject to the pooling agreements.

There are no discrepancies related to the pooled business between the assumed and ceded reinsurance schedules of the pool participants.

As of March 31, 2020, Victoria Select Insurance Company and Colonial County Mutual remain covered under a separate 100% quota share reinsurance agreement with Nationwide Mutual Insurance Company. Nationwide Mutual Insurance Company then cedes 100% of this business to the Nationwide Pool.

As of March 31, 2020, the following companies are covered under a separate 100% quota share reinsurance agreement with Scottsdale Insurance Company: Scottsdale Surplus Lines, Scottsdale Indemnity Company and Freedom Specialty Insurance Company. Scottsdale then cedes 100% of this business into the Nationwide Pool.

In connection with the above pooling structure change effective January 1, 2020, assets and liabilities were transferred between, Nationwide Agribusiness, Scottsdale Insurance Company, Nationwide Insurance Company of America and National Casualty Company and the Company. The Company transferred assets of \$46.4 million and liabilities of \$232.2 million, primarily consisting of loss and loss expense reserves of \$141.9 million and unearned premiums of \$77.2 million.

In addition, the Company received ceding commissions of \$13.5 million.

Furthermore, the Company transferred securities of \$142.5 million and cash of \$29.7 million to settle these transactions.

Note 27 - Structured Settlements

No significant changes from prior year end.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – High Deductibles

Not applicable.

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

No significant changes from prior year end.

Note 33 - Asbestos/Environmental Reserves

No significant changes from prior year end.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 36 – Financial Guaranty Insurance

Not applicable.

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☐ No ☒
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes ☐ No ☒
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

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

Yes ☐ No ☒ N/A ☐

- 6.1

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

12/31/2016
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

05/24/2018

- 6.4

By what department or departments?
OH

- 6.5

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:

- 8.1

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

Yes ☐ No ☒
- 8.2

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

- 8.3

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

Yes ☒ No ☐
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nationwide Trust Company, FSB	Columbus, OH	No	Yes	No	No
Nationwide Investment Services Corp.	Columbus, OH	No	No	No	Yes
Nationwide Investment Advisors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Securities, LLC	Columbus, OH	No	No	No	Yes
Nationwide Fund Advisors	Columbus, OH	No	No	No	Yes
Nationwide Fund Distributors, LLC	Columbus, OH	No	No	No	Yes
Nationwide Asset Management, LLC	Columbus, OH	No	No	No	Yes
Jefferson National Securities Corporation	Louisville, KY	No	No	No	Yes

- 9.1

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

Yes ☒ No ☐

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [☒] No [☐]
- 10.2

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

\$ 0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [☐] No [☒]
- 11.2

If yes, give full and complete information relating thereto:

N/A
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ 1,349,629,561
13.

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

\$ 0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [☒] No [☐]
- 14.2

If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	9,739,487,617	9,662,351,757
14.24 Short-Term Investments	0	50,000,000
14.25 Mortgage Loans on Real Estate	3,333,333	5,000,000
14.26 All Other	1,440,298,354	1,439,178,457
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 11,183,119,304	\$ 11,156,530,214
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [☒] No [☐]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [☒] No [☐] N/A [☐]

If no, attach a description with this statement.

16.

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

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

\$ 14,723,222
- 16.2

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

\$ 14,971,538
- 16.3

Total payable for securities lending reported on the liability page:

\$ 18,293,413
17.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [☒] No [☐]
- 17.1

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
Royal Trust	77 King St., York, ON M9N 1L4
Federal Home Loan Bank	221 E. 4th St, Suite 600, Cincinnati, OH. 45202

- 17.2

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
- 17.3

Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [☐] No [☒]
- 17.4

If yes, give full and complete information relating thereto:

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

- 17.5

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
Gramercy Funds Management LLC	U
Ares Capital Management LLC	U
HPS INVESTMENT PARTNERS, LLC	U
- 17.5097

For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes [☐] No [☒]

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.5098

For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes [☐] No [☒]

17.6

For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
152209	Gramercy Funds Management LLC	54930052ZV4VR1WG8862	U.S. Securities and Exchange Commission	NO
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	The U.S. Securities and Exchange Commission	NO

18.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [☒] No [☐]

18.2

If no, list exceptions:

19.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities?

Yes [☒] No [☐]

20.

By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities?

Yes [☐] No [☒]

21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The security was purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [☐] No [☒]

NATIONWIDE MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?

Yes ☒ No ☐ N/A ☐

If yes, attach an explanation.

Effective January 1, 2020, the Nationwide Pool structure was revised. Nationwide Mutual Insurance Company's assumed pooling percentage decreased from 72% to 71%. Scottsdale Insurance Company was removed as a Nationwide Pool recipient. National Casualty Company terminated its 100% quota share reinsurance agreement with Nationwide Mutual. Nationwide Agribusiness Insurance Company, Nationwide Insurance Company of America, and National Casualty Company were added as a Nationwide Pool recipient and changed from a 0% to 3%, 0% to 1%, and 0% to 1% retrocessionaire, respectively.
2.

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

Yes ☐ No ☒

If yes, attach an explanation.
- 3.1

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

Yes ☐ No ☒
- 3.2

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

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

Yes ☒ No ☐
- 4.2

If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Non-renewable for stated reasons only	10.250	3.860	40,741	1,793	0	42,533	(2,121)	(93)	0	(2,215)
Total	XXX	XXX	40,741	1,793	0	42,533	(2,121)	(93)	0	(2,215)
5.

Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

56.000%

0.000%

37.000%
- 6.1

Do you act as a custodian for health savings accounts?

Yes ☐ No ☒
- 6.2

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

\$0
- 6.3

Do you act as an administrator for health savings accounts?

Yes ☐ No ☒
- 6.4

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

\$0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes ☒ No ☐
- 7.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes ☐ No ☐

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.			1 Active Status (a)					
1.	Alabama.....	AL.....L.....	4,097,435	4,322,524	2,459,496	3,402,886	8,783,639	9,762,555
2.	Alaska.....	AK.....L.....	131,491	125,343	35,333	27,279	214,631	214,444
3.	Arizona.....	AZ.....L.....	8,126,314	9,359,301	5,968,091	6,397,717	22,555,597	21,033,272
4.	Arkansas.....	AR.....L.....	5,663,804	5,929,944	2,596,887	2,111,482	11,083,609	10,622,886
5.	California.....	CA.....L.....	127,645,146	80,460,881	44,718,918	34,083,853	222,100,185	235,024,221
6.	Colorado.....	CO.....L.....	18,954,874	9,467,705	7,308,896	5,397,966	26,430,936	21,251,496
7.	Connecticut.....	CT.....L.....	9,359,365	11,060,521	4,956,506	6,585,804	30,791,800	36,857,915
8.	Delaware.....	DE.....L.....	12,177,265	12,739,441	7,576,024	7,326,100	28,544,598	34,925,701
9.	District of Columbia.....	DC.....L.....	3,217,968	1,696,234	1,290,106	739,295	3,342,021	2,920,135
10.	Florida.....	FL.....L.....	4,296,631	4,128,614	1,639,992	1,415,478	41,877,299	47,625,159
11.	Georgia.....	GA.....L.....	11,036,994	14,998,323	10,193,518	13,898,624	35,534,848	47,845,691
12.	Hawaii.....	HI.....L.....	185,447	193,382	23,424	24,926	418,553	386,181
13.	Idaho.....	ID.....L.....	3,063,269	2,967,104	446,646	937,351	8,184,049	8,953,372
14.	Illinois.....	IL.....L.....	3,936,240	4,531,965	3,955,896	2,796,820	28,984,710	28,249,718
15.	Indiana.....	IN.....L.....	8,743,021	9,046,909	4,971,542	4,849,321	18,732,034	25,591,038
16.	Iowa.....	IA.....L.....	9,328,219	10,257,925	4,026,023	14,015,421	43,885,138	54,246,277
17.	Kansas.....	KS.....L.....	16,084,122	10,862,919	4,631,029	2,477,928	26,847,999	26,791,418
18.	Kentucky.....	KY.....L.....	9,774,279	10,937,403	6,666,084	8,521,876	21,548,974	27,136,393
19.	Louisiana.....	LA.....L.....	1,309,842	1,209,218	619,487	379,227	21,092,081	2,263,570
20.	Maine.....	ME.....L.....	373,346	399,492	120,995	182,236	784,201	681,410
21.	Maryland.....	MD.....L.....	22,871,751	26,384,463	10,503,973	13,759,701	78,291,524	88,485,859
22.	Massachusetts.....	MA.....L.....	2,963,364	2,734,284	3,019,364	2,217,779	5,368,679	5,649,995
23.	Michigan.....	MI.....L.....	1,922,152	2,538,434	329,794	595,808	16,655,164	16,029,464
24.	Minnesota.....	MN.....L.....	9,773,226	3,810,834	2,714,960	1,786,239	16,229,373	24,764,684
25.	Mississippi.....	MS.....L.....	6,635,645	6,694,765	4,182,419	2,291,163	12,915,808	12,660,226
26.	Missouri.....	MO.....L.....	9,391,087	5,917,715	4,738,446	5,133,681	22,518,514	28,830,649
27.	Montana.....	MT.....L.....	1,859,784	1,436,909	410,449	273,549	4,518,533	2,677,494
28.	Nebraska.....	NE.....L.....	12,955,690	10,686,946	2,696,143	2,667,960	41,966,299	43,364,900
29.	Nevada.....	NV.....L.....	3,979,428	3,254,868	2,923,102	1,453,245	9,003,027	11,572,636
30.	New Hampshire.....	NH.....L.....	2,420,530	2,682,357	1,551,228	1,582,251	3,805,778	3,642,545
31.	New Jersey.....	NJ.....L.....	4,174,730	5,134,818	3,173,618	3,738,306	66,331,477	70,339,132
32.	New Mexico.....	NM.....L.....	2,065,590	814,448	36,980	334,216	2,393,144	2,272,541
33.	New York.....	NY.....L.....	21,921,181	23,325,956	29,007,223	29,504,767	91,608,157	95,411,680
34.	North Carolina.....	NC.....L.....	79,100,245	83,496,474	49,474,297	46,450,568	93,169,585	109,792,157
35.	North Dakota.....	ND.....L.....	2,111,243	1,972,824	473,167	298,182	5,275,829	3,594,118
36.	Ohio.....	OH.....L.....	52,896,759	57,268,738	24,556,879	26,358,557	75,791,809	84,695,789
37.	Oklahoma.....	OK.....L.....	1,043,542	1,012,235	479,091	410,813	7,208,107	6,938,507
38.	Oregon.....	OR.....L.....	8,230,197	9,351,806	4,806,922	2,010,655	16,222,155	11,551,566
39.	Pennsylvania.....	PA.....L.....	56,780,591	61,686,290	31,894,749	35,345,629	396,850,082	429,974,810
40.	Rhode Island.....	RI.....L.....	7,501,314	7,877,709	5,596,004	5,580,746	14,132,460	15,548,433
41.	South Carolina.....	SC.....L.....	3,126,649	3,331,245	2,148,984	1,395,424	11,001,103	15,241,742
42.	South Dakota.....	SD.....L.....	3,168,875	2,897,886	710,704	1,440,366	8,533,992	10,692,212
43.	Tennessee.....	TN.....L.....	10,794,155	11,423,506	5,866,818	4,731,093	27,242,827	24,558,530
44.	Texas.....	TX.....L.....	39,075,860	31,579,709	10,675,381	6,848,316	42,171,844	34,098,946
45.	Utah.....	UT.....L.....	1,734,796	1,629,789	1,728,453	1,209,044	5,511,241	17,965,392
46.	Vermont.....	VT.....L.....	2,795,464	2,848,371	1,516,591	1,065,178	5,564,215	5,401,632
47.	Virginia.....	VA.....L.....	45,505,969	53,157,706	22,255,152	24,486,265	94,796,755	101,948,126
48.	Washington.....	WA.....L.....	11,584,825	7,243,612	5,158,410	3,781,613	20,984,952	16,041,392
49.	West Virginia.....	WV.....L.....	20,450,110	22,352,079	7,518,730	8,851,653	16,582,166	41,115,257
50.	Wisconsin.....	WI.....L.....	2,535,556	5,281,953	1,973,302	2,078,719	26,382,156	28,816,022
51.	Wyoming.....	WY.....L.....	3,138,093	3,098,242	1,820,400	755,860	7,465,613	6,626,886
52.	American Samoa.....	AS.....N.....						
53.	Guam.....	GU.....L.....						
54.	Puerto Rico.....	PR.....N.....						
55.	US Virgin Islands.....	VI.....L.....					500	
56.	Northern Mariana Islands.....	MP.....N.....						
57.	Canada.....	CAN.....N.....		300				
58.	Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59.	Totals.....	XXX.....	712,013,473	667,622,419	358,146,626	354,008,936	1,848,229,770	2,012,686,174

DETAILS OF WRITE-INS

58001.....	XXX.....						
58002.....	XXX.....						
58003.....	XXX.....						
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0

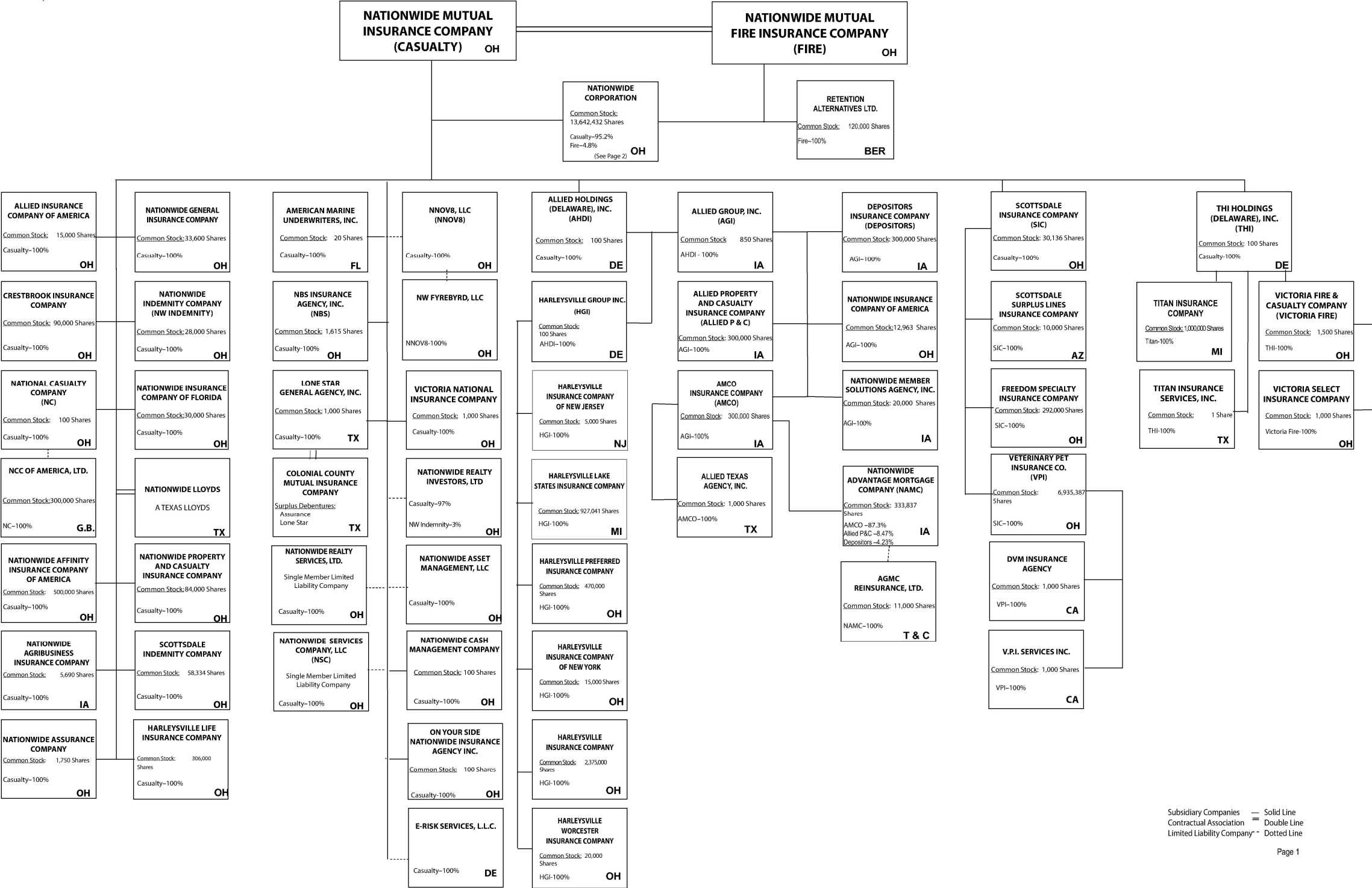
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	53
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0

R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state.....	4

NATIONWIDE MUTUAL INSURANCE COMPANY

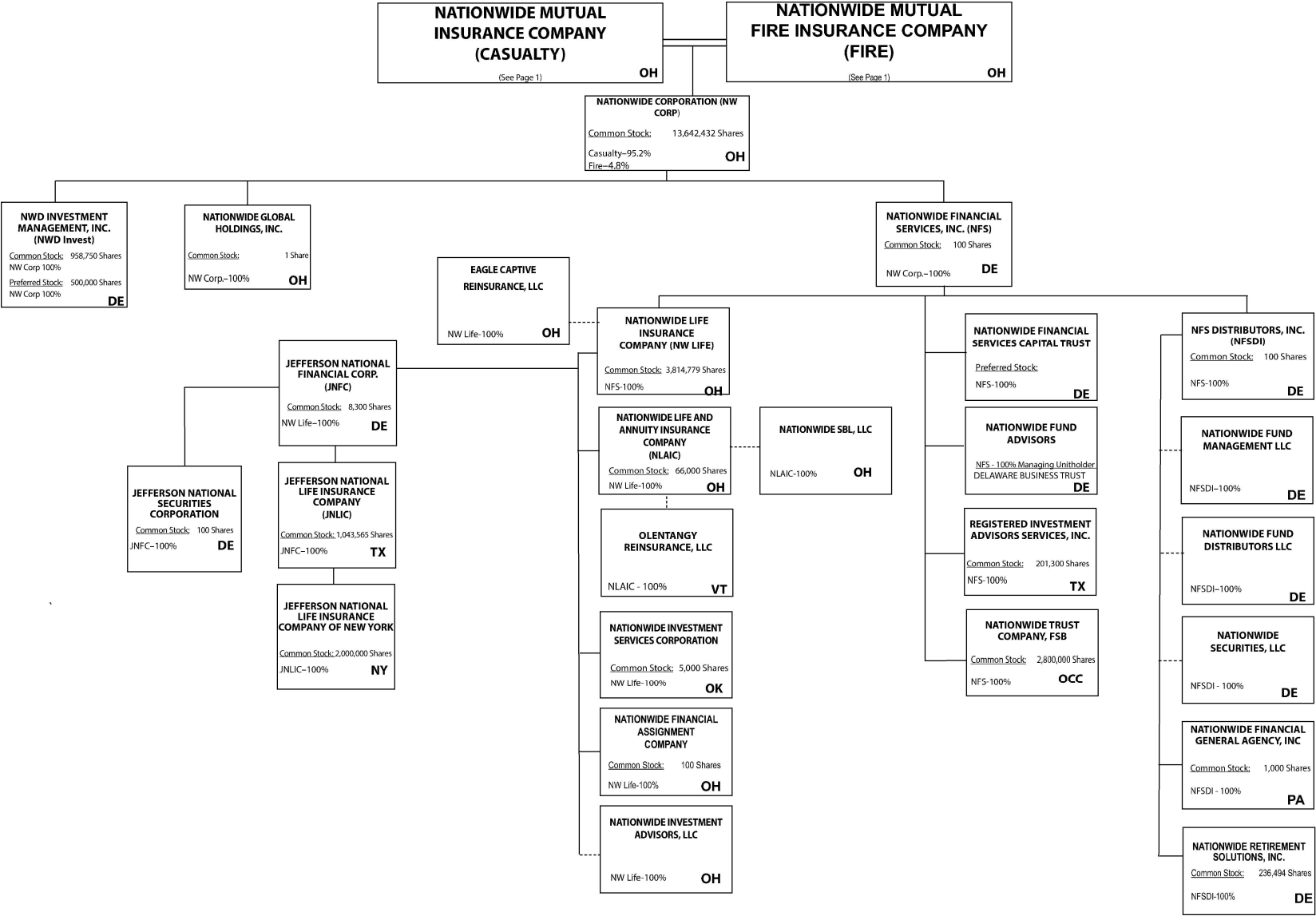
Q11



(Casualty/Fire subsidiaries)

March 31, 2020

NATIONWIDE MUTUAL INSURANCE COMPANY



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

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	OH	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1733036..	n/a.....	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939867..	n/a.....	.....	.....	1175 Bobcat, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-2451988..	n/a.....	.....	.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	300 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	310 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	400 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	410 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	38-4118665..	n/a.....	.....	.....	500 Neil Avenue, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	38-4118665..	n/a.....	.....	.....	515 Kilbourne Street, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	735 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	777 Swan Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	37-1865892..	n/a.....	.....	.....	828 at the Yard Condominiums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18700 Hayden Road, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1680808..	n/a.....	.....	.....	AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	52-2227314..	n/a.....	.....	.....	AGMC Reinsurance, Ltd.....	TCA.....	NIA.....	Nationwide Advantage Mortgage Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-0958655..	n/a.....	.....	.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-4628790..	n/a.....	.....	.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	10127...	27-0114983..	n/a.....	.....	.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42579..	42-1201931..	n/a.....	.....	.....	ALLIED Property and Casualty Insurance Company	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1527863..	n/a.....	.....	.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	19100..	42-6054959..	n/a.....	.....	.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	59-1031596..	n/a.....	.....	.....	American Marine Underwriters, Inc.....	FL.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-4532504..	n/a.....	.....	.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2001573..	n/a.....	.....	.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4591498..	n/a.....	.....	.....	American Tax Credit Fund 2018-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0606592..	n/a.....	.....	.....	American Tax Credit Fund 2018-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0620232..	n/a.....	.....	.....	American Tax Credit Fund 2018-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-3900932..	n/a.....	.....	.....	American Tax Credit Fund 2019-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-3953721..	n/a.....	.....	.....	American Tax Credit Fund 2019-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	84-3443067..	n/a.....	.....	.....	American Tax Credit Fund 2020-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			36-4857239..	n/a.....			Arena District Garage Condominium Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
			90-0280710..	n/a.....			Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
			35-2582728..	n/a.....			Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		26-4083207..	n/a.....			Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1555487..	n/a.....			Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		20-3624379..	n/a.....			Brooke School Investment Fund, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		26-0899413..	n/a.....			CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			n/a.....	n/a.....			Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1579973..	n/a.....			COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	...N.....	1.....
0140	Nationwide.....	29262..	74-1061659..	n/a.....			Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	...N.....	.....
			45-4901238..	n/a.....			Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	18961..	68-0066866..	n/a.....			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	42587..	42-1207150..	n/a.....			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		33-0096671..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	15821..	47-4523959..	n/a.....			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....		26-32605559	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
			46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	other non-Nationwide.....	...N.....	2.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	51-0241172..	n/a.....	.....	.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23582..	41-0417250..	n/a.....	.....	.....	Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42900..	23-2253669..	n/a.....	.....	.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10674..	23-2864924..	n/a.....	.....	.....	Harleysville Insurance Company of New York..	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	14516..	38-3198542..	n/a.....	.....	.....	Harleysville Lake States Insurance Company....	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	64327..	23-1580983..	n/a.....	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	35696..	23-2384978..	n/a.....	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	26182..	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	64017..	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15727..	47-1180302..	n/a.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	61-1340595..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	46-2974590..	n/a.....	.....	.....	Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
.....	.....	.....	46-2956640..	n/a.....	.....	.....	Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	74-1395229..	n/a.....	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	11991..	38-0865250..	n/a.....	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	AC000920....	n/a.....	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	87.300	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	8.470	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	26093..	48-0470690..	n/a.....	.....	.....	Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	28223..	42-1015537..	n/a.....	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1578869..	n/a.....	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...90.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-8670712..	n/a.....	.....	.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10723..	95-0639970..	n/a.....	.....	.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1036287..	n/a.....	.....	.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	4.800	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-1667326..	n/a.....	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	23-2412039..	n/a.....	.....	.....	Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-6554353..	n/a.....	.....	.....	Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486870..	n/a.....	.....	.....	Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	52-6969857..	n/a.....	.....	.....	Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1748721..	n/a.....	.....	.....	Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0900518..	n/a.....	.....	.....	Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23760..	31-4425763..	n/a.....	.....	.....	Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1570938..	n/a.....	.....	.....	Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10070..	31-1399201..	n/a.....	.....	.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	25453..	95-2130882..	n/a.....	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948..	31-1613686..	n/a.....	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	n/a.....	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	n/a.....	.....	.....	Nationwide Investment Services Corporation...	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657..	31-1000740..	n/a.....	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869..	31-4156830..	n/a.....	.....	.....	Nationwide Life Insurance Company.....	OH.....	IA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745944..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128408..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-1918935..	n/a.....			Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2303694..	n/a.....			Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2303602..	n/a.....			Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2450960..	n/a.....			Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2774223..	n/a.....			Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		21-1288836..	n/a.....			Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427373..	n/a.....			Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427479..	n/a.....			Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427525..	n/a.....			Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-4737055..	n/a.....			Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4737157..	n/a.....			Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		27-1362364..	n/a.....			Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		45-0469525..	n/a.....			Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110..	75-1780981..	n/a.....			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		42-1373380..	n/a.....			Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	31-4177110..	n/a.....			Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	RE.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	n/a.....			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	n/a.....			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0948330..	n/a.....	.....	.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2250056..	n/a.....	.....	.....	Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	36-2434406..	n/a.....	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4177100..	n/a.....	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	27-0768791..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2009-H, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-1952215..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-1971926..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1592130..	2729677	.....	.....	Nationwide Trust Company, FSB.....	USA.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-5976272..	n/a.....	.....	.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0871532..	n/a.....	.....	.....	NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	11-3651828..	n/a.....	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1630871..	n/a.....	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...49.990	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company.....	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	82-5195340..	n/a.....	.....	.....	NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5194959..	n/a.....	.....	.....	NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3762545..	n/a.....	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	61-1753500..	n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cavasson, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	45-3123274..	n/a.....	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82--2015065..	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-1969518..	n/a.....	.....	.....	NW Fyrebyrd, LLC.....	OH.....	NIA.....	NNOV8, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-0936428..	n/a.....	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-1903919..	n/a.....	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-2326191..	n/a.....	.....	.....	NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3654078..	n/a.....	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1263284..	n/a.....	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2078643..	n/a.....	.....	.....	NW-Amesbury III, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3727023..	n/a.....	.....	.....	NW-Ashland, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2056769..	n/a.....	.....	.....	NW-Athens Way, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1246932..	n/a.....	.....	.....	NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1869861..	n/a.....	.....	.....	NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3942108..	n/a.....	.....	.....	NW-Beloit, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-0553339..	n/a.....	.....	.....	NW-Buena Vista, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	81-1211881..	n/a.....	.....	.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2957977..	n/a.....	.....	.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2958440..	n/a.....	.....	.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	n/a.....	.....	.....	NWD Franklinton, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-4118665..	n/a.....	.....	.....	NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1636299..	n/a.....	.....	.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	35-2642005..	n/a.....	.....	.....	NWGH, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-4401901..	n/a.....	.....	.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-0524968..	.....	.....	.....	NW-Groves, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-1881115..	n/a.....	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1232565..	n/a.....	.....	.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1671648..	n/a.....	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	n/a.....	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1361460..	n/a.....	.....	.....	NW-Marketplace, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4777464..	n/a.....	.....	.....	NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		81-5146266..	n/a.....			NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-2937171..	n/a.....			NW-Naples, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2260477..	n/a.....			NW-ORBPD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0849392..	n/a.....			NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1740812..	n/a.....			NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-2469044..	n/a.....			NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-2449044..	n/a.....			NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2173918..	n/a.....			NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-4326171..	n/a.....			NW-Southbank, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-0536537..	n/a.....			NW-Sweetwater, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5083560..	n/a.....			NW-Twin Lakes, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-5764783..	n/a.....			NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1603024..	n/a.....			NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1619428..	n/a.....			NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1861190..	n/a.....			NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-4876417..	n/a.....			NW Village Park, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0947092..	n/a.....			OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0947092..	n/a.....			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-0947092..	n/a.....			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-0263012..	n/a.....			Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999	27-1712056..	n/a.....			Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1923444..	n/a.....			On Your Side Nationwide Insurance Agency, Inc.	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	n/a.....			OYS Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			32-0516252..	n/a.....			Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1169305..	n/a.....			Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Rail Street Parking, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-2938844..	n/a.....			Registered Investment Advisors Services, Inc...	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-0549218..	n/a.....			Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-2726014..	n/a.....			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	n/a.....			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	n/a.....			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		26-0384865..	n/a.....			Riverview Multi Series Fund, LL - Class Event..	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-8027258..	n/a.....			Riverview Multi Series Fund, LL - Class N.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Rivulon Hotel I, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	15580..	31-1117969..	n/a.....			Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	41297..	31-1024978..	n/a.....			Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10672..	86-0835870..	n/a.....			Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	3.300	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	National Casualty Company	ownership.....	12.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Nationwide Affinity Insurance Company of America	ownership.....	41.700	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	AMCO Insurance Company.....	ownership.....	6.700	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Allied Property and Casualty Insurance Company	ownership.....	20.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Depositors Insurance Company	ownership.....	16.300	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		91-2158214..	n/a.....			The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-3541511..	n/a.....			The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1610040..	n/a.....			The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		52-2031677..	n/a.....			THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	
0140	Nationwide.....	36269..	86-0619597..	n/a.....			Titan Insurance Company.....	MI.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-1284530..	n/a.....			Titan Insurance Services, Inc.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1456923..	n/a.....			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	23.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-1456923..	n/a.....			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	13.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-1456923..	n/a.....			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		81-1456923..	n/a.....			US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		33-0160222..	n/a.....			V.P.I. Services, Inc.....	CA.....	IA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42285..	95-3750113..	n/a.....			Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	42889..	34-1394913..	n/a.....			Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10778..	34-1842604..	n/a.....			Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10105..	34-1777972..	n/a.....			Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	n/a.....			Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	60.000	other non-Nationwide.....	N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*

Aster Explanation

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

NATIONWIDE MUTUAL INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	4,557,147	(10,804,967)	(237.099)	43.000
2. Allied lines.....	7,114,640	1,562,083	21.956	4.000
3. Farmowners multiple peril.....	1,231,666	4,357,216	353.766	15.000
4. Homeowners multiple peril.....	110,062,499	43,725,716	39.728	60.000
5. Commercial multiple peril.....	81,859,046	28,985,513	35.409	47.000
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	27,525,942	24,823,128	90.181	71.000
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....		119,312	0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	531,203	17,354	3.267	(1.000)
13. Group accident and health.....	4,847,215	2,298,221	47.413	74.000
14. Credit accident and health.....			0.000	
15. Other accident and health.....	67,318	17,060	25.342	39.000
16. Workers' compensation.....	12,439,311	(20,201,790)	(162.403)	12.000
17.1. Other liability-occurrence.....	52,265,909	2,713,854	5.192	61.000
17.2. Other liability-claims made.....	1,134,147	84,077	7.413	1.000
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....	4,168,080	2,209,154	53.002	42.000
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	191,234,402	94,971,999	49.663	44.000
19.3, 19.4. Commercial auto liability.....	46,705,356	28,244,267	60.473	61.000
21. Auto physical damage.....	151,983,159	78,353,230	51.554	48.000
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	525,740	77,143	14.673	(8.000)
24. Surety.....	14,599,177	13,255,046	90.793	10.000
26. Burglary and theft.....	433,948	11,220	2.586	(7.000)
27. Boiler and machinery.....	2,074,223	488,785	23.565	16.000
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	715,360,128	295,307,621	41.281	48.085
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	7,095,326	7,095,326	3,768,922
2. Allied lines.....	11,776,187	11,776,187	5,996,638
3. Farmowners multiple peril.....	1,772,743	1,772,743	1,280,875
4. Homeowners multiple peril.....	110,473,462	110,473,462	54,093,181
5. Commercial multiple peril.....	77,074,565	77,074,565	79,272,423
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	28,989,215	28,989,215	30,044,930
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	584,746	584,746	435,988
13. Group accident and health.....	5,074,372	5,074,372	5,174,953
14. Credit accident and health.....			
15. Other accident and health.....	313,406	313,406	66,748
16. Workers' compensation.....	9,426,304	9,426,304	13,185,065
17.1. Other liability-occurrence.....	49,681,085	49,681,085	51,260,991
17.2. Other liability-claims made.....	933,447	933,447	869,342
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....	3,901,615	3,901,615	3,761,511
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	188,980,292	188,980,292	200,905,575
19.3 19.4. Commercial auto liability.....	46,004,748	46,004,748	43,773,811
21. Auto physical damage.....	149,152,882	149,152,882	159,090,853
22. Aircraft (all perils).....			
23. Fidelity.....	715,589	715,589	656,856
24. Surety.....	17,645,785	17,645,785	11,855,761
26. Burglary and theft.....	354,433	354,433	381,319
27. Boiler and machinery.....	2,063,269	2,063,269	1,746,676
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	712,013,471	712,013,471	667,622,418
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	2,939,473	1,254,641	4,194,114	353,518	3,819	357,337	2,608,447	25,892	1,256,573	3,890,912	22,492	31,643	54,135
2. 2018.....	1,248,565	892,630	2,141,195	240,863	(3,281)	237,582	1,091,080	28,101	816,768	1,935,949	83,378	(51,042)	32,336
3. Subtotals 2018 + Prior.....	4,188,038	2,147,271	6,335,309	594,381	538	594,919	3,699,527	53,993	2,073,341	5,826,861	105,870	(19,399)	86,471
4. 2019.....	1,680,887	2,058,186	3,739,073	726,956	94,775	821,731	1,253,337	145,145	1,567,095	2,965,577	299,406	(251,171)	48,235
5. Subtotals 2019 + Prior.....	5,868,925	4,205,457	10,074,382	1,321,337	95,313	1,416,650	4,952,864	199,138	3,640,436	8,792,438	405,276	(270,570)	134,706
6. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	724,975	724,975	XXX.....	383,739	896,134	1,279,873	XXX.....	XXX.....	XXX.....
7. Totals.....	5,868,925	4,205,457	10,074,382	1,321,337	820,288	2,141,625	4,952,864	582,877	4,536,570	10,072,311	405,276	(270,570)	134,706
8. Prior Year-End's Surplus As Regards Policyholders	13,289,229										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....6.9 %	2. ....(6.4)%	3. ....1.3 %
													Col. 13, Line 7 Line 8
													4.1.0 %

NATIONWIDE MUTUAL INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

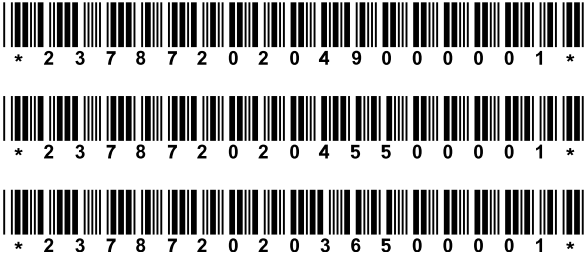
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.

Bar Code:



NATIONWIDE MUTUAL INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous assets.....	90,937,586	2,400,158	88,537,428	116,838,726
2505. Other assets nonadmitted.....	192,593,641	192,593,641	0	
2506. Recoupment receivables.....	39,002,641		39,002,641	32,975,809
2507. Third party administrator receivable.....	14,498,004		14,498,004	19,715,636
2508. Deductible receivables.....	2,683,567	381,043	2,302,524	2,329,936
2509. Corporate owned investment value of life insurance.....	1,457,215,091		1,457,215,091	1,506,036,046
2597. Summary of remaining write-ins for Line 25.....	1,796,930,530	195,374,842	1,601,555,688	1,677,896,153

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities.....	1,799,818	1,865,049
2505. Miscellaneous liabilities.....	95,923,813	95,501,812
2506. Pooling expenses payable.....	54,986,346	162,314,096
2507. Reserve for state escheat payments.....	106,116,104	102,785,723
2508. State surcharge/recoupment payable.....	5,850,051	7,227,124
2509. Accrued interest payable on surplus notes.....	9,900,000	
2597. Summary of remaining write-ins for Line 25.....	274,576,132	369,693,804

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	486,107,999	561,349,335
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	9,730,733	41,789,685
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		(74,442)
5. Deduct amounts received on disposals.....		21,925,558
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		55,942,055
8. Deduct current year's depreciation.....	9,149,593	39,088,966
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	486,689,139	486,107,999
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	486,689,139	486,107,999

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,478,864,643	1,582,823,319
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	12,000,000	190,233,333
2.2 Additional investment made after acquisition.....	1,666,667	6,431,292
3. Capitalized deferred interest and other.....	191,073	3,660,425
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		1,403,537
7. Deduct amounts received on disposals.....	55,833,057	305,676,945
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	2,083	10,318
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....	2,472,646	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,434,414,598	1,478,864,643
12. Total valuation allowance.....	(6,556,445)	(4,758,431)
13. Subtotal (Line 11 plus Line 12).....	1,427,858,153	1,474,106,212
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,427,858,153	1,474,106,212

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,123,365,436	3,613,090,563
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	101,077,368	883,396,624
2.2 Additional investment made after acquisition.....	161,188,702	495,710,854
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	37,268,406	96,112,875
6. Total gain (loss) on disposals.....	(2,849,633)	(30,646,269)
7. Deduct amounts received on disposals.....	48,976,824	898,667,007
8. Deduct amortization of premium and depreciation.....	7,945,624	37,922,360
9. Total foreign exchange change in book/adjusted carrying value.....	(1,697,010)	2,290,156
10. Deduct current year's other-than-temporary impairment recognized.....	525,986	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	4,360,904,835	4,123,365,436
12. Deduct total nonadmitted amounts.....	105,081,224	106,924,410
13. Statement value at end of current period (Line 11 minus Line 12).....	4,255,823,611	4,016,441,026

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	19,525,519,935	19,233,755,768
2. Cost of bonds and stocks acquired.....	375,058,990	1,558,498,967
3. Accrual of discount.....	4,411,550	18,658,089
4. Unrealized valuation increase (decrease).....	(167,888,986)	988,518,888
5. Total gain (loss) on disposals.....	(2,012,146)	(2,136,332)
6. Deduct consideration for bonds and stocks disposed of.....	780,443,711	2,234,597,537
7. Deduct amortization of premium.....	7,150,468	29,530,658
8. Total foreign exchange change in book/adjusted carrying value.....	(1,915,290)	398,756
9. Deduct current year's other-than-temporary impairment recognized.....	19,436,044	7,918,428
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	4,383,975	(127,578)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	18,930,527,805	19,525,519,935
12. Deduct total nonadmitted amounts.....	26,338,574	21,065,434
13. Statement value at end of current period (Line 11 minus Line 12).....	18,904,189,231	19,504,454,501

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	6,328,048,540	198,775,579	335,887,643	(44,353,446)	6,146,583,030			6,328,048,540
2. NAIC 2 (a).....	2,395,964,324	38,172,944	279,860,417	1,375,463	2,155,652,314			2,395,964,324
3. NAIC 3 (a).....	595,829,159	69,013,890	76,998,996	(14,745,108)	573,098,945			595,829,159
4. NAIC 4 (a).....	310,097,688	36,595,091	42,561,289	(35,599,232)	268,532,258			310,097,688
5. NAIC 5 (a).....	62,391,850	26,376,877	40,182,386	(2,162,098)	46,424,243			62,391,850
6. NAIC 6 (a).....	4,634,354	2,273,925	2,581,150	273,930	4,601,059			4,634,354
7. Total Bonds.....	9,696,965,915	371,208,306	778,071,881	(95,210,491)	9,194,891,849	0	0	9,696,965,915
PREFERRED STOCK								
8. NAIC 1.....	3,410,227	1,993,837		(117,009)	5,287,055			3,410,227
9. NAIC 2.....	2,180,469			(2,020)	2,178,449			2,180,469
10. NAIC 3.....	2,794,526	1,856,848		(1,343,353)	3,308,021			2,794,526
11. NAIC 4.....				546,015	546,015			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	8,385,222	3,850,685	0	(916,367)	11,319,540	0	0	8,385,222
15. Total Bonds and Preferred Stock.....	9,705,351,137	375,058,991	778,071,881	(96,126,858)	9,206,211,389	0	0	9,705,351,137

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	566,560,831	XXX.....	566,560,831	30,142	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	753,875,647	779,224,649
2. Cost of short-term investments acquired.....	5,998,259,918	21,824,872,248
3. Accrual of discount.....	.....	.....78,375
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	6,185,574,734	21,850,299,625
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	566,560,831	753,875,647
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	566,560,831	753,875,647

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	(2,211,812)
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	896,976
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	
6.	Considerations received/(paid) on terminations.....	
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	1,545,240
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	230,404
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	230,404

SCHEDULE DB - PART B - VERIFICATION

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 to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(24,280,917)
3.14	Section 1, Column 18, prior year.....	10,394,823
		(34,675,740)
		(34,675,740)
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.....	(24,280,917)
3.24	Section 1, Column 19, prior year.....	10,394,823
3.25	SSAP No. 108 adjustments.....	(34,675,740)
		(34,675,740)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(25,241,971)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(25,241,971)
4.23	SSAP No. 108 adjustments.....	(25,241,971)
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 the 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.....	<u>230,404</u>	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u></u>	
3.	Total (Line 1 plus Line 2).....		<u>230,404</u>
4.	Part D, Section 1, Column 5.....	<u>1,388,980</u>	
5.	Part D, Section 1, Column 6.....	<u>(1,158,576)</u>	
6.	Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7.	Part A, Section 1, Column 16.....	<u>(30,638,154)</u>	
8.	Part B, Section 1, Column 13.....	<u>3,104,858</u>	
9.	Total (Line 7 plus Line 8).....		<u>(27,533,297)</u>
10.	Part D, Section 1, Column 8.....	<u>7,454,391</u>	
11.	Part D, Section 1, Column 9.....	<u>(34,987,688)</u>	
12.	Total (Line 9 minus Line 10 minus Line 11).....		<u>(0)</u>

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	<u>5,373,368</u>	
14.	Part B, Section 1, Column 20.....	<u>24,176,647</u>	
15.	Part D, Section 1, Column 11.....	<u>29,550,015</u>	
16.	Total (Line 13 plus Line 14 minus Line 15).....		<u>(0)</u>

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION
Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	6,645,234	4,134,803
2. Cost of cash equivalents acquired.....	18,981,382	39,896,565
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....	(124)	
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	15,574,819	37,386,134
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	10,051,673	6,645,234
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	10,051,673	6,645,234

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
One Nationwide Plaza, Home Office.....	Columbus.....	OH..	01/01/1976....				5,337,512	5,453,053
Plaza 2, 280 N. High St, Office.....	Columbus.....	OH..	01/01/1996....				420,645	441,507
Plaza 3, 245 N. High St, Office.....	Columbus.....	OH..	01/01/1989....				2,028,935	2,039,428
215 N. Front St, Office.....	Columbus.....	OH..	01/01/1998....				13,974	43,674
High St Walkway.....	Columbus.....	OH..	10/12/2011....				43,000	43,000
1100 Locust St, Office.....	Des Moines.....	IA..	04/30/2001....				210,057	236,847
1200 Locust St, Office.....	Des Moines.....	IA..	12/30/2001....				243,590	247,744
3300 SW Williston Rd, Office.....	Gainesville.....	FL...	01/01/1979....				84,683	84,683
9903 Nationwide Dr, Office.....	San Antonio.....	TX...	02/24/2011....				33,193	38,284
1300 Walnut St., Office.....	Des Moines.....	IA..	03/18/2011....				105,418	109,358
285 N. Front St, Garage.....	Columbus.....	OH..	01/01/1980....				992,636	993,155
0199999. Totals.....					0	0	9,513,643	9,730,733
0399999. Totals.....					0	0	9,513,643	9,730,733

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	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
NONE																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103057.....	SCOTTSDALE.....	AZ.....	S.....	12/13/2019....	4.000	.....	.....1,666,667	14,861,190
00-1103129.....	OVERLAND PARK.....	KS.....	.....	02/13/2020....	3.140	12,000,000	.....	.....16,026,750
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	12,000,000	1,666,667	30,887,940
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	12,000,000	1,666,667	30,887,940
3399999. Total Mortgages.....				XXX.....	XXX.....	12,000,000	1,666,667	30,887,940

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1102261.....	LAS VEGAS.....	NV.....	.....	04/10/2015....	02/04/2020....	5,500,000	.....	.....	.....	.....	.....0	.....	.....5,500,000	5,500,000	.....	.....	.....0
00-1102273.....	RANCHO CUCAMONGA.....	CA.....	.....	12/23/2014....	01/29/2020....	44,100,000	.....	.....	.....	.....	.....0	.....	.....44,100,000	44,100,000	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						49,600,000	0	0	0	0	0	0	49,600,000	49,600,000	0	0	0
Mortgages With Partial Repayments																	
00-1000391.....	BROOKLYN.....	OH.....	.....	01/11/2001....	.....	.....570,237	.....	.....	.....	.....	.....0	.....	.....117,582	117,582	.....	.....	.....0
00-1000450.....	MIDLAND PARK.....	NJ.....	.....	12/29/2000....	.....	.....2,042,496	.....	.....	.....	.....	.....0	.....	.....65,236	65,236	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001....	.....	.....454,641	.....	.....	.....	.....	.....0	.....	.....53,068	53,068	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002....	.....	.....866,678	.....	.....	.....	.....	.....0	.....	.....20,515	20,515	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	12/22/2015....	.....	.....231,810	.....	.....(2,083)	.....	.....	.....(2,083)	.....	.....20,299	20,299	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002....	.....	.....7,082,296	.....	.....	.....	.....	.....0	.....	.....77,994	77,994	.....	.....	.....0
00-1101437.....	STAMFORD.....	CT.....	.....	03/01/2007....	.....	.....3,975,039	.....	.....	.....2,472,646	.....	.....(2,472,646)	.....	.....1,502,393	1,502,393	.....	.....	.....0
00-1101810.....	HIGHLAND PARK.....	IL.....	.....	10/12/2018....	.....	.....1,467,381	.....	.....	.....	.....	.....0	.....	.....164,174	164,174	.....	.....	.....0
00-1101820.....	CINCINNATI.....	OH.....	.....	10/12/2018....	.....	.....3,741,019	.....	.....	.....	.....	.....0	.....	.....35,246	35,246	.....	.....	.....0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012....	.....	.....2,044,429	.....	.....	.....	.....	.....0	.....	.....177,169	177,169	.....	.....	.....0
00-1101854.....	PORTAGE.....	IN.....	.....	10/12/2018....	.....	.....3,197,562	.....	.....	.....	.....	.....0	.....	.....46,953	46,953	.....	.....	.....0
00-1101907.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	.....11,184,070	.....	.....	.....	.....	.....0	.....	.....72,544	72,544	.....	.....	.....0
00-1101916.....	NEW YORK.....	NY.....	.....	10/12/2018....	.....	.....3,845,238	.....	.....	.....	.....	.....0	.....	.....26,850	26,850	.....	.....	.....0
00-1101939.....	KIRKLAND.....	WA.....	.....	10/12/2018....	.....	.....4,241,296	.....	.....	.....	.....	.....0	.....	.....31,022	31,022	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013....	.....	.....3,979,032	.....	.....	.....	.....	.....0	.....	.....152,417	152,417	.....	.....	.....0
00-1101985.....	TORRANCE.....	CA.....	.....	10/12/2018....	.....	.....2,937,350	.....	.....	.....	.....	.....0	.....	.....28,762	28,762	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013....	.....	.....1,123,972	.....	.....	.....	.....	.....0	.....	.....25,910	25,910	.....	.....	.....0
00-1102034.....	SAUK RAPIDS.....	MN.....	.....	10/12/2018....	.....	.....5,828,063	.....	.....	.....	.....	.....0	.....	.....142,688	142,688	.....	.....	.....0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013....	.....	.....17,600,464	.....	.....	.....	.....	.....0	.....	.....98,682	98,682	.....	.....	.....0
00-1102042.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	.....5,134,109	.....	.....	.....	.....	.....0	.....	.....29,011	29,011	.....	.....	.....0
00-1102048.....	WASHINGTON.....	DC.....	.....	10/12/2018....	.....	.....11,518,784	.....	.....	.....	.....	.....0	.....	.....64,199	64,199	.....	.....	.....0
00-1102058.....	MANCHESTER.....	CT.....	.....	10/12/2018....	.....	.....3,985,830	.....	.....	.....	.....	.....0	.....	.....150,934	150,934	.....	.....	.....0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

QE02.1

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
00-1102076.....	MISSION VIEJO.....	CA.....	.....	11/19/2013....	.....	13,142,732	.....	.....	.....	.....	.....0	.....	60,797	60,797	.....	.....	.....0
00-1102131.....	HOUSTON.....	TX.....	.....	10/12/2018....	.....	8,032,978	.....	.....	.....	.....	.....0	.....	98,542	98,542	.....	.....	.....0
00-1102163.....	STERLING.....	VA.....	.....	06/04/2014....	.....	23,328,666	.....	.....	.....	.....	.....0	.....	104,166	104,166	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015....	.....	5,675,917	.....	.....	.....	.....	.....0	.....	46,909	46,909	.....	.....	.....0
00-1102241.....	NORTH BETHESDA.....	MD.....	.....	10/12/2018....	.....	8,689,830	.....	.....	.....	.....	.....0	.....	71,589	71,589	.....	.....	.....0
00-1102320.....	FOX POINT.....	WI.....	.....	10/12/2018....	.....	7,967,942	.....	.....	.....	.....	.....0	.....	309,472	309,472	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015....	.....	2,771,631	.....	.....	.....	.....	.....0	.....	109,621	109,621	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015....	.....	3,487,455	.....	.....	.....	.....	.....0	.....	65,824	65,824	.....	.....	.....0
00-1102450.....	PARK CITY.....	UT.....	.....	10/12/2018....	.....	6,432,036	.....	.....	.....	.....	.....0	.....	38,834	38,834	.....	.....	.....0
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016....	.....	8,148,491	.....	.....	.....	.....	.....0	.....	52,002	52,002	.....	.....	.....0
00-1102463.....	MIRA LOMA.....	CA.....	.....	10/12/2018....	.....	1,610,038	.....	.....	.....	.....	.....0	.....	12,817	12,817	.....	.....	.....0
00-1102464.....	RANCHO CUCAMONGA.....	CA.....	.....	10/12/2018....	.....	3,130,629	.....	.....	.....	.....	.....0	.....	24,923	24,923	.....	.....	.....0
00-1102466.....	WILMINGTON.....	NC.....	.....	10/12/2018....	.....	7,220,004	.....	.....	.....	.....	.....0	.....	37,778	37,778	.....	.....	.....0
00-1102470.....	COLUMBUS.....	OH.....	.....	10/12/2018....	.....	6,750,374	.....	.....	.....	.....	.....0	.....	37,949	37,949	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015....	.....	6,426,352	.....	.....	.....	.....	.....0	.....	73,859	73,859	.....	.....	.....0
00-1102495.....	DALLAS.....	TX.....	.....	10/12/2018....	.....	7,267,552	.....	.....	.....	.....	.....0	.....	36,841	36,841	.....	.....	.....0
00-1102505.....	SEATTLE.....	WA.....	.....	10/12/2018....	.....	4,946,843	.....	.....	.....	.....	.....0	.....	38,846	38,846	.....	.....	.....0
00-1102550.....	FAIRBORN.....	OH.....	.....	10/12/2018....	.....	11,321,781	.....	.....	.....	.....	.....0	.....	127,818	127,818	.....	.....	.....0
00-1102579.....	PHOENIX.....	AZ.....	.....	07/19/2016....	.....	12,180,330	.....	.....	.....	.....	.....0	.....	66,225	66,225	.....	.....	.....0
00-1102588.....	CARLE PLACE.....	NY.....	.....	10/12/2018....	.....	3,733,119	.....	.....	.....	.....	.....0	.....	119,780	119,780	.....	.....	.....0
00-1102591.....	LEXINGTON.....	SC.....	.....	10/12/2018....	.....	7,377,594	.....	.....	.....	.....	.....0	.....	57,588	57,588	.....	.....	.....0
00-1102666.....	NEW YORK.....	NY.....	.....	10/12/2018....	.....	4,624,688	.....	.....	.....	.....	.....0	.....	32,293	32,293	.....	.....	.....0
00-1102694.....	CHARLESTON.....	SC.....	.....	10/12/2018....	.....	3,763,137	.....	.....	.....	.....	.....0	.....	26,614	26,614	.....	.....	.....0
00-1102724.....	CHICAGO.....	IL.....	.....	04/12/2017....	.....	40,199,250	.....	.....	.....	.....	.....0	.....	347,672	347,672	.....	.....	.....0
00-1102757.....	BALTIMORE.....	MD.....	.....	08/08/2017....	.....	10,020,993	.....	.....	.....	.....	.....0	.....	56,211	56,211	.....	.....	.....0
00-1102779.....	FAIRFAX.....	VA.....	.....	08/25/2017....	.....	6,831,132	.....	.....	.....	.....	.....0	.....	44,411	44,411	.....	.....	.....0
00-1102788.....	STANTON.....	CA.....	.....	10/11/2017....	.....	1,930,515	.....	.....	.....	.....	.....0	.....	8,779	8,779	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	13,291,010	.....	.....	.....	.....	.....0	.....	92,343	92,343	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	19,301,396	.....	.....	.....	.....	.....0	.....	86,362	86,362	.....	.....	.....0
00-1102816.....	WALNUT.....	CA.....	.....	10/12/2018....	.....	8,206,000	.....	.....	.....	.....	.....0	.....	25,821	25,821	.....	.....	.....0
00-1102821.....	CHICAGO.....	IL.....	.....	11/16/2017....	.....	14,511,147	.....	.....	.....	.....	.....0	.....	96,586	96,586	.....	.....	.....0
00-1102884.....	FARMERS BRANCH.....	TX.....	.....	07/31/2018....	.....	4,077,272	.....	.....	.....	.....	.....0	.....	23,865	23,865	.....	.....	.....0
00-1102889.....	LEWISVILLE.....	TX.....	.....	10/11/2018....	.....	20,606,967	.....	.....	.....	.....	.....0	.....	93,214	93,214	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	4,848,241	.....	.....	.....	.....	.....0	.....	29,448	29,448	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	15,000,000	.....	.....	.....	.....	.....0	.....	39,867	39,867	.....	.....	.....0
00-1102906.....	CANOGA PARK.....	CA.....	.....	10/17/2018....	.....	6,880,434	.....	.....	.....	.....	.....0	.....	28,455	28,455	.....	.....	.....0
00-1102910.....	ALBUQUERQUE.....	NM.....	.....	09/28/2018....	.....	10,706,876	.....	.....	.....	.....	.....0	.....	64,749	64,749	.....	.....	.....0
00-1102935.....	NEW YORK.....	NY.....	.....	02/28/2019....	.....	13,867,133	.....	.....	.....	.....	.....0	.....	57,993	57,993	.....	.....	.....0
00-1102959.....	WASHINGTON.....	DC.....	.....	03/28/2019....	.....	4,724,614	.....	.....	.....	.....	.....0	.....	105,155	105,155	.....	.....	.....0
00-1102982.....	SALT LAKE CITY.....	UT.....	.....	11/14/2019....	.....	22,000,000	.....	.....	.....	.....	.....0	.....	91,908	91,908	.....	.....	.....0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103032.....	CARLE PLACE.....	NY.....	.....	12/05/2019....	.....	.....4,000,000	.....	.....	.....	.....	.....0	.....	.....82,832	82,832	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	.....6,000,000	.....	.....	.....	.....	.....0	.....	.....102,650	102,650	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						492,084,893	0	(2,083)	2,472,646	0	(2,474,729)	0	6,233,057	6,233,057	0	0	0
0599999. Total Mortgages.....						541,684,893	0	(2,083)	2,472,646	0	(2,474,729)	0	55,833,057	55,833,057	0	0	0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE....	Ares Management.....	.....	06/23/2017....	2	.....	.....2,763,493	.....	.....16,999,236	1.600
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	06/03/2016....	2	.....	.....2,143,348	.....	.....14,640,145	0.460
	GSO Capital Solutions Fund II LP.....	Wilmington.....	NY....	GSO Capital Partners LP.....	.....	06/06/2013....	3	.....	.....32,533	.....	.....10,338,941	0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	11/25/2014....	2	.....	.....435,137	.....	.....17,072,002	4.330
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/22/2018....	2	.....	.....10,160,241	.....	.....1,320,077	1.200
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020....	2	15,840,000	.....	.....	.....20,160,000	0.900
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX....	Newstone Capital Partners.....	.....	06/02/2019....	2	.....	.....3,460,818	.....	.....20,131,582	2.400
	NW Private Debt, LLC.....	Los Angeles.....	CA....	Kayne Anderson Capital Advisors, L.P.....	.....	01/01/2016....	2	.....	.....233,094	.....	.....5,141,539	100.000
	Prudential Capital Partners III, LP.....	Chicago.....	IL....	Prudential Capital Group.....	.....	10/15/2008....	2	.....	.....65,448	.....	.....1,466,768	1.030
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA....	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	.....	.....269,211	.....	.....3,465,694	1.990
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Credit Opportunities Managment.....	.....	05/10/2017....	2	.....	.....447,708	.....	.....2,051,079	0.850
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....								15,840,000	20,011,031	0	112,787,063	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Actis Global 4 LP.....	London.....	GBR..	Actis.....	.....	12/15/2011....	3	.....	.....292,960	.....	.....4,091,164	1.360
	Advent International GPE IX, LP.....	Grand Cayman.....	CYM..	Advent International.....	.....	10/21/2019....	3	.....	.....1,942,500	.....	.....14,430,000	0.110
	Advent International GPE VIII-B, LP.....	Wilmington.....	DE....	Advent International.....	.....	01/28/2016....	3	.....	.....600,000	.....	.....1,168,001	0.120
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA....	Ares Management.....	.....	06/22/2017....	3	.....	.....17,913	.....	.....9,478,565	0.510
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN..	Brookfield Asset Management Inc.....	.....	03/20/2020....	3	766,367	.....	.....	.....6,233,633	0.700
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN..	Brookfield Asset Management Inc.....	.....	11/05/2019....	3	.....	.....2,528,584	.....	.....10,428,461	0.100
	Carlyle Asia Partners V, L.P.....	Washington.....	DC....	Carlyle Group, L.P.....	.....	12/26/2018....	3	.....	.....1,217,925	.....	.....16,641,443	0.310
	Catalyst Fund V, L.P.....	Toronto.....	CAN..	Catalyst Group, LLC.....	.....	08/12/2015....	3	.....	.....6,000,000	.....	.....9,570,010	2.000
	Catterton Partners VII, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	09/03/2013....	3	.....	.....63,673	.....	.....3,639,061	1.120
	Clearlake Capital Partners V.....	Santa Monica.....	CA....	Clearlake Capital.....	.....	12/05/2017....	3	.....	.....885,304	.....	.....4,827,039	0.390
	Dyal Capital Partners III.....	New York.....	NY....	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	.....	.....421,203	.....	.....18,305,677	0.570
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX....	EnCap Investments, L.P.....	.....	03/31/2015....	3	.....	.....97,597	.....	.....2,395,331	0.230
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX....	EnCap Investments, L.P.....	.....	04/30/2014....	3	.....	.....358,798	.....	.....926,412	0.400
	Energy Spectrum Partners VIII, L.P.....	Dallas.....	TX....	Energy Spectrum Partners.....	.....	04/08/2019....	3	.....	.....432,211	.....	.....10,625,716	0.920
	Energy Spectrum VI, L.P.....	Dallas.....	TX....	Energy Spectrum Partners.....	.....	02/28/2011....	3	.....	.....87,185	.....	.....2,916,153	3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX....	Energy Spectrum Partners.....	.....	11/03/2014....	3	.....	.....362,311	.....	.....1,983,688	2.500
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX....	Energy Trust Capital.....	.....	08/30/2013....	3	.....	.....299,831	.....	.....1,810,755	14.100
	Fundamental Partners III, L.P.....	Wilmington.....	DE....	Fundamental Advisors.....	.....	05/18/2017....	3	.....	.....2,618,328	.....	.....1,090,968	1.310
	Global Infrastructure Partners.....	New York.....	NY....	Global Infrastructure Partners.....	.....	12/14/2007....	3	.....	.....75,260	.....	.....2,823,055	0.430
	Global Infrastructure Partners IV-A/B, LP.....	New York.....	NY....	Global Infrastructure Partners.....	.....	10/23/2019....	3	.....	.....102,605	.....	.....17,111,018	0.090
	GTCR XII, L.P.....	New York.....	NY....	GTCR Investment XII, LLC.....	.....	05/04/2018....	3	.....	.....2,758,800	.....	.....12,419,000	0.420
	ICG Europe VII.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	08/24/2018....	2	.....	.....1,536,731	.....	.....15,521,468	0.510
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	02/25/2016....	3	.....	.....425,056	.....	.....1,726,446	1.300
	L Catterton Partners VIII, L.P.....	Greenwich.....	CT....	Catterton Management Company, LLC.....	.....	06/13/2017....	3	.....	.....2,271,056	.....	.....8,230,801	1.090
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM..	MBK Partners.....	.....	03/09/2017....	3	.....	.....(237,348)	.....	.....6,717,208	0.600
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT....	Mercato Partners Growth III, GP.....	.....	03/12/2015....	3	.....	.....2,400,000	.....	.....2,400,000	8.130

QE03

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.1	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS.....	Navis Capital Partners.....	.....	02/01/2007.....	3	.....	.....5,097	.....	.....	.....1.010
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	CYM.....	Navis Capital Partners.....	.....	01/29/2014.....	3	.....	.....14,435	.....	.....5,686,500	1.670
	Olkhan Co-Investors, LLC.....	Dover.....	DE.....	Zelnick Media Capital LLC.....	.....	03/04/2020.....	3	1,666,666	.....	.....	- .....	.....6.670
	One Rock Capital Partners II, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	.....	10/30/2017.....	3	.....	.....103,597	.....	.....8,913,731	3.370
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	.....	05/05/2016.....	3	.....	.....180,000	.....	.....855,000	8.010
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	.....	11/28/2018.....	3	.....	.....1,500,000	.....	.....1,800,000	4.000
	Peppertree Capital Fund VIII, L.P.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	.....	01/27/2020.....	3	4,056,000	.....	.....	.....21,944,000	2.600
	Providence Equity Partners VIII L.P.....	Providence.....	RI.....	Providence Equity Partners LLC.....	.....	07/17/2019.....	3	.....	.....2,061,467	.....	.....14,025,084	0.320
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	.....	04/02/2013.....	3	.....	.....709,949	.....	.....1,089,093	0.310
	Silver Lake Partners V, L.P.....	Wilmington.....	DE.....	Silver Lake Partners, LLC.....	.....	06/12/2018.....	3	.....	.....4,744,615	.....	.....14,927,513	0.260
	Siris Partners III, L.P.....	Wilmington.....	DE.....	Siris Capital Group, LLC.....	.....	12/02/2014.....	3	.....	.....850,536	.....	.....1,041,924	0.370
	SVB Capital Partners III, L.P.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	.....	01/31/2014.....	1	.....	.....60,300	.....	.....214,400	3.890
	SVB Capital Partners IV, L.P.....	Silicon Valley.....	CA.....	SVB Capital Partners, LLC.....	.....	12/06/2017.....	1	.....	.....962,800	.....	.....3,195,500	3.690
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE.....	SVB Capital Partners, LLC.....	.....	06/17/2015.....	1	.....	.....706,125	.....	.....1,790,552	3.000
	Tamarind Hill Fund, LLC.....	Ann Arbor.....	MI.....	Tamarind Hill Management, LLC.....	.....	06/29/2018.....	1	.....	.....120,000	.....	.....420,000	9.650
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM.....	TPG Asia.....	.....	04/07/2014.....	3	.....	.....771,361	.....	.....3,934,851	0.710
	TPG Asia VII(A), L.P.....	Fort Worth.....	TX.....	TPG Asia.....	.....	07/26/2018.....	3	.....	.....3,270,130	.....	.....12,755,431	0.660
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX.....	TPG Partners.....	.....	10/01/2019.....	3	.....	.....78,534	.....	.....20,380,991	0.840
	TPG Partners VII, L.P.....	Fort Worth.....	TX.....	TPG Partners.....	.....	05/27/2015.....	3	.....	.....930,834	.....	.....5,168,620	0.450
	TPG Partners VIII, L.P.....	Fort Worth.....	TX.....	TPG Partners.....	.....	10/01/2019.....	3	.....	.....896,594	.....	.....17,911,931	0.160
	Trident V, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	.....	12/20/2010.....	3	.....	.....47,124	.....	.....724,365	0.420
	True North Fund V LLP, fka (IVF V).....	Port Louis, Mauritius.....	MUS.....	True North.....	.....	03/18/2015.....	3	.....	.....82,354	.....	.....28,810	3.430
	Veritas Capital Fund VI, L.P.....	Wilmington.....	DE.....	Veritas Capital.....	.....	06/15/2017.....	3	.....	.....2,129,207	.....	.....2,152,637	0.460
	Vista Equity Endeavor Fund I, L.P.....	Grand Cayman.....	CYM.....	Vista Equity Partners, LLC.....	.....	06/01/2017.....	3	.....	.....779,864	.....	.....1,639,605	2.000
	Vista Equity Endeavor Fund II, L.P.....	Grand Cayman.....	CYM.....	Vista Equity Partners, LLC.....	.....	09/19/2019.....	3	.....	.....131,237	.....	.....8,190,546	1.060
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	.....	02/29/2016.....	3	.....	.....191,086	.....	.....3,674,377	0.310
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX.....	Vista Equity Partners, LLC.....	.....	01/24/2019.....	3	.....	.....174,030	.....	.....17,764,363	0.150
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE.....	Whitehorse Liquidity Partners Inc.....	.....	10/30/2019.....	3	.....	.....1,039,103	.....	.....3,413,396	0.370
	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	11/05/2013.....	2	.....	.....1,067,440	.....	.....3,991,704	7.380
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	07/18/2017.....	2	.....	.....1,650,779	.....	.....12,125,638	6.550
	ZMC III, L.P.....	New York.....	NY.....	Zelnick Media Capital LLC.....	.....	01/03/2020.....	3	147,812	.....	.....	.....16,995,045	2.290
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								6,636,845	52,817,081	0	394,266,680	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Nationwide Services Company.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	12/31/2000.....	.....	.....	.....1,735,148	.....	- .....	.....100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	.....	06/30/2007.....	1	.....	.....2,500,000	.....	- .....	.....100.000
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	4,235,148	0	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.....	.....	.....	.....419,329	.....	.....17,650,130	1.000
	Bell Institutional Fund VII, L.P.....	Dover.....	DE.....	Bell Partners.....	.....	10/30/2019.....	.....	.....	.....1,136,339	.....	.....10,856,161	1.500
	CR Tenant LLC.....	Columbus.....	OH.....	Cristo Rey Columbus High School.....	.....	05/23/2014.....	.....	.....	.....2,692	.....	- .....	.....98.990

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
QE03.2	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	09/24/2018.....	.....	.....	1,042,909.....	.....	1,971,246.....	0.750.....
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE...	Crow Holdings Capital Partners, LLC.....	.....	04/01/2015.....	.....	.....	49,067.....	.....	1,915,429.....	5.080.....
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE...	Dermody GP II, LLC.....	.....	12/27/2018.....	.....	.....	2,196,035.....	.....	2,577,666.....	1.290.....
	DivcoWest Fund V, L.P.....	Dover.....	DE...	DivcoWest Fund V GP, L.P.....	.....	06/23/2017.....	.....	.....	287,947.....	.....	5,756,011.....	1.140.....
	GEM Realty Fund VI, LP.....	Wilmington.....	DE...	GEM Capital, LP.....	.....	04/15/2016.....	.....	.....	2,373,000.....	.....	16,775,131.....	2.400.....
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE...	Harrison Street.....	.....	03/12/2019.....	.....	.....	570,799.....	.....	7,067,221.....	0.740.....
	Helios Infracore LLC.....	Washington.....	DC...	Sol Systems LLC.....	.....	12/22/2017.....	.....	.....	1,234,006.....	.....	41,979,258.....	30.000.....
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE...	Harrison Street.....	.....	05/02/2018.....	.....	.....	44,632.....	.....	166,438.....	3.750.....
	HSREP VII Co-Investment, L.P.....	New York.....	NY...	Harrison Street.....	.....	05/02/2019.....	.....	.....	146,479.....	.....	3,678,323.....	2.930.....
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE...	Madison Realty Capital.....	.....	04/22/2019.....	.....	.....	704,225.....	.....	5,310,756.....	1.420.....
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE...	Madison Realty Capital.....	.....	03/27/2020.....	.....	1,600,523.....	.....	.....	14,399,477.....	0.940.....
	Prime Property Fund, LLC.....	New York.....	NY...	Morgan Stanley Real Estate Advisor, Inc.....	.....	03/31/2015.....	.....	.....	873,584.....	- .....	.....	0.390.....
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA...	Raintree-Evergreen.....	.....	05/27/2014.....	.....	.....	1,775.....	- .....	.....	99.000.....
	US Office Development Program, L.P.....	Wilmington.....	DE...	ODP GP, LLC.....	.....	12/02/2014.....	.....	.....	1,105,012.....	.....	16,228,823.....	10.250.....
	US Regional Logistics Program II, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	01/12/2018.....	.....	.....	3,000,000.....	.....	33,500,000.....	50.000.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	04/15/2016.....	.....	.....	1,580,662.....	.....	14,053,518.....	2.000.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....	.....	06/02/2017.....	.....	.....	185,266.....	.....	4,205,860.....	1.330.....
	Dominion Arms SP LLC.....	Norfolk.....	VA...	Dominion Arms SP MM LLC.....	.....	12/12/2018.....	.....	.....	(82,980).....	- .....	.....	18.260.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,600,523.....	16,870,778.....	0.....	198,091,448.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI, LLC.....	Columbus.....	OH...	Nationwide Mutual Insurance Co.....	.....	02/08/2008.....	.....	.....	2,030,128.....	.....	- .....	100.000.....
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0.....	2,030,128.....	0.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Alphadyne International Partners LP.....	New York.....	NY...	Alphadyne Capital LLC.....	.....	03/01/2020.....	2.....	14,000,000.....	.....	- .....	.....	1.400.....
	Centiva Onshore Fund, LP.....	Wilmington.....	DE...	Centiva Capital LP.....	.....	07/29/2019.....	13.....	15,000,000.....	.....	- .....	.....	4.120.....
	EJF Debt Opportunities Fund LP.....	Arlington.....	VA...	EFJ Debt Opportunities GP LLC.....	.....	03/01/2020.....	7.....	25,000,000.....	.....	- .....	.....	.....
	Geneva RE Partners, LLC.....	Columbus.....	OH...	Geneva RE Partners, LLC.....	.....	07/01/2019.....	.....	50,000,000.....	.....	- .....	.....	50.000.....
	N2G, LLC.....	Columbus.....	OH...	N2G, LLC.....	.....	03/05/2020.....	.....	3,000,000.....	.....	- .....	.....	50.000.....
	Tenor Opportunity Fund, L.P.....	New York.....	NY...	Tenor Opportunity Associates, LLC.....	.....	01/01/2020.....	9.....	35,000,000.....	.....	- .....	.....	3.050.....
	Vista Foundation III, L.P.....	Dover.....	DE...	Vista Equity Partners, LLC.....	.....	05/12/2016.....	3.....	224,536.....	.....	.....	5,326,770.....	0.660.....
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								77,000,000.....	65,224,536.....	0.....	5,326,770.....	XXX.....
4899999. Subtotal - Unaffiliated.....								101,077,368.....	154,923,426.....	0.....	710,471,961.....	XXX.....
4999999. Subtotal - Affiliated.....								0.....	6,265,276.....	0.....	0.....	XXX.....
5099999. Totals.....								101,077,368.....	161,188,702.....	0.....	710,471,961.....	XXX.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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 - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated

	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg.....	LUX	Distribution.....	09/17/2015	03/18/2020	3,089,068	.....	.....	.....	.....	.....0	.....	.....3,089,068	3,089,068	.....	.....	.....0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/27/2020	886,772	.....	.....	.....	.....	.....0	.....	.....886,772	886,772	.....	.....	.....0	.....
	GSO Capital Solutions Fund II LP.....	Wilmington.....	NY..	Distribution.....	06/06/2013	01/29/2020	169,854	.....	.....	.....	.....	.....0	.....	.....169,854	169,854	.....	.....	.....0	.....
	GSO European Senior Debt Fund LP.....	Wilmington.....	DE..	Distribution.....	11/25/2014	03/25/2020	49,688	.....	.....	.....	.....	.....0	.....	.....49,688	49,688	.....	.....	.....0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016	03/19/2020	472,052	.....	.....	.....	.....	.....0	.....	.....472,052	472,052	.....	.....	.....0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018	03/31/2020	1,600,688	.....	.....	.....	.....	.....0	.....	.....1,600,688	1,600,688	.....	.....	.....0	.....
	Newstone Capital Partners II, LP.....	Wilmington.....	CA..	Distribution.....	12/29/2010	02/06/2020	369,952	.....	.....	.....	.....	.....0	.....	.....369,952	369,952	.....	.....	.....0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016	01/13/2020	30,049	.....	.....	.....	.....	.....0	.....	.....30,049	30,049	.....	.....	.....0	.....
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016	01/09/2020	1,222,631	.....	.....	.....	.....	.....0	.....	.....1,222,631	1,222,631	.....	.....	.....0	.....
	Prudential Capital Partners III, LP.....	Chicago.....	IL...	Distribution.....	10/15/2008	03/13/2020	188,804	.....	.....	.....	.....	.....0	.....	.....188,804	188,804	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016	03/24/2020	341,375	.....	.....	.....	.....	.....0	.....	.....341,375	341,375	.....	.....	.....0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017	03/24/2020	278,751	.....	.....	.....	.....	.....0	.....	.....278,751	278,751	.....	.....	.....0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							8,699,684	0	0	0	0	0	0	8,699,684	8,699,684	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	03/24/2020	6,556,098	.....	.....	.....	.....	.....0	.....	.....6,556,098	6,556,098	.....	.....	.....0	.....
	AIF Capital Asia III LP.....	Port-Louis.....	MUS	Distribution.....	12/15/2006	01/06/2020	178,602	.....	.....	.....	.....	.....0	.....	.....178,602	178,602	.....	.....	.....0	.....
	Ampersand Partners IX.....	Boston.....	MA..	Distribution.....	10/30/2018	01/15/2020	690,932	.....	.....	.....	.....	.....0	.....	.....690,932	690,932	.....	.....	.....0	.....
	Energy Spectrum Partners V, LP.....	Dallas.....	TX..	Distribution.....	12/01/2007	03/31/2020	7,489	(7,489)	.....	.....	.....	.....(7,489)	.....	- .....	- .....	.....	.....	.....0	.....
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000	03/31/2020	19,705	20,315	.....	.....	.....	.....20,315	.....	.....40,020	-	(40,020)	(40,020)	(40,020)	.....
	Arclight Energy Partners VI, LP.....	Wilmington.....	DE..	Distribution.....	07/02/2015	02/20/2020	310,196	.....	.....	.....	.....	.....0	.....	.....310,196	310,196	.....	.....	.....0	.....
	Ares Corporate Opportunities Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	06/22/2017	02/06/2020	390,609	.....	.....	.....	.....	.....0	.....	.....390,609	390,609	.....	.....	.....0	.....
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Distribution.....	03/20/2020	03/20/2020	4,625	.....	.....	.....	.....	.....0	.....	.....4,625	4,625	.....	.....	.....0	.....
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN	Distribution.....	11/05/2019	03/20/2020	1,087,520	.....	.....	.....	.....	.....0	.....	.....1,087,520	1,087,520	.....	.....	.....0	.....
	Carlyle Asia Partners V, L.P.....	Washington.....	DC..	Distribution.....	12/26/2018	03/26/2020	11,450	.....	.....	.....	.....	.....0	.....	.....11,450	11,450	.....	.....	.....0	.....
	Catterton Partners VII, L.P.....	Greenwich.....	CT..	Distribution.....	09/03/2013	03/20/2020	97,088	.....	.....	.....	.....	.....0	.....	.....97,088	97,088	.....	.....	.....0	.....
	CBPE Capital Fund VIII A LP.....	London.....	GBR	Distribution.....	03/03/2009	02/13/2020	1,566	.....	.....	.....	.....	.....0	.....	.....1,566	1,219	(347)	(347)	(347)	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Distribution.....	12/05/2017	03/03/2020	1,031,356	.....	.....	.....	.....	.....0	.....	.....1,031,356	1,031,356	.....	.....	.....0	.....
	EnCap Energy Capital Fund X, L.P.....	Wilmington.....	TX..	Distribution.....	03/31/2015	02/24/2020	73,263	.....	.....	.....	.....	.....0	.....	.....73,263	73,263	.....	.....	.....0	.....
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX..	Distribution.....	04/30/2014	02/27/2020	364,743	.....	.....	.....	.....	.....0	.....	.....364,743	364,743	.....	.....	.....0	.....
	Energy Spectrum VII, L.P.....	Dallas.....	TX..	Distribution.....	11/03/2014	01/27/2020	22,843	.....	.....	.....	.....	.....0	.....	.....22,843	22,843	.....	.....	.....0	.....
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX..	Distribution.....	08/30/2013	03/13/2020	147,529	.....	.....	.....	.....	.....0	.....	.....147,529	147,529	.....	.....	.....0	.....
	Global Infrastructure Partners.....	New York.....	NY..	Distribution.....	12/14/2007	03/20/2020	949,907	.....	.....	.....	.....	.....0	.....	.....949,907	949,907	.....	.....	.....0	.....
	Green Mountain Partners III.....	Quechee.....	VT..	Distribution.....	10/01/2002	01/09/2020	487,090	.....	.....	.....	.....	.....0	.....	.....487,090	487,090	.....	.....	.....0	.....
	GTCR XII, L.P.....	New York.....	NY..	Distribution.....	05/04/2018	01/03/2020	33,696	.....	.....	.....	.....	.....0	.....	.....33,696	33,696	.....	.....	.....0	.....
	ICG Europe VI.....	St Helier.....	JEY	Distribution.....	06/26/2015	03/30/2020	1,362,720	.....	.....	.....	.....	.....0	.....	.....1,362,720	1,362,720	.....	.....	.....0	.....
	ICG Europe VII.....	St Helier.....	JEY	Distribution.....	08/24/2018	03/16/2020	26,065	.....	.....	.....	.....	.....0	.....	.....26,065	25,970	(95)	(95)	(95)	.....
	Ironbridge Fund II, LP.....	Sidney.....	AUS	Distribution.....	09/01/2006	02/04/2020	27,168	.....	.....	.....	.....	.....0	.....	.....27,168	58,569	31,401	.....	.....31,401	.....
	MBK Partners Fund IV, L.P.....	Grand Cayman.....	CYM	Distribution.....	03/09/2017	02/11/2020	1,433,804	.....	.....	.....	.....	.....0	.....	.....1,433,804	1,433,804	.....	.....	.....0	.....
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	MYS	Distribution.....	02/01/2007	03/18/2020	100,477	.....	.....	.....	.....	.....0	.....	.....100,477	100,477	.....	.....	.....0	.....
	NCT Ventures Fund II LP.....	Wilmington.....	DE..	Distribution.....	06/20/2008	03/27/2020	193,416	.....	.....	.....	.....	.....0	.....	.....193,416	193,416	.....	.....	.....0	.....
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN..	Distribution.....	02/12/2008	02/28/2020	737,617	.....	.....	.....	.....	.....0	.....	.....737,617	737,617	.....	.....	.....0	.....

QE03.3

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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
	Peppertree Capital Fund IV, LP.....	Wilmington.....	OH.	Distribution.....	09/30/2013	02/07/2020	4,577,530	.....	.....	.....	.....	.....0	.....	.....4,577,530	4,577,530	.....	.....	.....0	.....
	Providence Equity Partners VIII L.P.....	Providence.....	RI...	Distribution.....	07/17/2019	03/23/2020	505,762	.....	.....	.....	.....	.....0	.....	.....505,762	505,762	.....	.....	.....0	.....
	Silver Lake Partners II, LP.....	Menlo Park.....	CA.	Distribution.....	07/28/2004	01/16/2020	67,278	.....	.....	.....	.....	.....0	.....	.....67,278	67,278	.....	.....	.....0	.....
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA.	Distribution.....	04/02/2013	03/13/2020	816,301	.....	.....	.....	.....	.....0	.....	.....816,301	816,301	.....	.....	.....0	.....
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	05/31/2014	02/27/2020	2,229,615	.....	.....	.....	.....	.....0	.....	.....2,229,615	2,229,615	.....	.....	.....0	.....
	TPG Asia VI, L.P.....	Grand Cayman.....	CYM	Distribution.....	04/07/2014	01/07/2020	1,014,727	.....	.....	.....	.....	.....0	.....	.....1,014,727	1,014,727	.....	.....	.....0	.....
	TPG Asia VII(A), L.P.....	Fort Worth.....	TX..	Distribution.....	07/26/2018	02/19/2020	73,904	.....	.....	.....	.....	.....0	.....	.....73,904	73,904	.....	.....	.....0	.....
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	Distribution.....	05/27/2015	02/26/2020	26,536	.....	.....	.....	.....	.....0	.....	.....26,536	26,536	.....	.....	.....0	.....
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010	02/04/2020	39,038	.....	.....	.....	.....	.....0	.....	.....39,038	39,038	.....	.....	.....0	.....
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX..	Distribution.....	01/24/2019	01/14/2020	1,110	.....	.....	.....	.....	.....0	.....	.....1,110	1,110	.....	.....	.....0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019	03/27/2020	417,174	.....	.....	.....	.....	.....0	.....	.....417,174	417,174	.....	.....	.....0	.....
	Yukon Capital Partners II, LP.....	Minneapolis.....	MN.	Distribution.....	11/05/2013	01/24/2020	78,552	.....	.....	.....	.....	.....0	.....	.....78,552	78,552	.....	.....	.....0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							26,195,101	12,826	0	0	0	12,826	0	26,207,927	26,198,866	30,959	(40,020)	(9,061)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Co-Investment Fund, LLC.....	Columbus.....	OH.	Distribution.....	02/28/2008	01/10/2020	29,032	239,347	- .....	.....	.....	.....239,347	.....	.....268,379	26,031	.....	.....(242,348)	(242,348)	.....
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004	02/28/2020	146,822	.....	.....	.....	.....	.....0	.....	.....146,822	146,822	.....	.....	.....0	.....
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							175,854	239,347	0	0	0	239,347	0	415,201	172,853	0	(242,348)	(242,348)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015	02/20/2020	9,828	.....	.....	.....	.....	.....0	.....	.....9,828	9,828	.....	.....	.....0	.....
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004	01/10/2020	.....	.....	- .....	.....	.....	.....0	.....	- .....	.....62	.....	.....62	62	.....
	Crow Holdings Realty Partners VIII, LP.....	Dover.....	DE..	Distribution.....	09/24/2018	01/31/2020	381,034	.....	.....	.....	.....	.....	.....	.....381,034	381,034	.....	.....	.....0	.....
	DivcoWest Fund V, L.P.....	Dover.....	DE..	Distribution.....	06/23/2017	02/05/2020	215,363	.....	.....	.....	.....	.....0	.....	.....215,363	215,363	.....	.....	.....0	.....
	Helios Infracore LLC.....	Washington.....	DC..	Distribution.....	12/22/2017	02/27/2020	522,440	.....	.....	.....	.....	.....0	.....	.....522,440	522,440	.....	.....	.....0	.....
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE..	Distribution.....	04/22/2019	03/06/2020	235,505	.....	.....	.....	.....	.....0	.....	.....235,505	235,505	.....	.....	.....0	.....
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016	01/30/2020	155,142	.....	.....	.....	.....	.....0	.....	.....155,142	155,142	.....	.....	.....0	.....
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017	01/30/2020	39,910	.....	.....	.....	.....	.....0	.....	.....39,910	39,910	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017	03/30/2020	1,396,800	.....	.....	.....	.....	.....0	.....	.....1,396,800	1,396,800	.....	.....	.....0	.....
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016	02/24/2020	228,593	.....	.....	.....	.....	.....0	.....	.....228,593	228,593	.....	.....	.....0	.....
	Rayette Apartments Leasing LP.....	Saint Paul.....	MN.	Distribution.....	07/16/2013	03/31/2020	300,614	.....	- .....	.....	.....	.....0	.....	.....300,614	300,614	.....	.....	.....0	435,401
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH.	Distribution.....	11/09/2007	01/09/2020	.....	.....	- .....	.....	.....	.....0	.....	- .....	- .....	.....	.....	.....0	8,253
	Stonehenge REV II LLC.....	Columbus.....	OH.	Distribution.....	04/26/2016	01/21/2020	118,626	.....	.....	.....	.....	.....0	.....	.....118,626	118,626	.....	.....	.....0	.....
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015	01/30/2020	74,094	.....	.....	.....	.....	.....0	.....	.....74,094	74,094	.....	.....	.....0	.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE..	Distribution.....	04/15/2016	03/24/2020	971,077	.....	.....	.....	.....	.....0	.....	.....971,077	971,077	.....	.....	.....0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	06/02/2017	02/28/2020	19,378	.....	.....	.....	.....	.....0	.....	.....19,378	19,378	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							4,668,404	0	0	0	0	0	0	4,668,404	4,668,466	0	62	62	443,654
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Citadel Wellington LLC.....	Chicago.....	IL...	Distribution.....	04/01/2019	01/28/2020	3,497,109	.....	.....	.....	.....	.....0	.....	.....3,497,109	3,497,109	.....	.....	.....0	.....
	D.E. Shaw Oculus Fund, LLC.....	New York.....	NY..	Distribution.....	02/01/2019	01/13/2020	2,221,001	.....	.....	.....	.....	.....0	.....	.....2,221,001	2,221,001	.....	.....	.....0	.....
	Horizon Portfolio LP.....	Wilmington.....	DE..	Distribution.....	04/01/2014	01/31/2020	.....	.....(4,394,393)	- .....	.....	.....	.....(4,394,393)	.....	.....(4,394,393)	95,025	.....	.....4,489,418	4,489,418	.....
	Millennium USA LP.....	New York.....	NY..	Distribution.....	02/01/2019	01/30/2020	2,724,690	.....	.....	.....	.....	.....0	.....	.....2,724,690	2,724,690	.....	.....	.....0	.....
	Vista Foundation III, L.P.....	Dover.....	DE..	Distribution.....	05/12/2016	02/14/2020	621,648	.....	.....	.....	.....	.....0	.....	.....621,648	621,648	.....	.....	.....0	.....
	XPI Holding I Limited.....	New York.....	NY..	Distribution.....	04/01/2019	02/06/2020	67,359	35,354	- .....	.....	.....	.....35,354	.....	.....102,713	58,931	.....	.....(43,782)	(43,782)	.....
	Riverview Multi Series Fund LLC - Class Event.....	Redbank.....	NJ..	Distribution.....	06/26/2007	03/31/2020	.....	.....97,764	.....	.....	.....	.....97,764	.....	.....97,764	- .....	.....	.....(97,764)	(97,764)	.....

QE03.4

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes 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
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							9,131,807	(4,261,275)	0	0	0	(4,261,275)	0	4,870,532	9,218,404	0	4,347,872	4,347,872	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington.....	DE..	Distribution.....	10/01/2015	01/03/2020	26,129	6,937,220	- .....	.....	.....	....6,937,220	.....	.....6,963,349	17,191	.....	....(6,946,158)	(6,946,158)	.....
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							26,129	6,937,220	0	0	0	6,937,220	0	6,963,349	17,191	0	(6,946,158)	(6,946,158)	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan.....	Dayton.....	OH.	Other-than-temporary-impairment.....	02/04/2002	01/07/2020	527,346	.....	- .....	.....525,986	.....	....(525,986)	.....	.....1,360	1,360	.....	.....	.....0	.....
3199999. Total - Non-Collateral Loans - Unaffiliated.....							527,346	0	0	525,986	0	(525,986)	0	1,360	1,360	0	0	0	0
4899999. Subtotal - Unaffiliated.....							49,222,342	(4,248,449)	0	525,986	0	(4,774,435)	0	44,447,907	48,786,780	30,959	4,307,914	4,338,873	443,654
4999999. Subtotal - Affiliated.....							201,983	7,176,567	0	0	0	7,176,567	0	7,378,550	190,044	0	(7,188,506)	(7,188,506)	0
5099999. Totals.....							49,424,325	2,928,118	0	525,986	0	2,402,132	0	51,826,457	48,976,824	30,959	(2,880,592)	(2,849,633)	443,654

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government											
912810	QY	7	U S Treasury Bd 2.750% 11/15/42		03/11/2020	Citigroup		64,902,544	50,000,000	445,742	1
0599999			Total - Bonds - U.S. Government					64,902,544	50,000,000	445,742	XXX
Bonds - All Other Government											
135087	K3	7	Canada /Govt/ Bd CDN\$ 1.250% 06/01/30		03/25/2020	RW Pressprich & Co		2,225,599	2,145,156	8,595	1FE
040114	GW	4	Argentina (Republic of) Sr Nt 6.875% 0	D	03/17/2020	Direct		419,859	1,325,000	37,197	5FE
040114	HK	9	Argentina (Republic of) Sr Nt 5.625% 0	D	03/26/2020	Direct		1,172,593	3,144,000	23,896	5FE
1099999			Total - Bonds - All Other Government					3,818,051	6,614,156	69,688	XXX
Bonds - U.S. Political Subdivisions of States											
758449	SF	0	Reedy Creek Impt Dist FL GO TxbI Ref Ser		02/05/2020	JP Morgan Securities LLC		2,620,000	2,620,000		1FE
2499999			Total - Bonds - U.S. Political Subdivisions of States					2,620,000	2,620,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment											
631060	CV	0	Narragansett Bay RI Wtr Sys Re TxbI Ref		02/27/2020	Barclays Capital Inc		1,140,000	1,140,000		1FE
64990G	A5	1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV		02/26/2020	Merrill Lynch		5,000,000	5,000,000		1FE
956704	D3	1	West Virginia Univ Rev TxbI Ref Ser A		02/27/2020	Merrill Lynch		2,380,000	2,380,000		1FE
977100	HD	1	Wisconsin St Gen Fd Rev Ref Ser A 2.42		01/29/2020	Citigroup		2,771,000	2,771,000		1FE
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments					11,291,000	11,291,000	0	XXX
Bonds - Industrial and Miscellaneous											
03027X	BA	7	American Tower Corp Sr Nt 2.900% 01/15		01/07/2020	Various		9,956,520	10,000,000		2FE
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202		01/17/2020	Nomura Securities Intl LLC		9,959,820	9,960,000	15,692	1FE
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R 2.862%		02/24/2020	JP Morgan Securities LLC		3,500,000	3,500,000		1FE
03765X	AJ	5	Apidos CLO CLO Ser 2015-22A A2R 3.302%		02/24/2020	JP Morgan Securities LLC		2,000,000	2,000,000		1FE
039482	AB	0	Archer-Daniels-Midland Co Sr Nt 3.250%		03/25/2020	Citigroup		992,230	1,000,000		1FE
05522R	CX	4	Bank of America Credit Card Tr LBASS 201		03/26/2020	JP Morgan Securities LLC		653,782	657,300	504	1FE
05522R	CY	2	Bank of America Credit Card Tr LBASS Ser		03/31/2020	BNP Paribas Securities Corp		557,819	551,997	704	1FE
05522R	DA	3	Bank of America Credit Card Tr LBASS Ser		03/27/2020	Barclays Capital Inc		5,100,301	5,004,128	6,895	1FE
14448C	AA	2	Carrier Global Corp Sr Nt 2.722% 02/15		02/18/2020	Various		1,003,024	1,000,000		2FE
17305E	GK	5	Citibank Cr Card Issuance Tr LBASS Ser 2		03/27/2020	Goldman Sachs & Company		1,476,263	1,470,347	7,221	1FE
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl		03/16/2020	Citigroup		9,314,478	9,262,377	15,309	1FM
254683	CK	9	Discover Card Mstr Tr LBASS Ser 2019-A1		03/26/2020	Lloyds Securities Inc		482,683	478,070	606	1FE
25746U	DG	1	Dominion Resources Inc Sr Nt Ser C 3.3		03/31/2020	Scotia Capital		5,939,700	6,000,000		2FE
337932	AL	1	Firstenergy Corp Sr Nt 2.650% 03/01/30		02/18/2020	Various		999,730	1,000,000		2FE
341081	FZ	5	Florida Pwr & Lt Co Sec Nt 2.850% 04/0		03/24/2020	Wells Fargo Securities LLC		4,994,900	5,000,000		1FE
369550	BM	9	General Dynamics Corp Sr Nt 3.625% 04/		03/23/2020	Wells Fargo Securities LLC		3,957,880	4,000,000		1FE
437076	CB	6	Home Depot Inc Sr Nt 2.700% 04/15/30		03/26/2020	JP Morgan Securities LLC		994,410	1,000,000		1FE
000000	00	0	Housing Action Fund LLC Prom Nt Sec 3		02/18/2020	Direct		314,436	314,436		4Z
442851	AL	5	Howard University Sr Nt 2.895% 10/01/2		02/03/2020	Loop Capital Markets LLC		1,390,218	1,385,725		2FE
442851	AM	3	Howard University Sr Nt 2.945% 10/01/3		02/05/2020	Loop Capital Markets LLC		1,081,584	1,080,000		2FE
442851	AN	1	Howard University Sr Nt 2.995% 10/01/3		01/31/2020	Loop Capital Markets LLC		615,000	615,000		2FE
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt 4.300		02/21/2020	Scotia Capital		1,112,990	1,000,000	4,778	2FE
57629W	CH	1	Mass Mutual Global Funding Nt 3.400% 0		01/07/2020	Goldman Sachs & Company		5,180,819	4,900,000	55,996	1FE
57636Q	AP	9	Mastercard Inc Sr Nt 3.350% 03/26/30		03/24/2020	Citigroup		1,996,120	2,000,000		1FE
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36		03/09/2020	Wells Fargo Securities LLC		500,000	500,000		1Z
64829K	BW	9	New Residential Mtg Ln Tr RMBS Ser 2017		03/27/2020	Citigroup		3,868,461	3,887,901	12,960	1FM
64829L	AA	6	New Residential Mtg Ln Tr RMBS Ser 2016		03/31/2020	Citigroup		2,202,799	2,186,401	228	1FM
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017		03/27/2020	Citigroup		5,990,992	6,339,674	20,340	1FM
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019		03/13/2020	Wells Fargo Securities LLC		8,446,861	8,095,225	15,291	1FM

QE04

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
QE04.1	64830G	AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-.....	.....	03/13/2020.....	Cantor Fitzgerald & Co.....	.....	6,976,290	6,659,942	11,840	1FM.....
	64830T	AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-.....	.....	01/09/2020.....	Goldman Sachs & Company.....	.....	14,028,299	13,640,000	57,023	1FE.....
	65341K	BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	.....	03/25/2020.....	Deutsche Bank Capital.....	.....	1,103,970	1,173,900	1,256	1FE.....
	68902V	AF 4	Otis Worldwide Corp Sr Nt 2.565% 02/15.....	.....	02/19/2020.....	Various.....	.....	999,998	1,000,000	.....	2FE.....
	70163#	AA 0	Parliament Funding (Owl Rock) Nt 4.659.....	.....	03/30/2020.....	Direct.....	.....	2,560,000	2,560,000	.....	2PL.....
	74340X	BK 6	Prologis LP Sr Nt 3.250% 10/01/26.....	.....	02/10/2020.....	Tax Free Exchange.....	.....	9,391,003	9,500,000	110,635	1FE.....
	80386W	AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0.....	.....	03/31/2020.....	Direct.....	.....	343,576	660,000	8,773	3FE.....
	89175M	AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....	.....	03/11/2020.....	Bank of America BISD Dealer.....	.....	5,937,750	5,626,116	7,033	1FM.....
	89175M	AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....	.....	03/11/2020.....	Bank of America BISD Dealer.....	.....	7,580,615	7,013,000	9,058	1FM.....
	89176L	AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....	.....	03/12/2020.....	Bank of America BISD Dealer.....	.....	547,891	500,000	781	1FM.....
	98389B	AY 6	Xcel Energy Inc Sr Nt 3.400% 06/01/30.....	.....	03/27/2020.....	JP Morgan Securities LLC.....	.....	996,700	1,000,000	.....	2FE.....
	P16259	AM 8	BBVA Bancomer SA Texas Sub Nt 5.125% 0.....	.....	02/03/2020.....	Direct.....	.....	469,700	440,000	1,128	3FE.....
	134808	AC 8	Canacol Energy Ltd Sr Nt 7.250% 05/03/.....	A.....	03/11/2020.....	Direct.....	.....	447,125	490,000	12,828	4FE.....
	941053	AH 3	Waste Connections Inc Sr Nt 4.250% 12/.....	A.....	01/21/2020.....	Various.....	.....	566,073	500,000	3,069	2FE.....
	941053	AJ 9	Waste Connections Inc Sr Nt 3.500% 05/.....	A.....	01/21/2020.....	JP Morgan Securities LLC.....	.....	678,649	630,000	5,023	2FE.....
	94106B	AA 9	Waste Connections Inc Sr Nt 2.600% 02/.....	A.....	01/21/2020.....	Bank of America BISD Dealer.....	.....	499,955	500,000	.....	2FE.....
	000000	00 0	Digicel Limited Sr Nt 6.000% 04/15/21.....	D.....	01/17/2020.....	Direct.....	.....	228,825	270,000	4,365	6FE.....
	000000	00 0	Cia Latino Americana 1st Lien 9.500% 0.....	D.....	03/27/2020.....	Direct.....	.....	69,475	185,000	365	5FE.....
	000000	00 0	TBC Bank JSC Sr Nt 5.750% 06/19/24.....	D.....	01/15/2020.....	Direct.....	.....	561,833	530,000	2,326	3FE.....
	000000	00 0	Vendanta Resources Plc Sr Nt 6.125% 08.....	D.....	03/02/2020.....	Direct.....	.....	280,563	335,000	1,425	4FE.....
	000000	00 0	Banco Do Brasil (Cayman) Sr Nt 4.625%.....	D.....	01/09/2020.....	Direct.....	.....	1,370,110	1,295,000	29,614	3FE.....
	000000	00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt 6.750%.....	D.....	01/22/2020.....	Direct.....	.....	459,240	445,000	8,260	4FE.....
	000000	00 0	Akbank TAS Sr Nt 5.125% 03/31/25.....	D.....	03/16/2020.....	Direct.....	.....	475,053	515,000	11,809	4FE.....
	000000	00 0	China Evergrande Group Sec Nt 8.750% 0.....	D.....	01/09/2020.....	Direct.....	.....	177,500	200,000	583	4FE.....
	000000	00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2.....	D.....	03/10/2020.....	Direct.....	.....	2,301,610	2,780,000	24,204	5FE.....
	000000	00 0	MHP Lux SA Sr Nt 6.950% 04/03/26.....	D.....	03/24/2020.....	Direct.....	.....	232,278	325,000	10,855	4FE.....
	000000	00 0	Medco Bell PTE Ltd 1st Lien 6.375% 01/.....	D.....	03/09/2020.....	Direct.....	.....	366,080	520,000	3,775	4FE.....
	000000	00 0	Nexa Resources SA Sr Nt 5.375% 05/04/2.....	D.....	02/20/2020.....	Direct.....	.....	941,063	875,000	14,371	3FE.....
	000000	00 0	Centrais Eletricas Bras Sr Nt 4.625% 0.....	D.....	03/03/2020.....	Direct.....	.....	385,781	375,000	1,493	3FE.....
	000000	00 0	Intl Airport Finance SA 1st Lien 12.000.....	D.....	03/12/2020.....	Direct.....	.....	156,000	200,000	67	4FE.....
	000000	00 0	ACWA Power Mgmt Invst Sec Nt 5.950% 12.....	D.....	01/06/2020.....	Direct.....	.....	487,988	455,000	1,730	2FE.....
	00973R	AE 3	Aker BP ASA Nt 3.000% 01/15/25.....	D.....	01/17/2020.....	Various.....	.....	10,485,594	10,500,000	204	2FE.....
	05583J	AG 7	BPCE SA Sr Nt 2.375% 01/14/25.....	D.....	01/06/2020.....	Barclays Capital Inc.....	.....	4,473,090	4,500,000	.....	1FE.....
	05968L	AL 6	Bancolombia SA Sub Nt 4.625% 12/18/29.....	D.....	01/21/2020.....	Direct.....	.....	933,888	910,000	4,092	3FE.....
	12642K	AB 0	CSN Islands XI Corp Sr Nt 6.750% 01/28.....	D.....	01/23/2020.....	Direct.....	.....	530,000	530,000	.....	4FE.....
	151290	BV 4	Cemex SAB de CV Sec Nt 5.450% 11/19/29.....	D.....	02/13/2020.....	Direct.....	.....	374,703	355,000	4,783	3FE.....
	15236F	AB 6	Centrais Eletricas Brasileiro Sr Nt 4.6.....	D.....	03/03/2020.....	Direct.....	.....	1,270,255	1,255,000	2,250	3FE.....
	20445P	AG 0	Cia Latino Americana 1st Lien 9.500% 0.....	D.....	03/04/2020.....	Direct.....	.....	97,561	202,724	.....	5FE.....
	20445P	AG 0	Cia Latino Americana 1st Lien 9.500% 0.....	D.....	01/17/2020.....	Tax Free Exchange.....	.....	2,095,253	2,125,000	.....	5FE.....
	225313	AM 7	Credit Agricole SA Sub Nt 3.250% 01/14.....	D.....	01/08/2020.....	Various.....	.....	3,981,657	4,000,000	.....	2FE.....
	37959D	AB 0	Globo Comunicacoes Sr Nt 4.875% 01/22/.....	D.....	01/16/2020.....	Direct.....	.....	225,000	225,000	.....	3FE.....
	40053F	AC 2	Grupo Aval Ltd Sr Nt 4.375% 02/04/30.....	D.....	01/28/2020.....	Direct.....	.....	447,444	450,000	.....	3FE.....
	48300T	AD 4	Kaisa Group Holdings LTD Sec Nt 11.950%.....	D.....	01/09/2020.....	Direct.....	.....	283,219	265,000	7,125	4FE.....
	49989A	AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25.....	D.....	01/31/2020.....	Direct.....	.....	333,670	305,000	7,875	4FE.....
	58547D	AD 1	Melco Resorts Finance Sr Nt 5.375% 12/.....	D.....	01/15/2020.....	Direct.....	.....	910,238	870,000	5,586	3FE.....
	692733	AB 4	Oztel Holdings SPC Ltd Sec Nt 6.625% 0.....	D.....	03/25/2020.....	Direct.....	.....	190,450	260,000	7,321	3FE.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
71647N	AA	7	Petrobras Global Finance Nt	5.625% 05/.....	D.....	03/09/2020.....	Direct.....			503,840	470,000	8,152	3FE.....
75975A	AA	8	Renew Power Pvt Ltd 1st Lien Nt	5.875%.....	D.....	01/21/2020.....	Direct.....			687,000	687,000		3FE.....
785712	AG	5	Sable Intl Finance Ltd Nt	5.750% 09/07.....	D.....	02/28/2020.....	Direct.....			1,500,916	1,420,000	8,929	3FE.....
90015Y	AA	7	Türkiye Sinai Kalkinma Sr Nt	6.000% 01.....	D.....	01/15/2020.....	Direct.....			323,274	325,000		4FE.....
92334V	AA	3	Veon Holdings BV Sr Nt	4.000% 04/09/25.....	D.....	01/30/2020.....	Direct.....			930,888	895,000	11,001	3FE.....
G9420R	AA	4	Valaris Plc Sr Nt	4.875% 06/01/22.....	D.....	02/26/2020.....	Tax Free Exchange.....			19,460,910	19,400,000	223,302	5FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....										206,243,663	205,336,263	790,833	XXX.....

Bonds - Unaffiliated Bank Loans

QE04.2	000000	00	0	Animal Supply Company New Term Ln Nt 1.....		02/05/2020.....	Direct.....			537,931	551,724		5Z.....
	000000	00	0	Animal Supply Company New Term Ln Nt 1.....		03/31/2020.....	Interest Capitalization.....			2,109	2,109		5Z.....
	000000	00	0	Petroleum Service Group LLC First Lien T.....		03/06/2020.....	Tax Free Exchange.....			435,651	435,651	502	3PL.....
	000000	00	0	Planview Incremental Term Ln Nt 2 6.86.....		03/06/2020.....	Tax Free Exchange.....			1,797,506	1,808,514	2,059	3Z.....
	000000	00	0	US Radiology Specialists Inc Additional.....		02/11/2020.....	Direct.....			491,435	501,464		4FE.....
	000000	00	0	US Radiology Specialists Inc Additional.....		01/02/2020.....	Direct.....			199,583	200,586		4FE.....
	000000	00	0	US Radiology Specialists Inc Additional.....		02/28/2020.....	Tax Free Exchange.....			491,538	501,464		4FE.....
	000000	00	0	Sovos LLC Revolver Nt 1 5.982% 04/29/2.....		03/26/2020.....	Direct.....			865,312	865,312		4PL.....
	000000	00	0	Westrock Coffee Holdings LLC Term Ln Nt.....		03/24/2020.....	Direct.....			7,368,750	7,500,000		4Z.....
	000000	00	0	Reddy Ice Holdings Inc Delayed Draw Term.....		03/18/2020.....	Direct.....			137,005	139,091		3PL.....
	000000	00	0	Petroleum Service Group LLC Delayed Draw.....		03/24/2020.....	Direct.....			44,877	45,330		3PL.....
	000000	00	0	Concert Golf Partners LLC Delayed Draw T.....		02/03/2020.....	Direct.....			62,082	62,709		2Z.....
	000000	00	0	Wealth Enhance Group LLC Delayed Draw Te.....		02/28/2020.....	Direct.....			128,366	129,499		3Z.....
	000000	00	0	Marcone Appliance Parts Inc Incremental.....		02/20/2020.....	Direct.....			314,938	320,548		5.....
	000000	00	0	Wildcat Buyer Co Inc Term Ln Nt 1 7.13.....		02/27/2020.....	Direct.....			377,432	386,119		4Z.....
	000000	00	0	Lytix Term Ln Nt 1 7.000% 02/28/26.....		02/27/2020.....	Direct.....			5,243,225	5,341,935		4Z.....
	000000	00	0	GB Auto Service Inc Delayed Draw Term Ln.....		03/09/2020.....	Direct.....			149,186	150,884		4Z.....
	000000	00	0	Pathway Partners Vet Mgmt LLC 1st Lien T.....		03/31/2020.....	Direct.....			1,411,952	1,419,047		3Z.....
	000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1.....		03/05/2020.....	Tax Free Exchange.....			9,950,577	9,974,937		4FE.....
	000000	00	0	Kellermeyer Building Svcs Delayed Draw T.....		01/10/2020.....	Direct.....			256,235	258,824		4Z.....
	000000	00	0	Generac Power Systems Inc New Term Ln B.....		01/02/2020.....	Tax Free Exchange.....			23,505,876	23,509,732	2,388	3FE.....
	000000	00	0	GPM Investments LLC Term Ln Nt 1 6.200.....		02/28/2020.....	Direct.....			1,089,297	1,117,228		4Z.....
	00797*	AA	5	Aero Operating LLC Term Ln Nt 1 8.081%.....		02/07/2020.....	Direct.....			1,364,513	1,399,500		3Z.....
	01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....		02/28/2020.....	Tax Free Exchange.....			11,001	11,250		4Z.....
	03525@	AA	6	Animal Supply Company New Term Ln Nt 1.....		03/31/2020.....	Interest Capitalization.....			26,203	26,203		5.....
	03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....		03/26/2020.....	Tax Free Exchange.....			9,596	9,747	4	4FE.....
	04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1 5.311%.....		03/12/2020.....	Tax Free Exchange.....			1,524	1,551	1	4FE.....
	14852D	AC	5	Castle US Holding Corp Term Ln Nt 1 4.....		03/04/2020.....	Various.....			8,769,250	8,750,000		4Z.....
	20049#	AA	5	Command Alkon Inc 1st Lien Term Ln Nt 1.....		03/31/2020.....	Interest Capitalization.....			22,370	22,370		3PL.....
	25374L	A*	9	Centric Brands Inc 1st Lien Term Ln Nt 6.....		01/31/2020.....	Tax Free Exchange.....			73,821	75,000	32	4PL.....
	30282#	AB	8	First Watch Restaurants Delayed Draw Ter.....		01/06/2020.....	Direct.....			371,650	371,650		3PL.....
	35041@	AD	7	Foundation Risk Partners Corp Delayed Dr.....		02/11/2020.....	Direct.....			210,999	213,131		3PL.....
	36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4 7.081%.....		03/02/2020.....	Interest Capitalization.....			24,251	24,251		3PL.....
	45778E	AG	9	Innophos Holdings Term Ln Nt 1 4.755%.....		02/13/2020.....	RBC Capital Markets LLC.....			4,875,500	4,900,000		4FE.....
	48881#	AC	3	En Engineering LLC (Kene Acq) Delayed Dr.....		02/06/2020.....	Direct.....			149,058	150,564		3PL.....
	48881#	AC	3	En Engineering LLC (Kene Acq) Delayed Dr.....		03/31/2020.....	Tax Free Exchange.....			149,082	150,564		3PL.....
	62931*	AA	2	Topix Pharma Term Ln Nt 2 5.691% 10/31.....		02/28/2020.....	Tax Free Exchange.....			3,311	3,375		3PL.....
	62931*	AC	8	Topix Pharma Delayed Draw Term Ln Nt 2.....		02/21/2020.....	Direct.....			353,059	356,625		3PL.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			03/13/2020.....	Tax Free Exchange.....		459,047	472,489	283	3PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			02/26/2020.....	Direct.....		173,680	173,680		3PL.....
67113@ AB 7	OTG Management LLC Incremental DD Term L.....			03/13/2020.....	Tax Free Exchange.....		118,228	118,228	35	3PL.....
69406* AB 1	Planview Incremental Term Ln 2 Nt 1 7.....			01/30/2020.....	Direct.....		452,385	456,954		3Z.....
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 3 6.....			03/03/2020.....	Tax Free Exchange.....		5,173	5,318	1	3PL.....
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N.....			01/27/2020.....	Direct.....		1,764,000	1,800,000		3Z.....
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt.....			01/29/2020.....	Direct.....		121,990	121,990		2PL.....
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2 7.....			03/31/2020.....	Tax Free Exchange.....		5,195,310	5,294,118		3PL.....
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1.....			03/31/2020.....	Tax Free Exchange.....		7,192	7,347	1	3PL.....
90372@ AC 3	US Radiology Specialists Inc Delayed Dra.....			01/01/2020.....	Tax Free Exchange.....		416,604	418,614		4FE.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 6.....			02/28/2020.....	Tax Free Exchange.....		16,039	16,250		5PL.....
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2.....			02/28/2020.....	Interest Capitalization.....		20,246	20,246		5PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....			02/28/2020.....	Interest Capitalization.....		18,448	18,448		5PL.....
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....			02/28/2020.....	Tax Free Exchange.....		14,736	14,736		5PL.....
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N.....		A.....	03/31/2020.....	Interest Capitalization.....		123,032	123,032		6*.....
000000 00 0	Desarrolladora Energetica SA Term Ln 1L.....		D.....	01/27/2020.....	Taxable Exchange.....		2,150,893	2,867,857		6*.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....							82,333,054	83,617,795	5,306	XXX.....
8399997. Total - Bonds - Part 3.....							371,208,312	359,479,214	1,311,569	XXX.....
8399999. Total - Bonds.....							371,208,312	359,479,214	1,311,569	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet.....		D.....	01/31/2020.....	Direct.....	925,000.000	933,333		12,561	3FE.....
000000 00 0	Royal Capital BV Sr Nt 4.875% Perpet.....		D.....	02/19/2020.....	Direct.....	534,000.000	546,015		7,564	4Z.....
000000 00 0	Banco Mercantil De Norte Jr Sub Nt 6.8.....		D.....	03/19/2020.....	Direct.....	500,000.000	377,500		7,352	3FE.....
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....			03/12/2020.....	Direct.....	19,938.370	1,993,837			1PL.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							3,850,685	XXX	27,477	XXX.....
8999997. Total - Preferred Stocks - Part 3.....							3,850,685	XXX	27,477	XXX.....
8999999. Total - Preferred Stocks.....							3,850,685	XXX	27,477	XXX.....
9899999. Total - Preferred and Common Stocks.....							3,850,685	XXX	27,477	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							375,058,997	XXX	1,339,046	XXX.....

QE04.3

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Administrative Symbol

Bonds - U.S. Government

36179S	T7	2	GNMA Pool #MA4174	5.000%	11/20/24..	..	03/01/2020.	Paydown.....			1,374	1,374	1,422	1,403	.....	.....(29)	(29)	.....	.....1,374	.....	.....	.....0	11	11/20/2024.	1.....	
36202C	4P	5	GNMA Pool #2630	6.500%	08/20/28.....	..	03/01/2020.	Paydown.....			254	254	267	263	.....	.....(9)	(9)	.....	.....254	.....	.....	.....0	3	08/20/2028.	1.....	
38377N	N7	5	GNMA REMIC Ser 2010-164 CI BD	3.500%	0	..	03/01/2020.	Paydown.....			732,150	732,150	722,801	730,462	.....	.....1,688	1,688	.....	.....732,150	.....	.....	.....0	4,188	09/20/2037.	1.....	
			GNMA REMIC Ser 2010-163 CI MD	4.000%	0	..	03/01/2020.	Paydown.....			1,062,027	1,062,027	1,021,910	1,053,580	.....	.....8,446	8,446	.....	.....1,062,027	.....	.....	.....0	7,185	06/16/2039.	1.....	
38377U	PV	4	GNMA REMIC Ser 2011-34 CI PB	4.000%	08	..	03/01/2020.	Paydown.....			380,275	380,275	367,269	378,692	.....	.....1,583	1,583	.....	.....380,275	.....	.....	.....0	2,388	08/20/2039.	1.....	
742651	DU	3	Private Export Funding Corp Nt	2.250%	...	..	03/15/2020.	Maturity.....			5,000,000	5,000,000	5,036,865	5,001,854	.....	.....(1,854)	(1,854)	.....	.....5,000,000	.....	.....	.....0	56,250	03/15/2020.	1FE.....	
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3	1Z		..	03/01/2020.	Paydown.....			97,879	97,879	100,604	97,896	.....	.....(17)	(17)	.....	.....97,879	.....	.....	.....0	1,202	09/15/2025.	1.....	
			Vendee Mtg Tr RMBS REMIC Ser 1996-2	1Z		..	03/01/2020.	Paydown.....			89,344	89,344	88,900	89,047	.....	.....297	297	.....	.....89,344	.....	.....	.....0	1,050	06/15/2026.	1.....	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2	CI 1		..	03/01/2020.	Paydown.....			48,597	48,597	51,027	48,770	.....	.....(173)	(173)	.....	.....48,597	.....	.....	.....0	476	06/15/2028.	1.....	
912810	EE	4	U S Treasury Bd	8.500%	02/15/20.....	..	02/15/2020.	Maturity.....			2,000,000	2,000,000	2,760,313	2,008,947	.....	.....(8,947)	(8,947)	.....	.....2,000,000	.....	.....	.....0	85,000	02/15/2020.	1.....	
912828	S7	6	U S Treasury Nt	1.125%	07/31/21.....	..	01/29/2020.	Various.....			14,803,144	15,000,000	14,526,792	14,793,402	.....	.....9,742	9,742	.....	.....14,803,144	.....	.....	.....0	83,458	07/31/2021.	1.....	
0599999.	Total - Bonds - U.S. Government.....										24,215,044	24,411,900	24,678,170	24,204,316	0	10,727	0	10,727	0	24,215,044	0	0	0	241,211	XXX	XXX

Bonds - All Other Government

000000	00	0	Republic of Nigeria Sr Nt	7.696%	02/23...	D	01/07/2020.	Direct.....			749,469	725,000	643,800	645,777		38	38		645,815		103,654	103,654	21,078	02/23/2038.	4FE.....	
1099999.	Total - Bonds - All Other Government.....										749,469	725,000	643,800	645,777	0	38	0	38	0	645,815	0	103,654	103,654	21,078	XXX	XXX

Bonds - U.S. Political Subdivisions of States

360064	PV	5	Fulton Cnty GA Sch Dist GO Ref	5.500%	..	01/02/2020.	Redemption	100.0000.....			1,915,000	1,915,000	2,181,798	1,940,068		(25,068)	(25,068)		1,915,000			0	52,663	01/01/2021.	1FE.....	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....										1,915,000	1,915,000	2,181,798	1,940,068	0	(25,068)	0	(25,068)	0	1,915,000	0	0	0	52,663	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

3128F2	FX	8	FHLMC Gold PC Pool #D62882	7.000%	08/1	..	03/01/2020.	Paydown.....			1,261	1,261	1,228	1,244		17		17		1,261			0	15	08/15/2025.	1.....
3128NE	A5	9	FHLMC Pool #1A0028	4.668%	10/25/35..	..	03/01/2020.	Paydown.....			1,928	1,928	1,947	1,952	.....	.....(24)	(24)	.....	.....1,928	.....	.....	.....0	15	10/25/2035.	1.....	
312905	E4	0	FHLMC REMIC Ser 1085 CI G	8.500%	05/15	..	01/01/2020.	Paydown.....			447	447	445	447	.....	.....	.....0	.....	.....447	.....	.....	.....0	3	05/15/2021.	1.....	
			FHLMC REMIC Ser 1077-E	9.000%	05/15/21	..	03/01/2020.	Paydown.....			2,753	2,753	2,905	2,773	.....	.....(20)	(20)	.....	.....2,753	.....	.....	.....0	42	05/15/2021.	1.....	
312906	E5	5	FHLMC REMIC Ser 1116-XA	8.400%	08/15/2	..	03/01/2020.	Paydown.....			962	962	925	954	.....	.....7	7	.....	.....962	.....	.....	.....0	13	08/15/2021.	1.....	
312913	ZE	9	FHLMC REMIC Ser 1437-HD	7.000%	12/15/2	..	03/01/2020.	Paydown.....			3,322	3,322	3,407	3,341	.....	.....(19)	(19)	.....	.....3,322	.....	.....	.....0	40	12/15/2022.	1.....	
312915	UF	6	FHLMC REMIC Ser 1504 Z	7.000%	05/15/23	..	03/01/2020.	Paydown.....			22,264	22,264	22,902	22,422	.....	.....(158)	(158)	.....	.....22,264	.....	.....	.....0	251	05/15/2023.	1.....	
			FHLMC Gold PC Pool #C00418	7.000%	08/1	..	03/01/2020.	Paydown.....			558	558	543	548	.....	.....9	9	.....	.....558	.....	.....	.....0	9	08/15/2025.	1.....	
3132GK	ZN	9	FHLMC Pool #Q04649	3.500%	11/15/41.	..	03/01/2020.	Paydown.....			1,072,025	1,072,025	1,114,229	1,110,732	.....	.....(38,707)	(38,707)	.....	.....1,072,025	.....	.....	.....0	6,470	11/15/2041.	1.....	
3132GL	XT	6	FGLMC Pool #Q05490	3.500%	01/15/42.	..	03/01/2020.	Paydown.....			234,831	234,831	244,042	243,113	.....	.....(8,282)	(8,282)	.....	.....234,831	.....	.....	.....0	1,033	01/15/2042.	1.....	

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Administrative Symbol
3132GR AS 0	FGLMC Pool #Q06017	3.500%	02/15/42.	..	03/01/2020.	Paydown.....	.....	383,503	383,503	398,575	397,109	.....	.....(13,606)	.....	.....(13,606)	.....	383,503	.....	.....	.....0	2,227	02/15/2042.	1.....
3132GR ZW 4	FGLMC Pool #Q06757	3.500%	03/15/42.	..	03/01/2020.	Paydown.....	.....	98,495	98,495	101,515	101,268	.....	.....(2,773)	.....	.....(2,773)	.....	98,495	.....	.....	.....0	444	03/15/2042.	1.....
3132GT GV 3	FHLMC Pool #Q08012	3.500%	04/15/42.	..	03/01/2020.	Paydown.....	.....	351,963	351,963	365,742	364,471	.....	.....(12,507)	.....	.....(12,507)	.....	351,963	.....	.....	.....0	2,036	04/15/2042.	1.....
3132GT JE 8	FHLMC Pool #Q08061	3.500%	05/15/42.	..	03/01/2020.	Paydown.....	.....	5,080	5,080	5,110	5,109	.....	.....(29)	.....	.....(29)	.....	5,080	.....	.....	.....0	30	05/15/2042.	1.....
31335G EC 5	FHLMC Gold PC Pool #C80131	6.000%	03/1	..	03/01/2020.	Paydown.....	.....	1,411	1,411	1,379	1,396	.....	.....15	.....	.....15	.....	1,411	.....	.....	.....0	14	03/15/2024.	1.....
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	6.250%	12/15/2	..	03/01/2020.	Paydown.....	.....	8,051	8,051	8,458	8,145	.....	.....(94)	.....	.....(94)	.....	8,051	.....	.....	.....0	86	12/15/2023.	1.....
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	6.750%	02/15/24	..	03/01/2020.	Paydown.....	.....	16,395	16,395	16,962	16,550	.....	.....(155)	.....	.....(155)	.....	16,395	.....	.....	.....0	182	02/15/2024.	1.....
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	6.500%	02/15/24	..	03/01/2020.	Paydown.....	.....	32,103	32,103	32,305	32,098	.....	.....6	.....	.....6	.....	32,103	.....	.....	.....0	340	02/15/2024.	1.....
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	6.500%	04/15/26	..	03/01/2020.	Paydown.....	.....	9,471	9,471	9,764	9,571	.....	.....(100)	.....	.....(100)	.....	9,471	.....	.....	.....0	106	04/15/2026.	1.....
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	7.000%	06/17/2	..	03/01/2020.	Paydown.....	.....	3,424	3,424	3,534	3,453	.....	.....(29)	.....	.....(29)	.....	3,424	.....	.....	.....0	40	06/17/2027.	1.....
3133TC 6P 8	FHLMC Structured Ser 2008 M	7.000%	11/	..	03/01/2020.	Paydown.....	.....	31,847	31,847	33,067	32,407	.....	.....(560)	.....	.....(560)	.....	31,847	.....	.....	.....0	396	11/20/2027.	1.....
31342A P4 5	FHLMC Pool #780443	4.527%	03/25/33.	..	03/01/2020.	Paydown.....	.....	23,546	23,546	23,522	23,501	.....	.....44	.....	.....44	.....	23,546	.....	.....	.....0	126	03/25/2033.	1.....
31356B CJ 7	FHLMC Gold PC Pool #D49973	6.000%	03/1	..	03/01/2020.	Paydown.....	.....	1,154	1,154	1,033	1,101	.....	.....53	.....	.....53	.....	1,154	.....	.....	.....0	12	03/15/2024.	1.....
31358E MW 9	FNMA REMIC Ser 1990-64Z	10.000%	06/25/2	..	03/01/2020.	Paydown.....	.....	2,328	2,328	2,613	2,333	.....	.....(5)	.....	.....(5)	.....	2,328	.....	.....	.....0	37	06/25/2020.	1.....
31358E RK 0	FNMA REMIC Ser 1990-72B	9.000%	07/25/2	..	03/01/2020.	Paydown.....	.....	1,334	1,334	1,302	1,325	.....	.....9	.....	.....9	.....	1,334	.....	.....	.....0	20	07/25/2020.	1.....
31358E XG 2	FNMA REMIC Ser 1990-83A	9.250%	07/25/2	..	03/01/2020.	Paydown.....	.....	2,206	2,206	2,199	2,193	.....	.....13	.....	.....13	.....	2,206	.....	.....	.....0	34	07/25/2020.	1.....
31358G PP 6	FNMA REMIC Ser 1991-39J	9.000%	05/25/2	..	03/01/2020.	Paydown.....	.....	1,296	1,296	1,395	1,303	.....	.....(7)	.....	.....(7)	.....	1,296	.....	.....	.....0	21	05/25/2021.	1.....
31358G X4 4	FNMA REMIC Ser 1991-56G	8.600%	06/25/2	..	03/01/2020.	Paydown.....	.....	1,011	1,011	993	1,005	.....	.....7	.....	.....7	.....	1,011	.....	.....	.....0	14	06/25/2021.	1.....
31358H GT 6	FNMA REMIC Ser 1991-73A	8.000%	07/25/2	..	03/01/2020.	Paydown.....	.....	544	544	523	539	.....	.....5	.....	.....5	.....	544	.....	.....	.....0	8	07/25/2021.	1.....
31358H XU 4	FNMA REMIC Ser 1991-92Z	8.500%	07/25/2	..	03/01/2020.	Paydown.....	.....	752	752	783	753	.....	.....(1)	.....	.....(1)	.....	752	.....	.....	.....0	11	07/25/2021.	1.....
31358M P4 0	FNMA REMIC Ser 1992-71X	8.250%	05/25/2	..	03/01/2020.	Paydown.....	.....	3,344	3,344	3,479	3,355	.....	.....(11)	.....	.....(11)	.....	3,344	.....	.....	.....0	46	05/25/2022.	1.....
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L	7.000%	04/	..	03/01/2020.	Paydown.....	.....	4,223	4,223	4,151	4,181	.....	.....41	.....	.....41	.....	4,223	.....	.....	.....0	42	04/25/2022.	1.....
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	7.000%	07/2	..	03/01/2020.	Paydown.....	.....	6,403	6,403	6,587	6,424	.....	.....(22)	.....	.....(22)	.....	6,403	.....	.....	.....0	81	07/25/2022.	1.....
31359B DN 4	FNMA REMIC Ser 1993-115G	5.500%	07/25/	..	03/01/2020.	Paydown.....	.....	896	896	883	890	.....	.....6	.....	.....6	.....	896	.....	.....	.....0	9	07/25/2023.	1.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Administrative Symbol
31359B ZK 6	FNMA REMIC Ser 1993-119GA	6.500% 07/25	..	03/01/2020.	Paydown.....		10,586	10,586	10,447	10,523	.....	.....63	.....	.....63	.....	.....10,586	.....	.....	.....0	123	07/25/2023.	1.....
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	6.500% 09/18	..	03/01/2020.	Paydown.....		27,015	27,015	26,483	26,728	.....	.....288	.....	.....288	.....	.....27,015	.....	.....	.....0	288	09/18/2027.	1.....
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	6.300% 10	..	03/01/2020.	Paydown.....		1,166	1,166	1,196	1,182	.....	.....(15)	.....	.....(15)	.....	.....1,166	.....	.....	.....0	12	10/17/2038.	1.....
313603 2H 4	FNMA REMIC Ser 1990-35E	9.500% 04/25/2	..	03/01/2020.	Paydown.....		44	44	44	44	.....	.....	.....	.....0	.....	.....44	.....	.....	.....0	.....	04/25/2020.	1.....
313603 5J 7	FNMA REMIC Ser 1990-41D	9.500% 04/25/2	..	03/01/2020.	Paydown.....		1,789	1,789	1,952	1,787	.....	.....3	.....	.....3	.....	.....1,789	.....	.....	.....0	25	04/25/2020.	1.....
313603 TW 2	FNMA REMIC Ser 1990-4Z	9.350% 01/25/20	..	01/01/2020.	Paydown.....		46	46	51	46	.....	.....	.....	.....0	.....	.....46	.....	.....	.....0	.....	01/25/2020.	1.....
31373U ZC 4	FNMA Pool #304139	9.000% 01/25/25....	..	03/01/2020.	Paydown.....		204	204	215	209	.....	.....(4)	.....	.....(4)	.....	.....204	.....	.....	.....0	3	01/25/2025.	1.....
3137A2 NK 3	FHLMC REMIC Ser 3756 CI PB	4.000% 12/1	..	03/01/2020.	Paydown.....		275,584	275,584	263,010	273,315	.....	.....2,269	.....	.....2,269	.....	.....275,584	.....	.....	.....0	1,745	12/15/2037.	1.....
31381H TQ 9	FNMA DUS Pool #461459	5.450% 11/25/23	..	03/01/2020.	Paydown.....		7,832	7,832	8,060	7,863	.....	.....(32)	.....	.....(32)	.....	.....7,832	.....	.....	.....0	71	11/25/2023.	1.....
31381L NY 9	FNMA Pool #464007	6.650% 01/25/28....	..	03/01/2020.	Paydown.....		11,615	11,615	14,865	13,635	.....	.....(2,020)	.....	.....(2,020)	.....	.....11,615	.....	.....	.....0	129	01/25/2028.	1.....
3138A8 D6 0	FNMA Pool #AH6424	4.000% 02/25/41....	..	03/01/2020.	Paydown.....		146,501	146,501	147,467	147,432	.....	.....(931)	.....	.....(931)	.....	.....146,501	.....	.....	.....0	998	02/25/2041.	1.....
3138A8 F4 3	FNMA Pool #AH6486	4.000% 03/25/41....	..	03/01/2020.	Paydown.....		408,152	408,152	411,028	410,752	.....	.....(2,600)	.....	.....(2,600)	.....	.....408,152	.....	.....	.....0	2,434	03/25/2041.	1.....
3138A8 JE 7	FNMA Pool #AH6560	4.000% 02/25/41....	..	03/01/2020.	Paydown.....		150,258	150,258	151,260	151,231	.....	.....(973)	.....	.....(973)	.....	.....150,258	.....	.....	.....0	569	02/25/2041.	1.....
3138AE J8 7	FNMA Pool #AI1186	4.000% 04/25/41....	..	03/01/2020.	Paydown.....		253,815	253,815	255,525	255,427	.....	.....(1,613)	.....	.....(1,613)	.....	.....253,815	.....	.....	.....0	1,581	04/25/2041.	1.....
3138EA MJ 3	FNMA Pool #AK5760	3.000% 04/25/42....	..	03/01/2020.	Paydown.....		81,348	81,348	79,068	79,115	.....	.....2,233	.....	.....2,233	.....	.....81,348	.....	.....	.....0	556	04/25/2042.	1.....
3138M8 AH 6	FNMA Pool #AP4507	3.000% 09/25/42....	..	03/01/2020.	Paydown.....		43,355	43,355	42,561	42,587	.....	.....768	.....	.....768	.....	.....43,355	.....	.....	.....0	229	09/25/2042.	1.....
3138MC 3U 6	FNMA Pool #AP8910	3.500% 10/25/42....	..	03/01/2020.	Paydown.....		185,312	185,312	187,165	186,996	.....	.....(1,684)	.....	.....(1,684)	.....	.....185,312	.....	.....	.....0	1,071	10/25/2042.	1.....
3138W9 GP 9	FNMA Pool #AS0205	3.000% 08/25/43....	..	03/01/2020.	Paydown.....		52,726	52,726	49,999	50,253	.....	.....2,474	.....	.....2,474	.....	.....52,726	.....	.....	.....0	274	08/25/2043.	1.....
3138WE VB 2	FNMA Pool #AS5109	3.500% 06/25/45....	..	03/01/2020.	Paydown.....		1,159,597	1,159,597	1,200,001	1,197,573	.....	.....(37,976)	.....	.....(37,976)	.....	.....1,159,597	.....	.....	.....0	6,395	06/25/2045.	1.....
3138WF B6 2	FNMA Pool #AS5460	3.500% 07/25/45....	..	03/01/2020.	Paydown.....		1,937,764	1,937,764	2,019,210	2,013,983	.....	.....(76,219)	.....	.....(76,219)	.....	.....1,937,764	.....	.....	.....0	10,448	07/25/2045.	1.....
3138WF NY 8	FNMA Pool #AS5806	3.000% 09/25/45....	..	03/01/2020.	Paydown.....		649,884	649,884	655,519	655,018	.....	.....(5,134)	.....	.....(5,134)	.....	.....649,884	.....	.....	.....0	3,531	09/25/2045.	1.....
3138WW BR 9	FNMA Pool #AT8147	3.000% 07/25/43....	..	03/01/2020.	Paydown.....		194,604	194,604	188,492	189,028	.....	.....5,576	.....	.....5,576	.....	.....194,604	.....	.....	.....0	569	07/25/2043.	1.....
3138X0 Y5 1	FNMA Pool #AU1631	3.000% 07/25/43....	..	03/01/2020.	Paydown.....		88,585	88,585	85,803	86,072	.....	.....2,513	.....	.....2,513	.....	.....88,585	.....	.....	.....0	468	07/25/2043.	1.....
3138X2 VU 5	FNMA Pool #AU3326	3.500% 07/25/43....	..	03/01/2020.	Paydown.....		254,864	254,864	257,413	257,025	.....	.....(2,161)	.....	.....(2,161)	.....	.....254,864	.....	.....	.....0	1,948	07/25/2043.	1.....
3138X3 CJ 9	FNMA Pool #AU3672	3.500% 07/25/43....	..	03/01/2020.	Paydown.....		4,191	4,191	4,233	4,227	.....	.....(36)	.....	.....(36)	.....	.....4,191	.....	.....	.....0	26	07/25/2043.	1.....
3138X3 EJ 7	FNMA Pool #AU3736	3.000% 08/25/43....	..	03/01/2020.	Paydown.....		473,922	473,922	459,037	460,491	.....	.....13,431	.....	.....13,431	.....	.....473,922	.....	.....	.....0	2,359	08/25/2043.	1.....
3138YK HF 3	FNMA Pool #AY5629	3.000% 06/25/45....	..	03/01/2020.	Paydown.....		41,199	41,199	41,346	41,338	.....	.....(139)	.....	.....(139)	.....	.....41,199	.....	.....	.....0	193	06/25/2045.	1.....
3138YV KL 2	FNMA Pool #AZ3898	3.000% 05/25/45....	..	03/01/2020.	Paydown.....		444,866	444,866	448,811	448,522	.....	.....(3,656)	.....	.....(3,656)	.....	.....444,866	.....	.....	.....0	1,284	05/25/2045.	1.....
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	6.500% 09/25	..	03/01/2020.	Paydown.....		3,292	3,292	3,403	3,346	.....	.....(55)	.....	.....(55)	.....	.....3,292	.....	.....	.....0	31	09/25/2031.	1.....
313920 XZ 8	FNMA REMIC Ser 2001-W2 CI AF6	6.589% 1	..	03/01/2020.	Paydown.....		3,561	3,561	3,540	3,572	.....	.....(11)	.....	.....(11)	.....	.....3,561	.....	.....	.....0	39	10/25/2031.	1.....
31392R YX 3	FHLMC REMIC Ser 2489 CI PE	6.000% 08/1	..	03/01/2020.	Paydown.....		20,108	20,108	20,000	20,020	.....	.....88	.....	.....88	.....	.....20,108	.....	.....	.....0	162	08/15/2032.	1.....
31392T WT 0	FHLMC REMIC Ser 2478 JF	6.000% 08/15/2	..	03/01/2020.	Paydown.....		9,850	9,850	10,259	9,906	.....	.....(56)	.....	.....(56)	.....	.....9,850	.....	.....	.....0	98	08/15/2022.	1.....

QE05.2

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Admini- strative Symbol
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP 5.500% 05	..	03/01/2020.	Paydown.....		57,978	57,978	59,282	58,005	.....	.....(27)	.....	.....(27)	.....	.....57,978	.....	.....	.....0	525	05/25/2023.	1.....
31393B	T4	7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398%	..	03/01/2020.	Paydown.....		64,953	64,953	65,461	65,074	.....	.....(121)	.....	.....(121)	.....	.....64,953	.....	.....	.....0	539	10/25/2042.	1.....
31394W	CK	2	FHLMC REMIC Ser 2773 CI CD 4.500% 04/1	..	03/01/2020.	Paydown.....		15,913	15,913	14,419	15,465	.....	.....448	.....	.....448	.....	.....15,913	.....	.....	.....0	114	04/15/2024.	1.....
31397S	KV	5	FNMA REMIC Ser 2011-30 CI LC 3.500% 12	..	03/01/2020.	Paydown.....		333,768	333,768	329,236	332,866	.....	.....902	.....	.....902	.....	.....333,768	.....	.....	.....0	1,556	12/25/2036.	1.....
31408G	KD	8	FNMA Pool #850892 5.000% 10/01/35.....	..	03/01/2020.	Paydown.....		2,830	2,830	2,830	2,830	.....	.....	.....	.....0	.....	.....2,830	.....	.....	.....0	21	10/01/2035.	1.....
31408J	BM	2	FNMA Pool #852444 5.000% 10/01/35.....	..	03/01/2020.	Paydown.....		4,047	4,047	4,047	4,047	.....	.....	.....	.....0	.....	.....4,047	.....	.....	.....0	36	10/01/2035.	1.....
31409Y	L6	2	FNMA Pool #882449 5.000% 01/25/36.....	..	03/01/2020.	Paydown.....		2,007	2,007	2,007	2,007	.....	.....	.....	.....0	.....	.....2,007	.....	.....	.....0	17	01/25/2036.	1.....
3140E6	WA	6	FNMA Pool #BA2440 3.000% 11/25/45.....	..	03/01/2020.	Paydown.....		36,463	36,463	37,126	37,095	.....	.....(632)	.....	.....(632)	.....	.....36,463	.....	.....	.....0	182	11/25/2045.	1.....
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31.....	..	03/01/2020.	Paydown.....		1,023,349	1,023,349	1,059,894	1,056,470	.....	.....(33,121)	.....	.....(33,121)	.....	.....1,023,349	.....	.....	.....0	5,812	11/25/2031.	1.....
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47.....	..	03/01/2020.	Paydown.....		169,710	169,710	167,397	167,438	.....	.....2,272	.....	.....2,272	.....	.....169,710	.....	.....	.....0	1,013	09/25/2047.	1.....
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48.....	..	03/01/2020.	Paydown.....		591,862	591,862	603,884	603,540	.....	.....(11,678)	.....	.....(11,678)	.....	.....591,862	.....	.....	.....0	3,933	05/25/2048.	1.....
31412W	TB	2	FNMA Pool #937146 6.500% 05/25/37.....	..	03/01/2020.	Paydown.....		492	492	501	501	.....	.....(9)	.....	.....(9)	.....	.....492	.....	.....	.....0	5	05/25/2037.	1.....
31413H	G3	6	FNMA Pool #945818 6.000% 07/25/37.....	..	03/01/2020.	Paydown.....		2,041	2,041	2,048	2,047	.....	.....(6)	.....	.....(6)	.....	.....2,041	.....	.....	.....0	20	07/25/2037.	1.....
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48.....	..	03/01/2020.	Paydown.....		3,414,750	3,414,750	3,479,043	3,477,894	.....	.....(63,144)	.....	.....(63,144)	.....	.....3,414,750	.....	.....	.....0	22,694	06/25/2048.	1.....
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49.....	..	03/01/2020.	Paydown.....		1,942,177	1,942,177	2,032,306	2,031,268	.....	.....(89,091)	.....	.....(89,091)	.....	.....1,942,177	.....	.....	.....0	14,816	05/25/2049.	1.....
31419B	BF	1	FNMA Pool #AE0937 3.500% 02/25/41.....	..	03/01/2020.	Paydown.....		32,294	32,294	32,498	32,490	.....	.....(195)	.....	.....(195)	.....	.....32,294	.....	.....	.....0	191	02/25/2041.	1.....
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41.....	..	03/01/2020.	Paydown.....		234,176	234,176	238,929	238,688	.....	.....(4,512)	.....	.....(4,512)	.....	.....234,176	.....	.....	.....0	1,221	03/25/2041.	1.....
31419J	SC	3	FNMA Pool #AE7714 3.500% 11/25/40.....	..	03/01/2020.	Paydown.....		129,502	129,502	130,320	130,288	.....	.....(786)	.....	.....(786)	.....	.....129,502	.....	.....	.....0	733	11/25/2040.	1.....
31419L	3D	3	FNMA Pool #AE9795 3.500% 11/25/40.....	..	03/01/2020.	Paydown.....		63,333	63,333	66,467	66,302	.....	.....(2,969)	.....	.....(2,969)	.....	.....63,333	.....	.....	.....0	471	11/25/2040.	1.....
362762	MQ	6	Gainesville & Hall Cnty GA Rev Preref NE..	..	02/15/2020.	Call 100.0000.....		7,650,000	7,650,000	7,539,553	7,645,179	.....	.....4,821	.....	.....4,821	.....	.....7,650,000	.....	.....	.....0	191,250	02/15/2030.	1.....
362762	MU	7	Gainesville & Hall Cnty GA Rev Unref NE..	..	03/17/2020.	Call 100.0000.....		2,350,000	2,350,000	2,236,159	2,254,895	.....	.....1,467	.....	.....1,467	.....	.....2,256,362	.....	.....93,638	93,638	69,194	02/15/2030.	1FE.....
548100	3N	4	Lower Colo Riv Auth TX Rev Jr Lien Seven	..	01/01/2020.	Various.....		565,000	565,000	604,291	586,442	.....	.....(21,442)	.....	.....(21,442)	.....	.....565,000	.....	.....	.....0	13,419	01/01/2028.	1FE.....
57563R	JC	4	Massachusetts Educ Fin Rev LBASS AMT Iss	..	01/01/2020.	Call 100.0000.....		695,000	695,000	695,000	695,000	.....	.....	.....	.....0	.....	.....695,000	.....	.....	.....0	19,808	01/01/2031.	1FE.....
646080	RG	8	New Jersey St Hgr Ed Auth Rev LBASS Sr A	..	01/03/2020.	Call 100.0000.....		670,000	670,000	676,847	673,857	.....	.....(4)	.....	.....(4)	.....	.....673,853	.....	.....(3,853)	(3,853)	2,382	12/01/2025.	1FE.....
646080	RH	6	New Jersey St Hgr Ed Auth Rev LBASS Sr A	..	01/03/2020.	Call 100.0000.....		725,000	725,000	725,000	725,000	.....	.....	.....	.....0	.....	.....725,000	.....	.....	.....0	2,578	12/01/2026.	1FE.....
880443	DY	9	Tennessee Energy Acq Gas Rev Ser C 5.0	..	02/01/2020.	Maturity.....		10,000,000	10,000,000	9,542,000	9,995,655	.....	.....4,345	.....	.....4,345	.....	.....10,000,000	.....	.....	.....0	250,000	02/01/2020.	2FE.....
927781	TM	6	Virginia St Clg Bldg Auth Rev LBASS Bld...	..	02/01/2020.	Various.....		14,000,000	14,000,000	13,999,508	14,000,076	.....	.....(1)	.....	.....(1)	.....	.....14,000,075	.....	.....(75)	(75)	371,000	02/01/2025.	1FE.....
930876	BU	0	Wake Cnty NC Rev Pub Imp 5.000% 01/01/	..	01/01/2020.	Call 100.0000.....		1,000,000	1,000,000	1,100,464	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	25,000	01/01/2021.	1FE.....
930876	BW	6	Wake Cnty NC Rev Pub Imp 5.000% 01/01/	..	01/01/2020.	Various.....		5,955,000	5,955,000	6,403,497	5,955,000	.....	.....	.....	.....0	.....	.....5,955,000	.....	.....	.....0	148,875	01/01/2023.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							61,006,411	61,006,411	61,315,924	61,312,671	0	(395,969)	0	(395,969)	0	60,916,701	0	89,710	89,710	1,199,317	XXX	XXX
Bonds - Industrial and Miscellaneous																							
004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 CI	..	03/25/2020.	Paydown.....		42,417	42,417	16,983	16,983	.....	.....25,433	.....	.....25,433	.....	.....42,417	.....	.....	.....0	149	09/25/2035.	1FM.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Administrative Symbol
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 CI M1. Alameda Cnty CA CTL Ser 2002-A 7.500%			..	03/25/2020.	Paydown.....	.....	.....58,160	58,160	53,217	54,989	.....	.....3,172	.....	.....3,172	.....	.....58,160	.....	.....	......0	293	06/25/2034.	1FM.....
01082# AA 3	ALM Loan Funding CLO Ser 2013-8A CI A1R			..	03/15/2020.	Redemption 100.0000.....	.....	.....119,121	119,121	126,268	120,107	.....	.....(987)	.....	.....(987)	.....	.....119,121	.....	.....	......0	1,492	06/15/2021.	1.....
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A CI A2R			..	03/04/2020.	Redemption 100.0000.....	.....	.....20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	......0	.....	.....20,000,000	.....	.....	......0	268,835	10/15/2028.	1FE.....
020053 AU 8	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/04/2020.	Redemption 100.0000.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	......0	.....	.....5,000,000	.....	.....	......0	73,279	10/15/2028.	1FE.....
02150F AA 8	Amazon.com Inc Sr Nt 2.400% 02/22/23..			..	03/01/2020.	Paydown.....	.....	.....16,480	19,896	16,961	16,148	812	.....	.....	.....812	.....	.....16,961	.....	.....(481)	(481)	201	05/25/2037.	4FM.....
023135 AW 6	American Airlines Inc LBASS EETC Ser 201			..	01/29/2020.	National Casualty.....	.....	.....10,992,051	11,000,000	10,987,838	10,991,862	.....	.....189	.....	.....189	.....	.....10,992,051	.....	.....	......0	115,133	02/22/2023.	1FE.....
023772 AB 2	American Airlines Inc Secured Ser AA 3...			..	01/15/2020.	Redemption 100.0000.....	.....	.....94,808	94,808	90,058	91,773	.....	.....3,035	.....	.....3,035	.....	.....94,808	.....	.....	......0	1,896	07/15/2025.	1FE.....
02377L AA 2	American Airlines Inc LBASS EETC Ser 201			..	02/15/2020.	Redemption 100.0000.....	.....	.....76,983	76,983	76,983	76,983	.....	.....	.....	......0	.....	.....76,983	.....	.....	......0	1,212	08/15/2033.	1FE.....
02377U AB 0	American Homes 4 Rent LBASS Ser 2014-SFR			..	01/15/2020.	Various.....	.....	.....437,011	437,011	439,728	438,076	.....	.....(1,065)	.....	.....(1,065)	.....	.....437,011	.....	.....	......0	10,816	01/15/2023.	2FE.....
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR			..	03/01/2020.	Paydown.....	.....	.....10,218	10,218	10,466	10,396	.....	.....(178)	.....	.....(178)	.....	.....10,218	.....	.....	......0	65	10/17/2036.	1FE.....
02665X AA 7	Amerquest Mtg Sec Inc RMBS Ser 2005-X1			..	03/01/2020.	Paydown.....	.....	.....50,712	50,712	50,319	50,380	.....	.....332	.....	.....332	.....	.....50,712	.....	.....	......0	311	12/17/2036.	1FE.....
03072S ZK 4	Amgen Inc Sr Nt 3.875% 11/15/21.....			..	03/25/2020.	Paydown.....	.....	.....113,111	113,111	108,940	111,146	.....	.....1,965	.....	.....1,965	.....	.....113,111	.....	.....	......0	481	03/25/2035.	1FM.....
031162 BM 1	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			..	03/22/2020.	Call 103.4500.....	.....	.....177,343	171,429	173,373	172,704	.....	.....(148)	.....	.....(148)	.....	.....172,556	.....	.....(1,128)	(1,128)	8,258	11/15/2021.	2FE.....
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser			..	03/01/2020.	Paydown.....	.....	.....6,631	6,631	6,541	6,596	.....	.....35	.....	.....35	.....	.....6,631	.....	.....	......0	72	03/25/2027.	1FM.....
03215P DN 6	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.			..	03/01/2020.	Paydown.....	.....	.....31	31	31	31	.....	.....	.....	......0	.....	.....31	.....	.....	......0	.....	08/25/2027.	1FM.....
03334@ AA 7	Angel Oak Mortgage Trust RMBS Series 202			..	03/15/2020.	Redemption 100.0000.....	.....	.....62,247	62,247	62,247	62,247	.....	.....	.....	......0	.....	.....62,247	.....	.....	......0	659	02/15/2025.	1.....
03464R AA 1	Apidos CLO CLO Ser 2015-22A CL A1 3.32			..	03/01/2020.	Paydown.....	.....	.....108,833	108,833	108,831	.....	.....	......2	.....	......2	.....	.....108,833	.....	.....	......0	354	12/25/2059.	1FE.....
03765X AB 2	Apidos CLO CLO Ser 2015-22A CI A2A 3.8			..	03/12/2020.	Various.....	.....	.....35,000,000	35,000,000	35,051,600	35,028,266	.....	.....(28,266)	.....	.....(28,266)	.....	.....35,000,000	.....	.....	......0	474,577	10/20/2027.	1FE.....
03765X AC 0	Argent Securities Inc RMBS Ser 2004-W11			..	03/12/2020.	Redemption 100.0000.....	.....	.....4,000,000	4,000,000	3,971,600	3,982,884	.....	.....17,116	.....	.....17,116	.....	.....4,000,000	.....	.....	......0	62,976	10/20/2027.	1FE.....
040104 MF 5	Ashland Inc Nt 4.750% 08/15/22.....			..	03/25/2020.	Paydown.....	.....	.....568,923	568,923	542,700	556,591	.....	.....12,333	.....	.....12,333	.....	.....568,923	.....	.....	......0	2,841	11/25/2034.	1FM.....
044209 AF 1	Asset Backed Securities Corp RMBS Ser 19			..	01/29/2020.	National Casualty.....	.....	.....9,813,695	10,000,000	9,550,000	9,808,562	.....	.....5,132	.....	.....5,132	.....	.....9,813,695	.....	.....	......0	216,389	08/15/2022.	3FE.....
04541G AL 6	Asset Backed Securities Corp RMBS Ser 20			..	03/23/2020.	Paydown.....	.....	.....19,393	19,393	.....	.....	.....	.....19,393	.....	.....19,393	.....	.....19,393	.....	.....	......0	171	06/21/2029.	1FM.....
04541G GB 2	Babson CLO Ltd CLO Ser 2014-IA CI A1R.			..	03/25/2020.	Paydown.....	.....	.....271,415	271,415	260,632	263,752	.....	.....7,663	.....	.....7,663	.....	.....271,415	.....	.....	......0	1,172	11/25/2033.	1FM.....
05618D AJ 3	Banc of America Funding Corp RMBS Ser 20			..	01/21/2020.	Paydown.....	.....	.....608,384	608,384	608,384	608,384	.....	.....	.....	......0	.....	.....608,384	.....	.....	......0	4,844	07/20/2025.	1FE.....
05951G AV 4	Banc of America Funding Corp RMBS Ser 20			..	01/01/2020.	Paydown.....	.....	.....5,191	11,302	10,003	9,971	67	.....	.....	.....67	.....	.....10,038	.....	.....(4,847)	(4,847)	54	03/25/2037.	2FM.....
05951G AV 4	Paydown.....			..	03/01/2020.	Paydown.....	.....	.....1,013	3,201	2,834	2,824	19	1	.....	.....20	.....	.....2,844	.....	.....(1,831)	(1,831)	39	03/25/2037.	3FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Admini- strative Symbol
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2020.	Paydown.....		513,505	513,505	528,448	524,252	.....	.....(10,748)	.....	.....(10,748)	.....	.....513,505	.....	.....	.....0	3,520	06/28/2053.	1FM.....
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2020.	Paydown.....		51,643	51,643	52,963	52,647	.....	.....(1,003)	.....	.....(1,003)	.....	.....51,643	.....	.....	.....0	304	01/25/2055.	1FM.....
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser		..	03/30/2020.	Paydown.....		125,090	125,090	125,898	125,778	.....	.....(688)	.....	.....(688)	.....	.....125,090	.....	.....	.....0	536	03/28/2057.	1FM.....
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser		..	03/28/2020.	Paydown.....		849,756	849,756	841,484	842,295	.....	.....7,461	.....	.....7,461	.....	.....849,756	.....	.....	.....0	4,939	05/28/2069.	1FM.....
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.		..	03/25/2020.	Paydown.....		192,961	192,961	181,987	181,987	.....	.....10,974	.....	.....10,974	.....	.....192,961	.....	.....	.....0	655	09/25/2034.	1FM.....
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl		..	03/25/2020.	Paydown.....		5,188	5,188	2,254	2,254	.....	.....	.....	.....0	.....	.....2,254	.....	.....2,934	2,934	16	03/25/2037.	1FM.....
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		..	02/15/2020.	Redemption 100.0000.....		360,753	360,753	360,753	360,753	.....	.....	.....	.....0	.....	.....360,753	.....	.....	.....0	11,292	02/15/2023.	1.....
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		..	01/15/2020.	Redemption 100.0000.....		267,564	267,564	267,564	267,564	.....	.....	.....	.....0	.....	.....267,564	.....	.....	.....0	8,000	01/15/2024.	1.....
12189L AV 3	Burlington Northern Santa Fe Sr Nt 3.0.....		..	01/29/2020.	National Casualty.....		11,969,237	12,000,000	11,944,080	11,968,818	.....	.....419	.....	.....419	.....	.....11,969,237	.....	.....	.....0	118,000	04/01/2025.	1FE.....
1248EP AZ 6	02/15/23		..	03/04/2020.	Call 100.8540.....		7,896,868	7,830,000	7,820,425	7,824,256	.....	.....120	.....	.....120	.....	.....7,824,376	.....	.....5,624	5,624	288,691	02/15/2023.	3FE.....
12510G AB 8	CCG Receivables Trust LBASS Ser 2019-1 C		..	03/14/2020.	Paydown.....		1,928,301	1,928,301	1,928,086	1,928,152	.....	.....149	.....	.....149	.....	.....1,928,301	.....	.....	.....0	8,373	09/14/2026.	1FE.....
125523 BN 9	Cigna Corp Sr Nt 4.750% 11/15/21.....		..	03/31/2020.	Call 103.8772.....		9,141,191	8,800,000	9,035,724	9,011,506	.....	.....(27,200)	.....	.....(27,200)	.....	.....8,984,306	.....	.....(184,306)	(184,306)	499,102	11/15/2021.	2FE.....
12553H AA 6	CIM Trust RMBS Ser 2017-7 Cl A 3.000% ..		..	03/01/2020.	Paydown.....		1,587,870	1,587,870	1,601,989	1,599,203	.....	.....(11,333)	.....	.....(11,333)	.....	.....1,587,870	.....	.....	.....0	8,085	04/25/2057.	1FM.....
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser..		..	03/01/2020.	Paydown.....		54,068	60,740	49,210	49,210	.....	.....	.....	.....0	.....	.....49,210	.....	.....4,858	4,858	647	02/25/2037.	1FM.....
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser..		..	03/01/2020.	Paydown.....		105,452	105,452	102,519	104,621	.....	.....15	.....	.....15	.....	.....104,637	.....	.....815	815	883	02/25/2022.	1FM.....
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C		..	02/01/2020.	Paydown.....		.....	.....	.....213,017	92,703	.....	.....(92,703)	.....	.....(92,703)	.....	.....	.....	.....	.....0	4,480	03/10/2047.	1FE.....
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C		..	03/01/2020.	Paydown.....		32,891	32,891	33,218	33,015	.....	.....(124)	.....	.....(124)	.....	.....32,891	.....	.....	.....0	282	08/10/2055.	1FM.....
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		..	03/15/2020.	Redemption 100.0000.....		37,082	37,082	37,082	37,082	.....	.....	.....	.....0	.....	.....37,082	.....	.....	.....0	418	07/15/2022.	2.....
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-		..	03/01/2020.	Paydown.....		634,940	634,940	652,798	646,102	.....	.....(11,162)	.....	.....(11,162)	.....	.....634,940	.....	.....	.....0	3,376	03/25/2043.	1FM.....
126650 BP 4	CVS Health Corp LBASS PTC Nt 6.036% 12		..	03/10/2020.	Various.....		100,206	100,206	115,309	109,327	.....	.....(9,120)	.....	.....(9,120)	.....	.....100,206	.....	.....	.....0	1,010	12/10/2028.	2FE.....
126650 BQ 2	CVS Health Corp LBASS PTC Nt 6.943% 01		..	03/10/2020.	Various.....		166,852	166,852	168,345	168,130	.....	.....(1,278)	.....	.....(1,278)	.....	.....166,852	.....	.....	.....0	1,934	01/10/2030.	2FE.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01		..	03/10/2020.	Various.....		45,764	45,764	59,160	54,484	.....	.....(8,721)	.....	.....(8,721)	.....	.....45,764	.....	.....	.....0	574	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1		..	03/10/2020.	Redemption 100.0000.....		86,156	86,156	86,156	86,156	.....	.....	.....	.....0	.....	.....86,156	.....	.....	.....0	676	01/10/2036.	2FE.....
126671 6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A 1.447%		..	02/25/2020.	Paydown.....		125,012	125,012	117,941	119,267	.....	.....5,745	.....	.....5,745	.....	.....125,012	.....	.....	.....0	472	10/25/2034.	1FM.....
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A 0.975%		..	03/16/2020.	Paydown.....		53,048	53,048	22,122	22,122	.....	.....30,926	.....	.....30,926	.....	.....53,048	.....	.....	.....0	171	03/15/2034.	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Administrative Symbol
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....		136,355	136,355	135,141	125,841	9,359	1,156		10,515		136,355			0	1,302	09/25/2035.	4FM.....
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			..	03/16/2020.	Paydown.....		56,474	56,474	19,551	19,551		36,922		36,922		56,474			0	167	11/15/2036.	1FM.....
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....		11,697	19,097	15,977	15,977				0		15,977		(4,280)	(4,280)	147	12/25/2035.	4FM.....
12668F AB 0	CWABS Inc RMBS Ser 2006-I Cl 2A 0.845%			..	03/16/2020.	Paydown.....		13,628	13,628	12,891	12,943		685		685		13,628			0	50	01/15/2037.	1FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500			..	01/01/2020.	Paydown.....		13,991	13,991	13,617	13,277	495	218		713		13,991			0	64	12/25/2035.	2FM.....
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500			..	03/01/2020.	Paydown.....		19,602	19,602	19,079	18,603	694	305		999		19,602			0	190	12/25/2035.	3FM.....
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1 3.4			..	03/01/2020.	Paydown.....		90,328	112,187	84,337	84,337				0		84,337		5,991	5,991	746	03/20/2036.	1FM.....
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5 4.268			..	03/01/2020.	Paydown.....		157,108	157,108	154,175	155,209		1,899		1,899		157,108			0	961	08/25/2034.	1FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			..	01/01/2020.	Paydown.....		9,807	12,556	12,358	10,878	1,555			1,555		12,434		(2,627)	(2,627)	58	08/25/2035.	3FM.....
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			..	03/01/2020.	Paydown.....		5,687	6,313	6,213	5,470	782			782		6,252		(565)	(565)	62	08/25/2035.	4FM.....
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva) 3.			..	03/15/2020.	Redemption 100.0000.....		100,594	100,594	100,594	100,594				0		100,594			0	605	12/15/2028.	1.....
12722* AA 0	CTL 2019-22 Tr (BU-Sydney) Sr Nt 2.780			..	03/15/2020.	Redemption 100.0000.....		347,650	347,650	347,650	347,650				0		347,650			0	1,517	06/15/2027.	1Z.....
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE			..	03/25/2020.	Paydown.....		168,244	168,244	149,421	149,421		18,822		18,822		168,244			0	519	02/25/2037.	1FM.....
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005			..	03/25/2020.	Paydown.....		302,570	302,570	278,790	294,150		8,420		8,420		302,570			0	1,077	03/25/2035.	1FM.....
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B 1.			..	03/25/2020.	Paydown.....		43,777	41,779	31,977	34,781		92		92		34,873		8,903	8,903	138	09/25/2036.	1FM.....
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3			..	03/25/2020.	Paydown.....		89,089	89,089	85,759	86,634		2,456		2,456		89,089			0	403	07/25/2034.	1FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3			..	03/01/2020.	Paydown.....		16,883	16,686	14,178	11,954	2,628	6		2,634		14,588		2,295	2,295	255	07/25/2037.	1FM.....
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3			..	01/01/2020.	Paydown.....		21,410	29,206	24,816	20,922	4,599			4,599		25,521		(4,111)	(4,111)	146	07/25/2037.	2FM.....
172967 HD 6	Citigroup Inc Sr Nt 3.875% 10/25/23.....			..	01/29/2020.	National Casualty.....		9,990,352	10,000,000	9,977,000	9,990,168		184		184		9,990,352			0	101,181	10/25/2023.	1FE.....
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl			..	03/01/2020.	Paydown.....		555,040	555,040	557,120	556,348		(1,308)		(1,308)		555,040			0	3,140	06/25/2058.	1FM.....
17324V AH 7	P			..	03/01/2020.	Paydown.....		497,878	497,878	505,964	504,404		(6,526)		(6,526)		497,878			0	3,187	09/25/2042.	1FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser..			..	03/01/2020.	Paydown.....		659,363	659,363	650,871	651,278		8,084		8,084		659,363			0	3,196	09/25/2064.	1FM.....
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1			..	03/01/2020.	Paydown.....		649,458	649,458	638,747	639,368		10,090		10,090		649,458			0	3,018	03/25/2061.	1FM.....
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser..			..	03/01/2020.	Paydown.....		113,944	113,944	107,116	111,549		2,395		2,395		113,944			0	1,052	06/25/2022.	1FM.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.			..	02/28/2020.	Redemption 100.0000.....		294,540	294,540	294,540	294,540				0		294,540			0		02/28/2033.	2FE.....
22534B AA 2	Credit Accept Auto Loan Tr LBASS Ser 201			..	03/15/2020.	Paydown.....		772,093	772,093	771,941	772,051		42		42		772,093			0	5,810	02/16/2027.	1FE.....
22534U AA 0	Credit Accept Auto Loan Tr LBASS Ser 201			..	03/15/2020.	Paydown.....		1,730,158	1,730,158	1,730,017	1,730,123		34		34		1,730,158			0	7,823	06/15/2026.	1FE.....
22546Q AD 9	Credit Suisse NY Sub Nt 5.400% 01/14/2			..	01/14/2020.	Maturity.....		26,000,000	26,000,000	25,962,560	25,999,831		169		169		26,000,000			0	702,000	01/14/2020.	2FE.....
23317H AA 0	DDR Corp Sr Nt 4.625% 07/15/22.....			..	03/23/2020.	Call 108.2759.....		4,331,037	4,000,000	3,945,035	3,977,458		1,897		1,897		3,979,355		20,645	20,645	458,482	07/15/2022.	2FE.....

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Administrative Symbol
24422E TL 3	Deere /John/ Cap Corp Sr Nt 2.650% 01/2020		..	01/29/2020	National Casualty.....	.....	.....14,998,307	15,000,000	14,995,800	14,998,242	.....	......66	.....	......66	.....	.....14,998,307	.....	.....	......0	224,146	01/06/2022	1FE.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	03/01/2020	Paydown.....	.....	.....1,099	1,099	1,099	1,098	.....	......1	.....	......1	.....	.....1,099	.....	.....	......0	11	09/25/2033	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		..	03/01/2020	Paydown.....	.....	.....6,036	6,036	6,034	6,140	.....	.....(104)	.....	.....(104)	.....	.....6,036	.....	.....	......0	47	12/25/2033	1FM.....
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI		..	03/01/2020	Paydown.....	.....	.....7,479	7,479	7,478	7,578	.....	.....(99)	.....	.....(99)	.....	.....7,479	.....	.....	......0	64	01/25/2034	1FM.....
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N		..	03/15/2020	Redemption 100.0000.....	.....	.....480,451	480,451	480,451	480,451	.....	.....	.....	......0	.....	.....480,451	.....	.....	......0	8,780	12/15/2020	1FE.....
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A		..	03/15/2020	Paydown.....	.....	.....375,349	375,349	375,285	375,294	.....	......55	.....	......55	.....	.....375,349	.....	.....	......0	1,589	02/18/2031	1FE.....
30263D AJ 9	FREM F Mortgage Trust CMBS Ser 2010-K7 CI		..	03/01/2020	Paydown.....	.....	.....4,300,507	4,300,507	4,798,761	4,312,526	.....	.....(12,019)	.....	.....(12,019)	.....	.....4,300,507	.....	.....	......0	60,607	04/25/2020	1FM.....
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A 6.720%		..	01/15/2020	Paydown.....	.....	.....510,602	510,602	505,991	510,050	.....	......552	.....	......552	.....	.....510,602	.....	.....	......0	17,156	07/15/2023	2FE.....
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4		..	03/25/2020	Paydown.....	.....	.....2,668,781	2,668,781	2,356,867	2,531,641	.....	.....137,139	.....	.....137,139	.....	.....2,668,781	.....	.....	......0	11,855	05/25/2035	1FM.....
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR		..	03/01/2020	Paydown.....	.....	.....8,644	8,649	7,775	7,775	.....	.....	.....	......0	.....	.....7,775	.....	......869	869	50	11/25/2036	2FM.....
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019		..	01/29/2020	National Casualty.....	.....	.....19,996,278	20,000,000	19,995,426	19,996,210	.....	......68	.....	......68	.....	.....19,996,278	.....	.....	......0	86,044	07/15/2030	1FE.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI		..	03/25/2020	Redemption 4.6034.....	.....	......847	18,403	846	846	.....	......2	.....	......2	.....	......847	.....	.....	......0	11,226	08/25/2036	1FM.....
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B CI		..	03/25/2020	Capital Distribution.....	.....	.....17,555	.....	.....17,555	17,555	.....	.....	.....	......0	.....	.....17,555	.....	.....	......0	.....	08/25/2036	1FM.....
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20		..	03/01/2020	Paydown.....	.....	.....1,076,971	1,076,971	1,109,213	1,083,344	.....	.....(6,373)	.....	.....(6,373)	.....	.....1,076,971	.....	.....	......0	4,940	06/10/2046	1FM.....
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020	Paydown.....	.....	.....7,641	7,641	7,641	7,637	.....	......4	.....	......4	.....	.....7,641	.....	.....	......0	48	11/25/2033	1FM.....
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020	Paydown.....	.....	.....22,973	22,973	21,831	22,363	.....	......610	.....	......610	.....	.....22,973	.....	.....	......0	184	06/25/2035	1FM.....
38081E AA 9	Golden Bear LBASS Ser 2016-1A CI A 3.7		..	03/20/2020	Paydown.....	.....	.....609,175	609,175	608,985	608,999	.....	......176	.....	......176	.....	.....609,175	.....	.....	......0	11,422	09/20/2047	1FE.....
38082J AA 7	Golden Bear LBASS Ser 2016-2A CI A 3.1		..	03/20/2020	Paydown.....	.....	.....467,561	467,561	447,560	449,242	.....	.....18,319	.....	.....18,319	.....	.....467,561	.....	.....	......0	7,387	09/20/2047	1FE.....
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A CI A		..	03/15/2020	Paydown.....	.....	.....278,886	278,886	278,756	278,765	.....	......121	.....	......121	.....	.....278,886	.....	.....	......0	.....	10/15/2052	1FE.....
40423X AB 8	NRZ Excess RMBS 2018-PLS1 CI A 3.193%		..	03/25/2020	Paydown.....	.....	.....573,280	573,280	573,273	573,276	.....	......4	.....	......4	.....	.....573,280	.....	.....	......0	3,039	01/25/2023	1FE.....
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 CI B 3.5		..	03/25/2020	Paydown.....	.....	.....505,464	505,464	501,012	502,660	.....	......2,804	.....	......2,804	.....	.....505,464	.....	.....	......0	3,011	01/25/2023	1FE.....
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 CI A 3.2		..	03/25/2020	Paydown.....	.....	.....737,758	737,758	736,367	736,886	.....	......872	.....	......872	.....	.....737,758	.....	.....	......0	3,998	02/25/2023	1FE.....
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 CI B 3.7		..	03/25/2020	Paydown.....	.....	.....206,424	206,424	204,846	205,416	.....	......1,008	.....	......1,008	.....	.....206,424	.....	.....	......0	1,271	02/25/2023	1FE.....
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C		..	03/19/2020	Paydown.....	.....	.....75,966	75,966	14,434	14,434	.....	.....	.....	......0	.....	.....14,434	.....	......61,533	61,533	248	06/21/2037	1FM.....
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A CI....		..	01/15/2020	Redemption 100.0000.....	.....	.....202,480	202,480	201,429	201,530	.....	......950	.....	......950	.....	.....202,480	.....	.....	......0	3,948	01/15/2026	1FE.....
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A CI		..	03/20/2020	Paydown.....	.....	.....407,151	407,151	409,410	409,332	.....	.....(2,182)	.....	.....(2,182)	.....	.....407,151	.....	.....	......0	2,473	09/21/2040	1FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Administrative Symbol
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A CI		..	03/20/2020.	Paydown.....	.....	540,007	540,007	540,994	540,791	.....	(784)	.....	(784)	.....	540,007	.....	.....	.....	10,773	09/21/2040.	1FE.....
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A CI		..	03/20/2020.	Paydown.....	.....	653,515	653,515	655,062	654,636	.....	(1,121)	.....	(1,121)	.....	653,515	.....	.....	.....	15,521	09/20/2038.	1FE.....
42770U AA 1	CL		..	03/20/2020.	Paydown.....	.....	231,990	231,990	231,964	231,970	.....	20	.....	20	.....	231,990	.....	.....	.....	1,399	09/20/2040.	1FE.....
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A CI		..	03/20/2020.	Paydown.....	.....	206,314	206,314	206,307	206,308	.....	6	.....	6	.....	206,314	.....	.....	.....	1,465	09/20/2041.	1FE.....
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 CI		..	03/25/2020.	Paydown.....	.....	333,358	333,358	314,867	321,572	.....	11,785	.....	11,785	.....	333,358	.....	.....	.....	1,549	04/25/2036.	1FM.....
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 CI		..	03/25/2020.	Paydown.....	.....	17,645	17,645	16,312	16,312	.....	1,333	.....	1,333	.....	17,645	.....	.....	.....	63	03/25/2035.	1FM.....
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-		..	03/01/2020.	Paydown.....	.....	57,255	57,882	35,169	35,169	.....	.....	.....	0	.....	35,169	.....	22,087	22,087	444	09/25/2037.	1FM.....
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1 1.		..	03/25/2020.	Paydown.....	.....	8,068	8,068	8,083	8,081	.....	(13)	.....	(13)	.....	8,068	.....	.....	.....	30	10/25/2034.	1FM.....
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1 1.		..	03/25/2020.	Paydown.....	.....	6,706	6,706	6,723	6,718	.....	(11)	.....	(11)	.....	6,706	.....	.....	.....	29	01/25/2035.	1FM.....
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		..	03/30/2020.	Redemption 100.0000.....	.....	135,056	135,056	135,056	135,056	.....	.....	.....	0	.....	135,056	.....	.....	.....	1,763	10/25/2056.	2FE.....
45256H AD 0	Impact Funding LLC CMBS Ctf Tranche C.		..	03/01/2020.	Paydown.....	.....	61,692	61,692	63,422	61,613	.....	79	.....	79	.....	61,692	.....	.....	.....	530	07/25/2033.	1FE.....
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 CI A1		..	03/01/2020.	Paydown.....	.....	120,855	120,855	120,920	120,853	.....	2	.....	2	.....	120,855	.....	.....	.....	1,072	01/25/2051.	1FM.....
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		..	03/01/2020.	Paydown.....	.....	2,607	9,222	6,980	6,267	713	.....	.....	713	.....	6,980	.....	(4,374)	(4,374)	108	08/25/2037.	1FM.....
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1		..	03/01/2020.	Paydown.....	.....	4,854	4,854	4,833	4,465	370	.....	.....	370	.....	4,836	.....	19	19	30	04/25/2036.	1FM.....
46625H HQ 6	JPMorgan Chase & Co Sr Nt 4.950% 03/25		..	03/25/2020.	Maturity.....	.....	19,000,000	19,000,000	18,829,380	18,995,041	.....	4,959	.....	4,959	.....	19,000,000	.....	.....	.....	470,250	03/25/2020.	1FE.....
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 CI 2A3		..	03/01/2020.	Paydown.....	.....	7,254	7,254	6,826	6,933	.....	7	.....	7	.....	6,941	.....	313	313	72	08/25/2022.	2FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	03/01/2020.	Paydown.....	.....	534,464	534,464	539,807	535,267	.....	(803)	.....	(803)	.....	534,464	.....	.....	.....	2,852	01/15/2046.	1FM.....
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		..	03/01/2020.	Paydown.....	.....	241,674	241,674	248,741	244,352	.....	(1,990)	.....	(1,990)	.....	242,362	.....	(688)	(688)	1,481	04/15/2047.	1FM.....
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2		..	03/05/2020.	Paydown.....	.....	454,959	454,959	453,037	454,686	.....	273	.....	273	.....	454,959	.....	.....	.....	6,381	06/05/2023.	1FE.....
478375 AD 0	Johnson Control Intl plc Sr Nt 5.000%.....		..	03/30/2020.	Maturity.....	.....	1,615,000	1,615,000	1,710,181	1,622,459	.....	(7,459)	.....	(7,459)	.....	1,615,000	.....	.....	.....	40,375	03/30/2020.	2FE.....
50075N BA 1	Kraft Foods Inc Sr Nt 5.375% 02/10/20.....		..	02/10/2020.	Maturity.....	.....	27,000,000	27,000,000	26,790,345	26,997,092	.....	2,908	.....	2,908	.....	27,000,000	.....	.....	.....	725,625	02/10/2020.	2FE.....
50076Q AU 0	Kraft Foods Group Inc Sr Nt 5.375% 02/..		..	02/10/2020.	Maturity.....	.....	15,000,000	15,000,000	17,026,900	15,036,580	.....	(36,580)	.....	(36,580)	.....	15,000,000	.....	.....	.....	403,125	02/10/2020.	2FE.....
52467@ AH 8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		..	03/15/2020.	Redemption 100.0000.....	.....	70,608	70,608	74,052	70,855	.....	(248)	.....	(248)	.....	70,608	.....	.....	.....	878	01/15/2021.	4.....
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1 6		..	03/01/2020.	Paydown.....	.....	7,134	7,134	7,159	7,152	.....	(19)	.....	(19)	.....	7,134	.....	.....	.....	71	04/25/2036.	1FM.....
53117C AN 2	Liberty Property LP Sr Nt 4.125% 06/15...		..	03/05/2020.	Call 105.0343.....	.....	9,032,952	8,600,000	9,202,000	8,869,728	.....	(18,684)	.....	(18,684)	.....	8,851,044	.....	(251,044)	(251,044)	511,785	06/15/2022.	2FE.....
53117C AP 7	Liberty Property LP Sr Nt 3.375% 06/15...		..	03/05/2020.	Call 105.1515.....	.....	7,492,047	7,125,000	7,323,930	7,232,052	.....	(5,185)	.....	(5,185)	.....	7,226,867	.....	(101,867)	(101,867)	420,484	06/15/2023.	2FE.....
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15...		..	03/05/2020.	Various.....	.....	11,001,520	10,000,000	10,714,976	10,448,866	.....	(17,805)	.....	(17,805)	.....	10,431,061	.....	(431,061)	(431,061)	1,245,964	02/15/2024.	1FE.....
53117C AR 3	Liberty Property LP Sr Nt 3.750% 04/01...		..	02/19/2020.	Call 109.1792.....	.....	3,275,376	3,000,000	2,958,150	2,975,879	.....	555	.....	555	.....	2,976,434	.....	23,566	23,566	318,501	04/01/2025.	2FE.....
53117C AS 1	Liberty Property LP Sr Nt 3.250% 10/01...		..	02/10/2020.	Tax Free Exchange.....	.....	9,400,503	9,500,000	9,346,318	9,389,422	.....	1,581	.....	1,581	.....	9,391,003	.....	9,500	9,500	110,635	10/01/2026.	2FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Administrative Symbol
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2			..	03/25/2020.	Paydown.....		355,139	355,139	337,049	342,579	.....	.....12,560	.....	.....12,560	.....	.....355,139	.....	.....	......0	1,338	08/25/2035.	1FM.....
552759 AA 0	MFRA Tr RMBS 2017-RPL1 CI A1 2.588% 02			..	03/01/2020.	Paydown.....		224,155	224,155	224,153	224,059	.....	......96	.....	......96	.....	.....224,155	.....	.....	......0	955	02/25/2057.	1FM.....
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12			..	01/20/2020.	Paydown.....		1,632,152	1,632,152	1,632,152	1,632,152	.....	.....	.....	......0	.....	.....1,632,152	.....	.....	......0	13,455	07/20/2026.	1FE.....
579780 AM 9	McCormick & Co Inc Sr Nt 3.150% 08/15/			..	01/29/2020.	National Casualty.....		6,997,044	7,000,000	6,995,590	6,996,999	.....	......46	.....	......46	.....	.....6,997,044	.....	.....	......0	100,450	08/15/2024.	2FE.....
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200			..	03/25/2020.	Paydown.....		488,217	488,217	448,385	460,592	.....	.....27,625	.....	.....27,625	.....	.....488,217	.....	.....	......0	2,053	07/25/2034.	1FM.....
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-..			..	03/01/2020.	Paydown.....		273,200	273,200	264,959	265,244	.....	.....7,956	.....	.....7,956	.....	.....273,200	.....	.....	......0	1,244	04/25/2055.	1FM.....
59166D AA 5	Metlife Securitization Trust RMBS Ser 20...			..	03/01/2020.	Paydown.....		500,854	500,854	501,773	501,675	.....	.....(821)	.....	.....(821)	.....	.....500,854	.....	.....	......0	3,297	03/25/2057.	1FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...			..	03/01/2020.	Paydown.....		194,035	194,035	196,798	196,624	.....	.....(2,589)	.....	.....(2,589)	.....	.....194,035	.....	.....	......0	1,092	04/25/2058.	1FM.....
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1 6.28..			..	03/15/2020.	Paydown.....		98,648	98,648	82,951	82,951	.....	.....15,697	.....	.....15,697	.....	.....98,648	.....	.....	......0	1,045	02/15/2036.	3FE.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%			..	03/15/2020.	Paydown.....		55,951	55,951	55,950	55,951	.....	.....	.....	......0	.....	.....55,951	.....	.....	......0	506	07/15/2038.	2FE.....
61691D AG 2	Morgan Stanley Capital I Tr CMBS Ser 201			..	01/29/2020.	National Casualty.....		15,090,221	15,000,000	15,105,458	15,091,028	.....	.....(807)	.....	.....(807)	.....	.....15,090,221	.....	.....	......0	106,781	07/11/2040.	1FM.....
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			..	03/25/2020.	Paydown.....		100,487	100,487	92,448	94,685	.....	.....5,802	.....	.....5,802	.....	.....100,487	.....	.....	......0	438	08/25/2034.	1FM.....
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2			..	03/01/2020.	Paydown.....		1,746,879	1,746,879	1,768,532	1,749,305	.....	.....(2,426)	.....	.....(2,426)	.....	.....1,746,879	.....	.....	......0	22,417	06/15/2044.	1FM.....
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1			..	03/25/2020.	Paydown.....		80,304	80,304	15,989	15,989	.....	.....64,316	.....	.....64,316	.....	.....80,304	.....	.....	......0	236	08/25/2036.	1FM.....
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			..	03/01/2020.	Paydown.....		43,170	43,170	42,825	42,906	.....	.....264	.....	.....264	.....	.....43,170	.....	.....	......0	198	12/15/2048.	1FM.....
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			..	03/01/2020.	Paydown.....		429,879	429,879	412,768	425,492	.....	.....4,387	.....	.....4,387	.....	.....429,879	.....	.....	......0	2,171	05/15/2046.	1FM.....
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			..	03/01/2020.	Paydown.....		1,357,374	1,357,374	1,398,076	1,365,364	.....	.....(7,990)	.....	.....(7,990)	.....	.....1,357,374	.....	.....	......0	11,231	07/15/2046.	1FM.....
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			..	03/01/2020.	Paydown.....		2,144,279	2,144,279	2,208,541	2,158,000	.....	.....(13,721)	.....	.....(13,721)	.....	.....2,144,279	.....	.....	......0	14,041	08/15/2046.	1FM.....
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 CI			..	03/01/2020.	Paydown.....		278,566	278,566	278,187	278,134	.....	.....432	.....	.....432	.....	.....278,566	.....	.....	......0	1,805	02/15/2048.	1FM.....
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser			..	03/25/2020.	Paydown.....		341,287	341,287	288,174	305,916	.....	.....35,371	.....	.....35,371	.....	.....341,287	.....	.....	......0	1,099	03/25/2037.	1FM.....
64130H AA 9	Neuberger Berman CLO Ltd CLO Ser 2017-24			..	03/12/2020.	Redemption 100.0000.....		6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	......0	.....	.....6,000,000	.....	.....	......0	74,921	04/16/2030.	1FE.....
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd			..	03/15/2020.	Redemption 100.0000.....		367,781	367,781	367,781	367,781	.....	.....	.....	......0	.....	.....367,781	.....	.....	......0	10,850	01/15/2021.	1.....
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-			..	03/01/2020.	Paydown.....		206,721	206,721	212,091	211,579	.....	.....(4,858)	.....	.....(4,858)	.....	.....206,721	.....	.....	......0	1,515	03/25/2036.	1FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	03/01/2020.	Paydown.....		733,681	733,681	750,531	750,160	.....	.....(16,479)	.....	.....(16,479)	.....	.....733,681	.....	.....	......0	5,343	09/25/2059.	1FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	01/01/2020.	Paydown.....		399,396	399,396	408,568	408,366	.....	.....(8,971)	.....	.....(8,971)	.....	.....399,396	.....	.....	......0	1,165	09/25/2059.	1FE.....
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			..	03/01/2020.	Paydown.....		425,988	425,988	429,877	429,595	.....	.....(3,607)	.....	.....(3,607)	.....	.....425,988	.....	.....	......0	2,626	04/25/2057.	1FM.....

QE05.9

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Administrative Symbol
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-		..	03/01/2020.	Paydown.....		201,288	201,288	203,395	203,203	.....	.....(1,915)	.....	.....(1,915)	.....	.....201,288	.....	.....	......0	1,050	09/25/2056.	1FM.....
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		..	03/01/2020.	Paydown.....		274,950	274,950	284,226	283,534	.....	.....(8,583)	.....	.....(8,583)	.....	.....274,950	.....	.....	......0	1,679	08/27/2057.	1FM.....
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		140,740	140,740	141,247	141,211	.....	.....(471)	.....	.....(471)	.....	.....140,740	.....	.....	......0	888	09/25/2057.	1FM.....
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		275,602	275,602	282,354	281,749	.....	.....(6,147)	.....	.....(6,147)	.....	.....275,602	.....	.....	......0	1,925	12/25/2057.	1FM.....
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		..	03/01/2020.	Paydown.....		499,397	499,397	506,366	505,772	.....	.....(6,375)	.....	.....(6,375)	.....	.....499,397	.....	.....	......0	3,385	12/25/2057.	1FM.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		357,465	357,465	365,745	365,706	.....	.....(8,242)	.....	.....(8,242)	.....	.....357,465	.....	.....	......0	1,853	02/25/2049.	1FM.....
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		..	03/01/2020.	Paydown.....		724,571	724,571	775,744	775,214	.....	.....(50,642)	.....	.....(50,642)	.....	.....724,571	.....	.....	......0	5,523	05/25/2058.	1FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		340,089	340,089	349,255	348,875	.....	.....(8,786)	.....	.....(8,786)	.....	.....340,089	.....	.....	......0	2,475	08/25/2059.	1FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	01/01/2020.	Paydown.....		179,018	179,018	183,843	183,643	.....	.....(4,625)	.....	.....(4,625)	.....	.....179,018	.....	.....	......0	522	08/25/2059.	1FE.....
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-		..	03/01/2020.	Paydown.....		760,247	760,247	781,889	.....	.....	.....(21,642)	.....	.....(21,642)	.....	.....760,247	.....	.....	......0	4,306	10/25/2059.	1FE.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	03/01/2020.	Paydown.....		1,726	1,726	1,726	1,723	.....	.....2	.....	.....2	.....	.....1,726	.....	.....	......0	17	03/25/2034.	1FM.....
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		..	03/07/2020.	Redemption 100.0000.....		178,553	178,553	178,553	178,553	.....	.....	.....	......0	.....	.....178,553	.....	.....	......0	1,938	11/07/2023.	1.....
67087M AA 4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C		..	01/01/2020.	Paydown.....		5,000,000	5,000,000	5,646,875	5,045,165	.....	.....(45,165)	.....	.....(45,165)	.....	.....5,000,000	.....	.....	......0	19,359	07/15/2045.	1FM.....
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20.		..	03/23/2020.	Various.....		9,923,839	9,769,000	10,668,480	9,875,162	.....	.....(38,029)	.....	.....(38,029)	.....	.....9,837,133	.....	.....(68,133)	(68,133)	418,086	08/15/2020.	2FE.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-		..	03/25/2020.	Paydown.....		219,303	219,303	210,668	214,437	.....	.....4,866	.....	.....4,866	.....	.....219,303	.....	.....	......0	769	10/25/2034.	1FM.....
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-Parmer 31 (Austin TX) CTL Pass CTL Ser A		..	03/25/2020.	Paydown.....		1,057,437	1,057,437	1,018,114	1,033,928	.....	.....23,509	.....	.....23,509	.....	.....1,057,437	.....	.....	......0	5,745	12/25/2034.	1FM.....
70176@ AA 7	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		..	03/15/2020.	Redemption 100.0000.....		212,525	212,525	214,119	213,843	.....	.....(1,318)	.....	.....(1,318)	.....	.....212,525	.....	.....	......0	1,242	01/15/2032.	1.....
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		..	03/13/2020.	Redemption 100.0000.....		290,287	290,287	290,287	290,287	.....	.....	.....	......0	.....	.....290,287	.....	.....	......0	4,354	09/13/2027.	1.....
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		..	03/13/2020.	Redemption 100.0000.....		209,713	209,713	209,713	209,713	.....	.....	.....	......0	.....	.....209,713	.....	.....	......0	3,146	09/13/2027.	1.....
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N		..	03/26/2020.	Paydown.....		119,828	119,828	89,769	95,733	.....	.....24,095	.....	.....24,095	.....	.....119,828	.....	.....	......0	692	09/26/2034.	1FE.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	03/23/2020.	Paydown.....		50,765	50,765	2,819	(9,907)	(4,349)	65,021	.....	.....60,672	.....	.....50,765	.....	.....	......0	(426)	03/23/2035.	4FE.....
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt..		..	03/24/2020.	Paydown.....		79,452	79,452	68,535	71,367	.....	.....8,084	.....	.....8,084	.....	.....79,452	.....	.....	......0	522	12/24/2033.	1FE.....
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser.		..	03/24/2020.	Paydown.....		59,589	59,589	39,031	45,267	.....	.....	.....	.....14,322	.....	.....59,589	.....	.....	......0	366	12/24/2033.	1FE.....
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt.		..	03/23/2020.	Redemption 100.0000.....		90,527	90,527	69,253	73,874	.....	.....16,653	.....	.....16,653	.....	.....90,527	.....	.....	......0	525	06/23/2035.	1FE.....
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt..		..	03/23/2020.	Paydown.....		51,068	51,068	34,845	38,463	.....	.....12,604	.....	.....12,604	.....	.....51,068	.....	.....	......0	290	12/22/2035.	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		..	03/23/2020.	Redemption 100.0000.....		42,485	42,485	32,394	34,262	.....	.....8,223	.....	.....8,223	.....	.....42,485	.....	.....	......0	241	03/22/2038.	1FE.....
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C		..	03/23/2020.	Paydown.....		57,300	57,300	40,396	44,384	.....	.....12,915	.....	.....12,915	.....	.....57,300	.....	.....	......0	329	09/23/2035.	1FE.....
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se		..	03/23/2020.	Paydown.....		14,643	14,643	9,635	11,711	.....	.....2,932	.....	.....2,932	.....	.....14,643	.....	.....	......0	78	12/22/2036.	2FE.....
741382 AC 9	P		..	03/23/2020.	Paydown.....		198,545	198,545	103,913	103,913	.....	.....94,632	.....	.....94,632	.....	.....198,545	.....	.....	......0	1,908	03/23/2035.	1FE.....

QE05.10

SCHEDULE D - PART 4

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

QE05.11

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Admini- strative Symbol
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9			..	03/01/2020.	Paydown.....		17	13,522	11,013	12,077	.....	.....3	.....	.....3	.....	.....12,080	.....	.....(12,062)	(12,062)	168	10/25/2035.	1FM.....
74834L AP 5	Quest Diagnostics Inc Co Gtd Nt 4.750%.			..	01/15/2020.	Call 100.1245.....		5,006,225	5,000,000	4,924,550	4,999,277	.....	.....349	.....	.....349	.....	.....4,999,626	.....	.....374	374	115,079	01/30/2020.	2FE.....
74924D AA 7	Residential Accredit Loans Inc RMBS Ser..			..	03/01/2020.	Paydown.....		23,693	38,132	27,622	27,622	.....	.....	.....	.....0	.....	.....27,622	.....	.....(3,929)	(3,929)	427	09/25/2037.	1FM.....
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200			..	03/25/2020.	Paydown.....		471,994	471,994	407,095	451,368	.....	.....20,626	.....	.....20,626	.....	.....471,994	.....	.....	.....0	1,549	03/25/2036.	1FM.....
75973L AA 6	Renew LBASS Ser 2017-1A CI A 3.670% 09			..	03/20/2020.	Paydown.....		95,746	95,746	95,721	95,722	.....	.....23	.....	.....23	.....	.....95,746	.....	.....	.....0	541	09/20/2052.	1FE.....
760759 AH 3	Republic Services Inc Co Gtd Nt 5.000%.			..	03/01/2020.	Maturity.....		5,000,000	5,000,000	5,619,750	5,016,633	.....	.....(16,633)	.....	.....(16,633)	.....	.....5,000,000	.....	.....	.....0	125,000	03/01/2020.	2FE.....
779382 AP 5	Rowan Companies Inc Co Gtd Nt 4.875% 0			..	02/26/2020.	Various.....		19,460,910	19,400,000	19,615,925	14,162,000	5,302,873	(3,964)	.....	.....5,298,909	.....	.....19,460,910	.....	.....	.....0	223,302	06/01/2022.	5FE.....
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI			..	03/16/2020.	Paydown.....		10,984	10,984	11,267	11,106	.....	.....(122)	.....	.....(122)	.....	.....10,984	.....	.....	.....0	73	03/15/2033.	2FE.....
785811 AA 8	SACO I Tr RMBS Ser 2006-5 CI 1A 1.247%			..	03/25/2020.	Paydown.....		35,528	29,226	10,083	10,087	.....	.....	.....	.....0	.....	.....10,087	.....	.....25,441	25,441	105	04/25/2036.	1FM.....
80386W AA 3	Sasol Financing USA LLC Sr Nt 5.875% 0			..	03/05/2020.	Direct.....		574,750	550,000	549,186	549,351	.....	.....25	.....	.....25	.....	.....549,376	.....	.....25,374	25,374	14,541	03/27/2024.	2FE.....
83416W AA 1	Solar Star Funding LLC Sr Nt 5.375% 06.			..	01/29/2020.	National Casualty.....		17,879,840	17,879,840	17,879,840	17,879,840	.....	.....	.....	.....0	.....	.....17,879,840	.....	.....	.....0	77,417	06/30/2035.	2FE.....
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-			..	03/25/2020.	Paydown.....		2,077,917	2,077,917	2,020,450	2,041,985	.....	.....35,933	.....	.....35,933	.....	.....2,077,917	.....	.....	.....0	6,866	12/25/2036.	1FM.....
86074Q AM 4	Stillwater Mining Co Sr Nt 6.125% 06/2....			..	02/07/2020.	Direct.....		280,844	275,000	272,096	273,442	.....	.....66	.....	.....66	.....	.....273,508	.....	.....7,336	7,336	2,059	06/27/2022.	4FE.....
86074Q AN 2	Stillwater Mining Co Sr Nt 7.125% 06/2....			..	02/28/2020.	Direct.....		736,700	695,000	684,638	687,274	.....	.....198	.....	.....198	.....	.....687,471	.....	.....49,229	49,229	9,078	06/27/2025.	4FE.....
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003			..	03/25/2020.	Paydown.....		275,134	275,134	252,845	260,427	.....	.....14,707	.....	.....14,707	.....	.....275,134	.....	.....	.....0	1,563	07/25/2033.	1FM.....
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003			..	03/25/2020.	Paydown.....		770,240	770,240	771,434	771,337	.....	.....(1,097)	.....	.....(1,097)	.....	.....770,240	.....	.....	.....0	2,676	10/25/2033.	1FM.....
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004			..	03/25/2020.	Paydown.....		291,469	291,469	270,884	274,770	.....	.....16,698	.....	.....16,698	.....	.....291,469	.....	.....	.....0	1,118	04/25/2034.	1FM.....
86358E LS 3	Structured Asset Inv Ln Tr RMBS Ser 2004			..	03/25/2020.	Paydown.....		52,797	52,797	52,749	52,753	.....	.....44	.....	.....44	.....	.....52,797	.....	.....	.....0	356	09/25/2034.	1FM.....
86358E QJ 8	Structured Asset Inv Ln Tr RMBS Ser 2005			..	03/25/2020.	Paydown.....		189,690	189,690	177,597	183,398	.....	.....6,292	.....	.....6,292	.....	.....189,690	.....	.....	.....0	795	02/25/2035.	1FM.....
86359B JU 6	2004-			..	03/01/2020.	Paydown.....		4,068	4,068	4,067	4,062	.....	.....6	.....	.....6	.....	.....4,068	.....	.....	.....0	27	03/25/2034.	1FM.....
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			..	01/10/2020.	Paydown.....		5,220	5,220	5,187	5,216	.....	.....4	.....	.....4	.....	.....5,220	.....	.....	.....0	24	08/15/2039.	1FM.....
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20			..	03/15/2020.	Paydown.....		195,461	195,461	195,066	195,293	.....	.....168	.....	.....168	.....	.....195,461	.....	.....	.....0	1,078	12/15/2029.	1FE.....
87677Q AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A CI			..	03/15/2020.	Paydown.....		554,967	554,967	553,295	553,723	.....	.....1,243	.....	.....1,243	.....	.....554,967	.....	.....	.....0	3,081	06/15/2028.	1FE.....
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C			..	03/25/2020.	Paydown.....		198,865	198,865	188,984	196,205	.....	.....2,660	.....	.....2,660	.....	.....198,865	.....	.....	.....0	693	06/25/2036.	1FM.....
89236T DP 7	Toyota Motor Credit Corp Sr Nt 2.600%...			..	01/29/2020.	National Casualty.....		9,994,526	10,000,000	9,986,500	9,994,316	.....	.....210	.....	.....210	.....	.....9,994,526	.....	.....	.....0	143,000	01/11/2022.	1FE.....
893830 BB 4	Transocean Sedco Co Gtd Nt 8.375% 12/1			..	01/22/2020.	Various.....		17,685,860	16,999,000	16,684,851	16,512,441	125,941	9,319	.....	.....135,260	.....	.....16,647,701	.....	.....1,038,159	1,038,159	153,909	12/15/2021.	5FE.....
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			..	03/01/2020.	Redemption 100.0000.....		1,168,292	1,168,292	1,168,292	1,168,292	.....	.....	.....	.....0	.....	.....1,168,292	.....	.....	.....0	49,010	03/01/2022.	3FE.....
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.			..	01/08/2020.	Redemption 100.0000.....		494,199	494,199	494,199	494,199	.....	.....	.....	.....0	.....	.....494,199	.....	.....	.....0	7,685	09/08/2024.	1PL.....
90783T AA 8	Union Pacific RR PTC Ser 2004-1 5.404% ..			..	01/02/2020.	Various.....		374,722	374,722	374,722	374,722	.....	.....	.....	.....0	.....	.....374,722	.....	.....	.....0	10,125	07/02/2025.	1FE.....
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser CI			..	02/15/2020.	Paydown.....		2,028,746	2,028,746	2,037,046	2,031,240	.....	.....(2,493)	.....	.....(2,493)	.....	.....2,028,746	.....	.....	.....0	54,523	02/15/2023.	2FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70..			..	03/01/2020.	Redemption 100.0000.....		136,304	136,304	136,304	136,304	.....	.....	.....	.....0	.....	.....136,304	.....	.....	.....0	2,522	09/01/2031.	1FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Administrative Symbol
913017 BV 0	United Technologies Corp Sr Nt 3.100%...			..	02/28/2020.	Various.....	.....	.....42,661,958	42,245,000	43,855,322	42,961,955	.....	.....(46,031)	.....	.....(46,031)	.....	.....42,915,925	.....	.....(670,925)	(670,925)	733,444	06/01/2022.	2FE.....
913017 CN 7	United Technologies Corp Sr Nt 2.800%...			..	03/04/2020.	Call 106.9918.....	.....	.....10,699,183	10,000,000	9,979,200	9,986,626	.....	.....503	.....	.....503	.....	.....9,987,129	.....	.....12,871	12,871	792,516	05/04/2024.	2FE.....
91736# AA 4	United States of America BIA CTL GSA Gtd			..	03/15/2020.	Redemption 100.0000.....	.....	.....131,644	131,644	131,644	131,644	.....	.....	.....	.....0	.....	.....131,644	.....	.....	.....0	3,772	03/15/2024.	1.....
92837B AB 7	Visio RMBS Ser 2019-1 CI A1 3.572% 06/			..	03/01/2020.	Paydown.....	.....	.....899,796	899,796	899,786	899,738	.....	.....58	.....	.....58	.....	.....899,796	.....	.....	.....0	5,214	06/25/2054.	1FE.....
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....			..	03/15/2020.	Redemption 100.0000.....	.....	.....79,193	79,193	79,193	79,193	.....	.....	.....	.....0	.....	.....79,193	.....	.....	.....0	877	04/15/2022.	2.....
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			..	03/01/2020.	Paydown.....	.....	.....440,367	440,367	453,575	443,495	.....	.....(3,128)	.....	.....(3,128)	.....	.....440,367	.....	.....	.....0	3,508	07/15/2046.	1FM.....
931899 9A 8	Walkers SPV Nt 0.937% 09/17/20.....			..	02/25/2020.	Redemption 100.0000.....	.....	.....412,401	412,401	.....	.....	.....	.....412,401	.....	.....412,401	.....	.....412,401	.....	.....	.....0	1,276	09/17/2020.	6*.....
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8			..	03/01/2020.	Paydown.....	.....	.....75,677	75,926	67,732	67,732	.....	.....	.....	.....0	.....	.....67,732	.....	.....7,945	7,945	365	08/25/2046.	1FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10			..	01/01/2020.	Paydown.....	.....	.....439	455	456	438	17	.....	.....	.....17	.....	.....455	.....	.....(16)	(16)	1	09/25/2036.	1FM.....
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10			..	03/01/2020.	Paydown.....	.....	.....4,750	4,786	4,793	4,611	177	.....	.....	.....177	.....	.....4,788	.....	.....(38)	(38)	43	09/25/2036.	2FM.....
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12			..	03/01/2020.	Paydown.....	.....	.....14,283	14,443	14,486	14,173	292	.....	.....	.....292	.....	.....14,465	.....	.....(181)	(181)	80	10/25/2036.	2FM.....
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			..	03/01/2020.	Paydown.....	.....	.....29,907	37,381	34,301	34,301	.....	.....	.....	.....0	.....	.....34,301	.....	.....(4,394)	(4,394)	168	11/25/2036.	1FM.....
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			..	03/01/2020.	Paydown.....	.....	.....35,736	37,218	28,610	28,610	.....	.....	.....	.....0	.....	.....28,610	.....	.....7,127	7,127	200	04/25/2037.	1FM.....
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			..	03/01/2020.	Redemption 100.0000.....	.....	.....37,265	37,265	37,265	37,265	.....	.....	.....	.....0	.....	.....37,265	.....	.....	.....0	415	08/01/2027.	2.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			..	03/15/2020.	Redemption 100.0000.....	.....	.....41,895	41,895	43,864	42,929	.....	.....(1,034)	.....	.....(1,034)	.....	.....41,895	.....	.....	.....0	516	05/15/2032.	1.....
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			..	03/10/2020.	Redemption 100.0000.....	.....	.....99,546	99,546	99,546	99,546	.....	.....	.....	.....0	.....	.....99,546	.....	.....	.....0	1,511	10/10/2024.	2.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59			..	03/01/2020.	Redemption 100.0000.....	.....	.....171,903	171,903	171,903	171,903	.....	.....	.....	.....0	.....	.....171,903	.....	.....	.....0	1,901	11/01/2022.	2.....
9497ER AC 8	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C			..	02/25/2020.	Paydown.....	.....	.....1,560,495	1,560,495	1,561,933	1,560,899	.....	.....(405)	.....	.....(405)	.....	.....1,560,495	.....	.....	.....0	4,838	04/25/2035.	1FM.....
96950F AD 6	Williams Partners LP Sr Nt 5.250% 03/1..			..	03/15/2020.	Various.....	.....	.....14,000,000	14,000,000	13,997,432	13,999,897	.....	.....103	.....	.....103	.....	.....14,000,000	.....	.....	.....0	367,500	03/15/2020.	2FE.....
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt 1			..	03/23/2020.	Paydown.....	.....	.....92,198	92,198	62,495	68,966	.....	.....23,231	.....	.....23,231	.....	.....92,198	.....	.....	.....0	523	12/22/2035.	1FE.....
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt...			..	03/23/2020.	Paydown.....	.....	.....33,448	33,448	22,898	24,953	.....	.....8,496	.....	.....8,496	.....	.....33,448	.....	.....	.....0	190	03/22/2038.	1FE.....
P06076 AA 4	AES El Salvador Trust II Sr Nt 6.750%.....			..	01/21/2020.	Direct.....	.....	.....637,875	630,000	518,313	567,918	.....	.....978	.....	.....978	.....	.....568,896	.....	.....68,979	68,979	13,584	03/28/2023.	4FE.....
U85969 AC 4	Stillwater Mining Co Sr Nt 6.125% 06/2....			..	02/07/2020.	Direct.....	.....	.....459,563	450,000	410,625	421,237	.....	.....1,183	.....	.....1,183	.....	.....422,420	.....	.....37,142	37,142	3,369	06/27/2022.	4FE.....
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3			A	01/15/2020.	Redemption 100.0000.....	.....	.....25,600	25,600	25,600	25,600	.....	.....	.....	.....0	.....	.....25,600	.....	.....	.....0	422	01/15/2030.	1FE.....
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550			A	01/15/2020.	Redemption 100.0000.....	.....	.....25,600	25,600	25,600	25,600	.....	.....	.....	.....0	.....	.....25,600	.....	.....	.....0	454	01/15/2030.	1FE.....
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B 3.87			A	03/15/2020.	Redemption 100.0000.....	.....	.....76,868	76,868	75,907	76,280	.....	.....588	.....	.....588	.....	.....76,868	.....	.....	.....0	1,489	03/15/2023.	2FE.....
009090 AC 5	Air Canada LBASS EETC Ser 2015-1C 5.00			A	03/15/2020.	Paydown.....	.....	.....15,000,000	15,000,000	15,000,000	15,000,000	.....	.....	.....	.....0	.....	.....15,000,000	.....	.....	.....0	375,000	03/15/2020.	2FE.....

QE05.12

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Administrative Symbol
07317Q AF 2	Baytex Energy Corp Nt 5.125% 06/01/21.		A	02/20/2020.	Call 100.0000.....	.....	360,000	360,000	361,800	356,400	4,029	(40)	.....	3,989	.....	360,389	.....	(389)	(389)	4,049	06/01/2021.	3FE.....
335934 AL 9	First Quantum Minerals LTD Sr Nt 7.500%.		A	03/12/2020.	Direct.....	.....	1,174,450	1,415,000	1,415,556	1,415,393	.....	(22)	.....	(22)	.....	1,415,371	.....	(240,921)	(240,921)	48,641	04/01/2025.	4FE.....
35905B AA 5	Frontera Energy Corp Sr Nt 9.700% 06/2.		A	01/13/2020.	Direct.....	.....	531,065	500,000	494,210	495,682	.....	31	.....	31	.....	495,712	.....	35,353	35,353	2,234	06/25/2023.	4FE.....
683715 AA 4	Open Text Corp Sr Nt 5.625% 01/15/23...		A	03/05/2020.	Call 101.4060.....	.....	16,529,178	16,300,000	16,565,625	16,416,582	.....	(6,283)	.....	(6,283)	.....	16,410,299	.....	(110,299)	(110,299)	814,959	01/15/2023.	3FE.....
C35898 AA 0	Frontera Energy Corp Sr Nt 9.700% 06/2.		A	01/13/2020.	Direct.....	.....	530,840	500,000	526,250	520,313	.....	(147)	.....	(147)	.....	520,166	.....	10,674	10,674	2,220	06/25/2023.	4FE.....
000000 00 0	Liquid Telecom Finance Sec Nt 8.500% 0		D	01/06/2020.	Direct.....	.....	458,541	449,000	456,858	455,178	.....	(71)	.....	(71)	.....	455,107	.....	3,434	3,434	18,552	07/13/2022.	4FE.....
000000 00 0	Cia Latino Americana Sr Nt 9.500% 07/2.		D	01/17/2020.	Tax Free Exchange.....	.....	736,503	750,000	722,084	348,750	380,051	201	.....	380,252	.....	729,003	.....	7,500	7,500	35,031	07/20/2023.	6FE.....
000000 00 0	Digicel Group Two Ltd Sr Nt PIK 9.125%.		D	01/17/2020.	Direct.....	.....	16,838	81,145	8,435	8,435	.....	.....	.....	0	.....	8,435	.....	8,402	8,402	1,777	04/01/2024.	6FE.....
000000 00 0	YPF Sociedad Anonima Sr Nt 8.500% 07/2		D	03/04/2020.	Direct.....	.....	1,572,680	1,734,000	1,463,963	554,589	.....	1,571	.....	1,571	.....	1,467,343	.....	105,337	105,337	38,678	07/28/2025.	5FE.....
000000 00 0	Turkiye Garanti Bankasi Sr Nt 6.125% 0...		D	02/10/2020.	Direct.....	.....	458,250	470,000	435,338	435,740	.....	408	.....	408	.....	436,147	.....	22,103	22,103	6,237	05/24/2027.	5FE.....
11042A AA 2	British Airways Plc EETC 4.625% 06/20/...		D	03/20/2020.	Various.....	.....	282,363	282,363	285,593	283,702	.....	(1,339)	.....	(1,339)	.....	282,363	.....	0	3,265	0	06/20/2024.	1FE.....
11042B AA 0	British Airways Plc EETC 5.625% 06/20/...		D	03/20/2020.	Redemption 100.0000.....	.....	594,201	594,201	601,949	594,950	.....	(749)	.....	(749)	.....	594,201	.....	0	8,356	0	06/20/2020.	1FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/...		C	03/20/2020.	Redemption 100.0000.....	.....	17,318	17,318	17,318	17,318	.....	.....	.....	0	.....	17,318	.....	0	165	0	06/20/2031.	1FE.....
12674T AB 2	C&W Senior Financing DAC Sr Nt 7.500%		D	01/22/2020.	Direct.....	.....	217,750	200,000	201,750	201,380	.....	(19)	.....	(19)	.....	201,361	.....	16,389	16,389	4,083	10/15/2026.	3FE.....
12674T AB 2	C&W Senior Financing DAC Sr Nt 7.500%		D	02/03/2020.	Direct.....	.....	298,375	275,000	275,000	275,000	.....	.....	.....	0	.....	275,000	.....	23,375	23,375	6,302	10/15/2026.	4FE.....
20445P AE 5	Cia Latino Americana Sr Nt 9.500% 07/2.		D	01/17/2020.	Tax Free Exchange.....	.....	1,380,000	1,375,000	1,360,535	639,375	726,786	89	.....	726,875	.....	1,366,250	.....	13,750	13,750	64,224	07/20/2023.	6FE.....
22112E AC 2	Cosan Luxembourg SA Sr Nt 7.000% 01/20		D	03/30/2020.	Direct.....	.....	1,647,075	1,625,000	1,673,789	1,661,968	.....	(834)	.....	(834)	.....	1,661,134	.....	(14,059)	(14,059)	68,443	01/20/2027.	3FE.....
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt		D	01/27/2020.	Taxable Exchange.....	.....	2,150,893	2,867,857	2,867,857	2,867,857	.....	.....	.....	0	.....	2,867,857	.....	(716,964)	(716,964)	.....	07/27/2020.	2PL.....
25382F AA 9	Digicel Group Two Ltd Sr Nt 9.125% 04/...		D	01/17/2020.	Direct.....	.....	134,668	649,000	65,060	65,060	.....	.....	.....	0	.....	65,060	.....	69,607	69,607	14,214	04/01/2024.	6FE.....
37255B AA 7	Geopark Ltd 1st Lien Nt 6.500% 09/21/2...		D	03/06/2020.	Direct.....	.....	623,344	625,000	625,000	625,000	.....	.....	.....	0	.....	625,000	.....	(1,656)	(1,656)	19,071	09/21/2024.	4FE.....
38502H AA 3	Gran Tierra Energy Intl Sr Nt 6.250% 0...		D	01/24/2020.	Direct.....	.....	544,813	575,000	567,019	517,500	51,324	74	.....	51,398	.....	568,898	.....	(24,086)	(24,086)	16,272	02/15/2025.	4FE.....
40052C AC 0	Grupo Kuo SAB De CV Sr Nt 5.750% 07/07		D	02/10/2020.	Direct.....	.....	467,806	445,000	445,000	445,000	.....	.....	.....	0	.....	445,000	.....	22,806	22,806	15,281	07/07/2027.	3FE.....
44963L AC 0	IHS Netherlands Holdco Sr Nt 8.000% 09		D	02/07/2020.	Direct.....	.....	362,219	335,000	335,000	335,000	.....	.....	.....	0	.....	335,000	.....	27,219	27,219	10,646	09/18/2027.	4FE.....
45900T AA 0	Intl Airport Finance SA 1st Lien 12.000.....		D	01/03/2020.	Direct.....	.....	138,594	125,000	125,000	125,000	.....	.....	.....	0	.....	125,000	.....	13,594	13,594	4,667	03/15/2033.	4FE.....
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt 4.500%		D	03/26/2020.	Direct.....	.....	1,610,525	1,825,000	1,825,000	1,825,000	.....	.....	.....	0	.....	1,825,000	.....	(214,475)	(214,475)	29,083	11/21/2029.	4FE.....
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25		D	01/10/2020.	Direct.....	.....	291,500	275,000	270,313	271,393	.....	21	.....	21	.....	271,414	.....	20,086	20,086	9,191	01/19/2025.	3FE.....
58547D AD 1	Melco Resorts Finance Sr Nt 5.375% 12/...		D	03/13/2020.	Direct.....	.....	384,913	415,000	419,569	419,533	.....	(96)	.....	(96)	.....	419,436	.....	(34,524)	(34,524)	6,320	12/04/2029.	3FE.....
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29.....		D	01/22/2020.	Direct.....	.....	732,878	695,000	685,472	685,588	.....	60	.....	60	.....	685,648	.....	47,229	47,229	14,513	10/17/2029.	4FE.....
59284B AF 5	Mexichem SAB DE CV Sr Nt 4.000% 10/04/		D	03/12/2020.	Direct.....	.....	308,750	325,000	322,355	322,859	.....	48	.....	48	.....	322,907	.....	(14,157)	(14,157)	5,850	10/04/2027.	2FE.....
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26.....		D	01/23/2020.	Direct.....	.....	859,031	825,000	825,000	825,000	.....	.....	.....	0	.....	825,000	.....	34,031	34,031	18,157	04/03/2026.	4FE.....
71647N BF 5	Petrobras Global Finance Sr Nt 5.093%...		D	02/28/2020.	Direct.....	.....	1,845,750	1,725,000	3,241,882	1,848,355	1,345,404	(28,315)	.....	1,317,089	.....	3,165,444	.....	(1,319,694)	(1,319,694)	40,267	01/15/2030.	3FE.....
83006L AB 9	Sixsigma Networks Mexico Sr Nt 7.500%.		D	02/12/2020.	Direct.....	.....	414,633	400,000	400,000	400,000	.....	.....	.....	0	.....	400,000	.....	14,633	14,633	8,449	05/02/2025.	4FE.....
86964W AF 9	Suzano Austria GMBH Sr Nt 6.000% 01/15		D	03/05/2020.	Direct.....	.....	926,456	800,000	830,591	829,637	.....	(492)	.....	(492)	.....	829,146	.....	97,311	97,311	31,200	01/15/2029.	2FE.....
879273 AR 1	Telecom Argentina SA Sr Nt 8.000% 07/1		D	01/08/2020.	Direct.....	.....	75,400	80,000	78,952	76,801	2,203	3	.....	2,206	.....	79,006	.....	(3,606)	(3,606)	3,058	07/18/2026.	4FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Designation and Administrative Symbol
G6764#	AA	0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 1	D	01/12/2020.	Redemption	100.0000.....	526,316	526,316	526,316	526,316	.....	.....	.....	.....0	.....	.....526,316	.....	.....	.....0	3,158	10/12/2026.	2.....
G6764@	AA	2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro	D	01/12/2020.	Redemption	100.0000.....	390,562	390,562	390,562	390,562	.....	.....	.....	.....0	.....	.....390,562	.....	.....	.....0	2,890	04/12/2027.	2.....
G7028A	AB	9	Petra Diamonds PLC 2nd Lien 7.250% 05/	D	01/13/2020.	Direct.....	.....	.....181,500	300,000	292,125	189,000	105,558	82	.....	.....105,640	.....	.....294,640	.....	.....(113,140)	(113,140)	4,471	05/01/2022.	5FE.....
P57908	AF	5	Mexichem SAB DE CV Sr Nt 5.875% 09/17/	D	02/25/2020.	Direct.....	.....	.....1,744,188	1,475,000	1,381,063	1,384,160	.....	.....223	.....	.....223	.....	.....1,384,383	.....	.....359,805	359,805	38,356	09/17/2044.	2FE.....
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt 12.625% 07	D	02/11/2020.	Direct.....	.....	.....1,155,643	1,314,000	1,250,643	1,024,933	268,864	839	.....	.....269,703	.....	.....1,294,636	.....	.....(138,994)	(138,994)	93,646	07/03/2021.	5FE.....
P67848	AA	2	Compania Minera Milpo Sr Nt 4.625% 03/	D	02/27/2020.	Call 106.7500.....	.....	.....880,688	825,000	829,598	827,468	.....	.....(112)	.....	.....(112)	.....	.....827,356	.....	.....(2,356)	(2,356)	71,480	03/28/2023.	3FE.....
P7354P	AA	2	OI SA Sr Nt - PIK 10.000% 07/27/25.....	D	01/28/2020.	Direct.....	.....	.....387,000	400,000	364,500	358,039	7,650	418	.....	.....8,068	.....	.....366,107	.....	.....20,893	20,893	19,444	07/27/2025.	4FE.....
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt 8.750% 04/0	D	01/29/2020.	Direct.....	.....	.....484,853	495,000	430,155	431,864	.....	.....1,241	.....	.....1,241	.....	.....433,105	.....	.....51,747	51,747	13,956	04/04/2024.	5FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							606,669,412	603,297,927	609,233,740	593,617,696	8,338,913	753,907	0	9,092,820	0	604,512,433	0	(2,227,001)	(2,227,001)	14,074,581	XXX	XXX

Bonds - Unaffiliated Bank Loans

000000	00	0	US Radiology Specialists Inc Additional.....	..	02/28/2020.	Tax Free Exchange.....	.....	.....491,538	501,464	491,435	.....	.....	.....103	.....	.....103	.....	.....491,538	.....	.....	.....0	1,514	01/01/2024.	4FE.....
000000	00	0	US Radiology Specialists Inc Additional.....	..	03/31/2020.	Redemption	100.0000.....	1,757	1,757	1,729	.....	.....	.....27	.....	.....27	.....	.....1,757	.....	.....	.....0	15	01/01/2024.	4FE.....
000000	00	0	Discovery Life Sciences LLC Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	2,430	2,430	2,382	2,385	.....	.....46	.....	.....46	.....	.....2,430	.....	.....	.....0	50	03/30/2024.	3Z.....
000000	00	0	Discovery Life Sciences LLC New Term Ln	..	03/31/2020.	Redemption	100.0000.....	647	647	634	634	.....	.....13	.....	.....13	.....	.....647	.....	.....	.....0	17	03/30/2024.	3Z.....
000000	00	0	Advanced Infusion Solutions Last Out Ter.....	..	03/31/2020.	Redemption	100.0000.....	22,033	22,033	21,581	21,600	.....	.....433	.....	.....433	.....	.....22,033	.....	.....	.....0	424	06/27/2024.	4Z.....
000000	00	0	HCA Inc Term Ln B-12 Nt 1 2.749% 03/13	..	03/31/2020.	Redemption	100.0000.....	4,002	4,002	4,002	4,002	.....	.....	.....	.....0	.....	.....4,002	.....	.....	.....0	35	03/13/2025.	2FE.....
000000	00	0	Reddy Ice Holdings Inc Delayed Draw Term	..	03/31/2020.	Redemption	100.0000.....	348	348	343	.....	.....	.....5	.....	.....5	.....	.....348	.....	.....	.....0	2	07/01/2025.	3PL.....
000000	00	0	Messer Industries Initial Term B-1 Loan.....	..	03/31/2020.	Redemption	100.0000.....	50,000	50,000	50,094	50,064	23	(87)	.....	.....(64)	.....	.....50,000	.....	.....	.....0	562	03/01/2026.	4FE.....
000000	00	0	GB Auto Service Inc Delayed Draw Term Ln	..	03/31/2020.	Redemption	100.0000.....	377	377	373	.....	.....	.....4	.....	.....4	.....	.....377	.....	.....	.....0	4	03/09/2026.	4Z.....
000000	00	0	Sensata Technologies New #2 1st Lien Ter	..	03/31/2020.	Redemption	100.0000.....	12,780	12,780	12,750	12,751	.....	.....29	.....	.....29	.....	.....12,780	.....	.....	.....0	150	09/20/2026.	2FE.....
000000	00	0	Kellermeyer Building Svcs Delayed Draw T	..	03/31/2020.	Redemption	100.0000.....	647	647	641	.....	.....	.....6	.....	.....6	.....	.....647	.....	.....	.....0	14	11/07/2026.	4Z.....
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt.	..	03/31/2020.	Redemption	100.0000.....	5,331	5,331	5,243	5,224	27	79	.....	.....106	.....	.....5,331	.....	.....	.....0	101	04/15/2025.	3PL.....
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....	..	03/31/2020.	Redemption	100.0000.....	5,625	5,625	5,500	.....	.....	.....125	.....	.....125	.....	.....5,625	.....	.....	.....0	29	07/12/2025.	4Z.....
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....	..	02/28/2020.	Tax Free Exchange.....	.....	.....11,001	11,250	10,941	10,800	194	7	.....	.....201	.....	.....11,001	.....	.....	.....0	110	07/12/2025.	4Z.....
03525@	AA	6	Animal Supply Company New Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	10,125	10,125	9,999	9,014	976	93	.....	.....1,069	.....	.....10,125	.....	.....	.....0	280	12/15/2021.	5.....
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter	..	03/26/2020.	Tax Free Exchange.....	.....	.....9,596	9,747	9,552	9,589	.....	.....7	.....	.....7	.....	.....9,596	.....	.....	.....0	167	08/24/2024.	4FE.....
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter	..	03/31/2020.	Redemption	100.0000.....	9,747	9,747	9,596	.....	.....	.....151	.....	.....151	.....	.....9,747	.....	.....	.....0	10	08/24/2024.	4FE.....
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1 5.311%	..	01/17/2020.	Direct.....	.....	.....931,105	926,242	907,718	909,517	.....	.....97	.....	.....97	.....	.....909,613	.....	.....21,492	21,492	.....	02/11/2026.	4FE.....
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1 5.311%	..	03/31/2020.	Redemption	100.0000.....	1,551	1,551	1,524	.....	.....	.....27	.....	.....27	.....	.....1,551	.....	.....	.....0	4	02/11/2026.	4FE.....
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1 5.311%	..	03/12/2020.	Tax Free Exchange.....	.....	.....1,524	1,551	1,520	1,523	.....	.....1	.....	.....1	.....	.....1,524	.....	.....	.....0	61	02/11/2026.	4FE.....
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1 2.8.....	..	03/31/2020.	Redemption	100.0000.....	23,697	23,697	23,803	23,770	29	(102)	.....	.....(73)	.....	.....23,697	.....	.....	.....0	248	01/19/2024.	3FE.....
09523C	AC	6	Marcone Appliance Parts Inc Delayed Draw	..	03/31/2020.	Redemption	100.0000.....	243	243	243	243	.....	.....	.....	.....0	.....	.....243	.....	.....	.....0	8	01/02/2025.	3Z.....
09523C	AD	4	Marcone Appliance Parts Inc Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	1,461	1,461	1,442	1,445	.....	.....17	.....	.....17	.....	.....1,461	.....	.....	.....0	26	01/02/2025.	5.....
10483*	AA	3	Bragg Live Food Products LLC Term Ln Nt	..	03/10/2020.	Redemption	100.0000.....	87,315	87,315	85,132	85,426	.....	.....1,889	.....	.....1,889	.....	.....87,315	.....	.....	.....0	1,306	03/11/2024.	2PL.....
12632B	AG	1	CPI International Inc 1st Lien Term Ln N.....	..	03/31/2020.	Redemption	100.0000.....	42,500	42,500	42,500	40,800	1,700	.....	.....	.....1,700	.....	.....42,500	.....	.....	.....0	557	07/26/2024.	4FE.....
12702#	AA	0	Bakemark Holdings LLC Term Ln Nt 1 6.1.....	..	03/31/2020.	Redemption	100.0000.....	9,802	9,802	9,508	9,609	.....	.....194	.....	.....194	.....	.....9,802	.....	.....	.....0	172	08/14/2023.	4PL.....
12702#	AC	6	Bakemark Holdings LLC New Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	5,314	5,314	5,234	5,256	.....	.....58	.....	.....58	.....	.....5,314	.....	.....	.....0	93	08/14/2023.	3PL.....

QE05.14

SCHEDULE D - PART 4

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

QE05.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Designation and Administrative Symbol
14880B	AG	6	..	03/31/2020.	Redemption	100.0000.....	12,500	12,500	12,516	12,484	.....	.....16	.....	.....16	.....	.....12,500	.....	.....	.....0	124	05/17/2026.	3FE.....
15018L	AE	1		03/31/2020.	Redemption	100.0000.....	5,287	5,287	5,304	5,296	3	(12)	.....	.....(9)	.....	.....5,287	.....	.....	.....0	46	04/13/2024.	3FE.....
18449E	AD	2		03/31/2020.	Redemption	100.0000.....	15,089	15,089	15,084	15,085	.....	.....4	.....	.....4	.....	.....15,089	.....	.....	.....0	131	06/30/2024.	3FE.....
20049#	AA	5		03/31/2020.	Redemption	100.0000.....	22,500	22,500	22,191	21,770	466	207	.....	.....673	.....	.....22,500	.....	.....	.....0	558	09/01/2023.	3PL.....
22526@	AA	5		03/31/2020.	Redemption	100.0000.....	3,763	3,763	3,687	3,691	.....	.....72	.....	.....72	.....	.....3,763	.....	.....	.....0	88	08/20/2025.	2PL.....
					DRB Holdings LLC Term Ln Nt 2	6.739%																
23361*	AA	3	..	03/31/2020.	Redemption	100.0000.....	15,114	15,114	14,859	14,660	198	255	.....	.....453	.....	.....15,114	.....	.....	.....0	293	10/06/2023.	3PL.....
25374L	A*	9	..	01/31/2020.	Tax Free Exchange.....		73,821	75,000	73,500	73,500	298	23	.....	.....321	.....	.....73,821	.....	.....	.....0	1,552	10/29/2023.	3FE.....
25374L	A*	9	..	03/31/2020.	Redemption	100.0000.....	75,000	75,000	73,821	.....	.....	.....1,179	.....	.....1,179	.....	.....75,000	.....	.....	.....0	970	10/29/2023.	4PL.....
30282#	AA	0	..	03/27/2020.	Redemption	100.0000.....	7,544	7,544	7,369	7,418	.....	.....126	.....	.....126	.....	.....7,544	.....	.....	.....0	289	08/21/2023.	3PL.....
30282#	AB	8	..	03/27/2020.	Redemption	100.0000.....	1,929	1,929	1,929	1,000	.....	.....	.....	.....0	.....	.....1,929	.....	.....	.....0	53	08/21/2023.	3PL.....
31528#	AC	2	..	03/31/2020.	Redemption	100.0000.....	5,927	5,927	5,808	5,836	.....	.....91	.....	.....91	.....	.....5,927	.....	.....	.....0	93	05/09/2024.	2PL.....
31528#	AA	8	..	03/31/2020.	Redemption	100.0000.....	49,500	49,500	48,757	48,883	.....	.....617	.....	.....617	.....	.....49,500	.....	.....	.....0	259	05/09/2024.	2PL.....
31528#	AD	6	..	03/31/2020.	Redemption	100.0000.....	26,365	26,365	25,969	26,016	.....	.....349	.....	.....349	.....	.....26,365	.....	.....	.....0	160	05/09/2024.	2PL.....
33748#	AF	1	..	03/27/2020.	Redemption	100.0000.....	1,564	1,564	1,564	1,564	.....	.....	.....	.....0	.....	.....1,564	.....	.....	.....0	28	08/21/2023.	3Z.....
33748#	AG	9	..	03/27/2020.	Redemption	100.0000.....	929	929	929	929	.....	.....	.....	.....0	.....	.....929	.....	.....	.....0	34	08/21/2023.	3Z.....
33748#	AJ	3	..	03/27/2020.	Redemption	100.0000.....	1,239	1,239	1,239	1,239	.....	.....	.....	.....0	.....	.....1,239	.....	.....	.....0	23	08/21/2023.	3PL.....
35041@	AA	3	..	03/31/2020.	Redemption	100.0000.....	2,588	2,588	2,536	2,548	.....	.....40	.....	.....40	.....	.....2,588	.....	.....	.....0	47	11/10/2023.	3PL.....
35041@	AC	9	..	03/31/2020.	Redemption	100.0000.....	3,584	3,584	3,550	3,555	.....	.....29	.....	.....29	.....	.....3,584	.....	.....	.....0	61	11/10/2023.	3PL.....
35041@	AD	7	..	03/31/2020.	Redemption	100.0000.....	4,243	4,243	4,141	4,150	.....	.....93	.....	.....93	.....	.....4,243	.....	.....	.....0	76	11/10/2023.	3PL.....
35921@	AA	8	..	03/31/2020.	Redemption	100.0000.....	14,537	14,537	14,006	14,175	.....	.....362	.....	.....362	.....	.....14,537	.....	.....	.....0	273	09/18/2023.	3PL.....
35921@	AC	4	..	03/31/2020.	Redemption	100.0000.....	3,018	3,018	3,018	3,018	.....	.....	.....	.....0	.....	.....3,018	.....	.....	.....0	57	09/18/2023.	3PL.....
36850@	AB	9	..	02/03/2020.	Redemption	100.0000.....	22,500	22,500	21,903	21,319	648	474	.....	.....1,122	.....	.....22,500	.....	.....	.....0	323	01/25/2024.	3PL.....
					Generac Power Systems Inc Term Ln B Nt 1																	
36874V	AL	2	..	01/02/2020.	Tax Free Exchange.....		23,505,876	23,509,732	23,504,511	23,489,177	16,696	3	.....	.....16,699	.....	.....23,505,876	.....	.....	.....0	72,052	05/31/2023.	3FE.....
39341#	AA	0	..	03/31/2020.	Redemption	100.0000.....	15,000	15,000	14,700	14,712	.....	.....288	.....	.....288	.....	.....15,000	.....	.....	.....0	263	08/27/2026.	3PL.....
41781@	AA	5	..	03/31/2020.	Redemption	100.0000.....	17,760	17,760	17,357	17,463	.....	.....296	.....	.....296	.....	.....17,760	.....	.....	.....0	301	10/12/2024.	3PL.....
					Harvey Tool Co LLC Delayed Draw Term Ln																	
41781@	AB	3	..	03/31/2020.	Redemption	100.0000.....	4,424	4,424	4,380	4,386	.....	.....38	.....	.....38	.....	.....4,424	.....	.....	.....0	75	10/12/2024.	3PL.....
41902@	AA	9	..	03/31/2020.	Redemption	100.0000.....	14,004	14,004	13,722	13,810	.....	.....193	.....	.....193	.....	.....14,004	.....	.....	.....0	237	10/31/2023.	3PL.....
44903*	AC	0	..	03/31/2020.	Redemption	100.0000.....	6,582	6,582	6,494	6,523	.....	.....59	.....	.....59	.....	.....6,582	.....	.....	.....0	101	08/26/2022.	3PL.....
44969C	BH	2	..	03/31/2020.	Redemption	100.0000.....	25,276	25,276	25,318	25,310	.....	.....(34)	.....	.....(34)	.....	.....25,276	.....	.....	.....0	236	01/18/2025.	3FE.....
44989*	AA	1	..	03/31/2020.	Redemption	100.0000.....	22,388	22,388	22,052	21,842	274	272	.....	.....546	.....	.....22,388	.....	.....	.....0	561	08/20/2024.	4.....
45004K	AC	0	..	03/31/2020.	Redemption	100.0000.....	10,349	10,349	10,259	10,259	.....	.....90	.....	.....90	.....	.....10,349	.....	.....	.....0	169	11/07/2025.	4FE.....
45320*	AA	6	..	03/31/2020.	Redemption	100.0000.....	3,540	3,540	3,384	3,431	.....	.....109	.....	.....109	.....	.....3,540	.....	.....	.....0	55	12/13/2023.	2PL.....
45320*	AB	4	..	03/31/2020.	Redemption	100.0000.....	8,335	8,335	8,231	8,258	.....	.....77	.....	.....77	.....	.....8,335	.....	.....	.....0	130	12/13/2023.	2PL.....
45763F	AN	8	..	03/31/2020.	Redemption	100.0000.....	6,104	6,104	5,799	5,799	37	268	.....	.....305	.....	.....6,104	.....	.....	.....0	92	05/01/2024.	4FE.....
45773Y	A*	6	..	03/31/2020.	Redemption	100.0000.....	112,500	112,500	109,688	109,114	723	2,663	.....	.....3,386	.....	.....112,500	.....	.....	.....0	3,632	07/16/2024.	4IF.....
48240@	AA	5	..	03/31/2020.	Redemption	100.0000.....	12,083	12,083	11,842	11,862	.....	.....221	.....	.....221	.....	.....12,083	.....	.....	.....0	228	07/01/2024.	3PL.....
48773#	AA	8	..	03/31/2020.	Redemption	100.0000.....	2,941	2,941	2,912	2,912	.....	.....29	.....	.....29	.....	.....2,941	.....	.....	.....0	94	11/07/2026.	4Z.....
48881#	AB	5	..	03/31/2020.	Redemption	100.0000.....	3,171	3,171	3,108	3,111	.....	.....61	.....	.....61	.....	.....3,171	.....	.....	.....0	48	08/07/2026.	3PL.....
48881#	AC	3	..	03/31/2020.	Tax Free Exchange.....		149,082	150,564	149,058	.....	.....	.....24	.....	.....24	.....	.....149,082	.....	.....	.....0	1,349	08/07/2026.	3PL.....

SCHEDULE D - PART 4

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

QE05.16

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	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	NAIC Designation and Admini- strative Symbol
48881#	AC	3		03/31/2020.	Redemption	100.0000.....	152	152	150	150	.....	.....1	.....	.....1	.....	.....152	.....	.....	.....0	3	08/07/2026.	3PL.....
55340#	AB	5		03/31/2020.	Redemption	100.0000.....	14,987	14,987	14,817	14,861	.....	.....126	.....	.....126	.....	.....14,987	.....	.....	.....0	263	09/29/2023.	3PL.....
55368*	AD	2		03/31/2020.	Redemption	100.0000.....	23,814	23,814	23,420	23,557	.....	.....256	.....	.....256	.....	.....23,814	.....	.....	.....0	357	07/31/2023.	3PL.....
55418#	AA	4		03/31/2020.	Redemption	100.0000.....	13,438	13,438	13,294	13,303	8	127	.....	.....135	.....	.....13,438	.....	.....	.....0	227	12/17/2025.	3Z.....
55418#	AB	2		03/31/2020.	Redemption	100.0000.....	938	938	938	928	9	.....	.....	.....9	.....	.....938	.....	.....	.....0	18	12/17/2025.	3Z.....
57810J	AC	2		03/31/2020.	Redemption	100.0000.....	2,642	2,642	2,537	2,551	.....	.....91	.....	.....91	.....	.....2,642	.....	.....	.....0	41	02/08/2025.	4FE.....
57810J	AC	2		03/31/2020.	Redemption	100.0000.....	1,762	1,762	1,691	1,701	.....	.....61	.....	.....61	.....	.....1,762	.....	.....	.....0	28	02/28/2025.	4FE.....
60367*	AA	9		03/31/2020.	Redemption	100.0000.....	9,108	9,108	9,108	9,017	91	.....	.....	.....91	.....	.....9,108	.....	.....	.....0	133	12/02/2022.	3PL.....
62931*	AA	2		03/31/2020.	Redemption	100.0000.....	3,375	3,375	3,311	.....	.....	.....64	.....	.....64	.....	.....3,375	.....	.....	.....0	19	10/31/2024.	3PL.....
62931*	AA	2		02/28/2020.	Tax Free Exchange.....	.....	.....3,311	3,375	3,296	3,309	.....	.....2	.....	.....2	.....	.....3,311	.....	.....	.....0	36	10/31/2024.	3PL.....
62931*	AC	8		03/31/2020.	Redemption	100.0000.....	233	233	231	231	.....	.....2	.....	.....2	.....	.....233	.....	.....	.....0	5	10/31/2024.	3PL.....
62976#	AA	4		03/31/2020.	Redemption	100.0000.....	8,643	8,643	8,470	8,510	.....	.....133	.....	.....133	.....	.....8,643	.....	.....	.....0	135	05/11/2024.	3PL.....
62976#	AB	2		03/31/2020.	Redemption	100.0000.....	4,431	4,431	4,386	4,396	.....	.....34	.....	.....34	.....	.....4,431	.....	.....	.....0	69	05/11/2024.	3PL.....
62976#	AC	0		03/31/2020.	Redemption	100.0000.....	1,992	1,992	1,952	1,958	.....	.....34	.....	.....34	.....	.....1,992	.....	.....	.....0	31	05/11/2024.	3PL.....
64027#	AA	9		03/31/2020.	Redemption	100.0000.....	375	375	368	368	.....	.....7	.....	.....7	.....	.....375	.....	.....	.....0	6	07/02/2026.	3PL.....
64027*	AA	3		03/31/2020.	Redemption	100.0000.....	2,312	2,312	2,265	2,268	.....	.....44	.....	.....44	.....	.....2,312	.....	.....	.....0	35	07/02/2026.	3PL.....
67096@	AA	0		03/31/2020.	Redemption	100.0000.....	4,500	4,500	4,399	4,401	.....	.....99	.....	.....99	.....	.....4,500	.....	.....	.....0	82	10/24/2026.	2PL.....
67113@	AB	7		03/13/2020.	Tax Free Exchange.....	.....	.....80,562	80,562	80,562	80,562	.....	.....	.....	.....0	.....	.....80,562	.....	.....	.....0	1,885	08/26/2021.	3PL.....
67113@	AB	7		03/13/2020.	Tax Free Exchange.....	.....	.....37,666	37,666	37,666	37,666	.....	.....	.....	.....0	.....	.....37,666	.....	.....	.....0	846	08/26/2021.	3PL.....
67113@	AB	7		03/13/2020.	Tax Free Exchange.....	.....	.....459,047	472,489	446,006	457,424	.....	.....1,624	.....	.....1,624	.....	.....459,047	.....	.....	.....0	11,132	08/26/2021.	3PL.....
69403*	AA	3		03/31/2020.	Redemption	100.0000.....	1,123	1,123	1,123	1,123	.....	.....	.....	.....0	.....	.....1,123	.....	.....	.....0	20	01/27/2023.	3PL.....
69403*	AA	3		03/06/2020.	Tax Free Exchange.....	.....	.....435,651	435,651	435,651	435,651	.....	.....	.....	.....0	.....	.....435,651	.....	.....	.....0	5,483	01/27/2023.	3PL.....
69406*	AA	3		03/31/2020.	Redemption	100.0000.....	4,637	4,637	4,591	4,607	.....	.....30	.....	.....30	.....	.....4,637	.....	.....	.....0	81	01/27/2023.	3Z.....
69406*	AA	3		03/06/2020.	Tax Free Exchange.....	.....	.....1,797,506	1,808,514	1,790,400	1,796,877	.....	.....630	.....	.....630	.....	.....1,797,506	.....	.....	.....0	22,736	01/27/2023.	3Z.....
69406*	AB	1		03/31/2020.	Redemption	100.0000.....	1,142	1,142	1,131	.....	.....	.....11	.....	.....11	.....	.....1,142	.....	.....	.....0	.....	01/27/2023.	3Z.....
70323#	AB	5		03/31/2020.	Redemption	100.0000.....	1,553,118	1,553,118	1,543,523	1,537,586	6,509	9,022	.....	.....15,531	.....	.....1,553,118	.....	.....	.....0	24,274	12/20/2024.	4Z.....
70324#	AC	2		03/31/2020.	Redemption	100.0000.....	4,394,275	4,394,275	4,316,768	4,328,425	.....	.....65,850	.....	.....65,850	.....	.....4,394,275	.....	.....	.....0	68,680	12/20/2024.	4PL.....
71579U	AF	2		01/31/2020.	Redemption	100.0000.....	26,342	26,342	18,835	18,835	.....	.....7,508	.....	.....7,508	.....	.....26,342	.....	.....	.....0	349	01/26/2023.	5FE.....
71639#	AA	4		01/02/2020.	Redemption	100.0000.....	10,547	10,547	10,338	10,358	.....	.....189	.....	.....189	.....	.....10,547	.....	.....	.....0	4	07/08/2025.	2PL.....
71667*	AB	1		01/02/2020.	Redemption	100.0000.....	6,044	6,044	5,927	5,923	7	114	.....	.....121	.....	.....6,044	.....	.....	.....0	89	07/23/2025.	3PL.....

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
												11	12	13	14	15									
CUSIP Identification				Description		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	NAIC Designation and Administrative Symbol
72584D	AE	4	Yum Brands New Term Ln Nt 1 3.265% 03/	..	03/31/2020.	Redemption	100.0000.....	.....	.....16,007	16,007	15,945	15,959	.....	.....48	.....	.....	.....48	.....	.....16,007	.....	.....	.....0	139	03/29/2025.	3FE.....
74741@	AA	5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	03/31/2020.	Redemption	100.0000.....	.....	.....2,305	2,305	2,247	2,249	.....	.....56	.....	.....	.....56	.....	.....2,305	.....	.....	.....0	47	09/24/2026.	3Z.....
74966F	AJ	2	RP Crown Parent Term Ln B Nt 1 3.945%	..	03/31/2020.	Redemption	100.0000.....	.....	.....62,250	62,250	62,378	62,342	.....	.....(92)	.....	.....	.....(92)	.....	.....62,250	.....	.....	.....0	706	10/12/2023.	4FE.....
74966U	AP	5	RPI Finance Trust Term Ln 6 Nt 1 3.669..	..	02/11/2020.	Redemption	100.0000.....	.....	.....20,433,660	20,433,660	20,385,062	20,362,859	.....	.....70,801	.....	.....	.....70,801	.....	.....20,433,660	.....	.....	.....0	89,612	04/17/2023.	2FE.....
75734@	AB	9	Reddy Ice Holdings Inc Term Ln Nt 3 6....	..	03/31/2020.	Redemption	100.0000.....	.....	.....5,318	5,318	5,173	.....	.....	.....145	.....	.....	.....145	.....	.....5,318	.....	.....	.....0	29	07/01/2025.	3PL.....
75734@	AB	9	Reddy Ice Holdings Inc Term Ln Nt 1 6....	..	03/03/2020.	Tax Free Exchange.....	.....	.....	.....5,173	5,318	5,159	5,169	.....	.....4	.....	.....	.....4	.....	.....5,173	.....	.....	.....0	171	07/01/2025.	3PL.....
76150#	AA	2	Revint Solutions Incremental Term Ln Nt...	..	03/31/2020.	Redemption	100.0000.....	.....	.....3,163	3,163	3,084	3,089	.....	.....74	.....	.....	.....74	.....	.....3,163	.....	.....	.....0	55	12/13/2023.	2Z.....
78411E	AC	2	SpecialtyCare Initial Term Ln Nt 1 6.0....	..	03/31/2020.	Redemption	100.0000.....	.....	.....14,760	14,760	14,687	14,712	.....	.....49	.....	.....	.....49	.....	.....14,760	.....	.....	.....0	141	09/01/2023.	4FE.....
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....2,836	2,836	2,801	2,807	.....	.....30	.....	.....	.....30	.....	.....2,836	.....	.....	.....0	51	12/13/2023.	4PL.....
81389#	AA	5	SecurAmerica LLC Term Ln Nt 1 7.674% 1	..	03/31/2020.	Redemption	100.0000.....	.....	.....3,605	3,605	3,492	3,511	.....	.....94	.....	.....	.....94	.....	.....3,605	.....	.....	.....0	75	12/19/2023.	2PL.....
81389#	AB	3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	03/31/2020.	Redemption	100.0000.....	.....	.....300	300	297	298	.....	.....3	.....	.....	.....3	.....	.....300	.....	.....	.....0	6	12/19/2023.	2PL.....
81389#	AC	1	SecurAmerica LLC Delayed Draw Term Ln #2	..	03/31/2020.	Redemption	100.0000.....	.....	.....242	242	240	240	.....	.....2	.....	.....	.....2	.....	.....242	.....	.....	.....0	5	12/19/2023.	2PL.....
816307	A@	1	Selectquote Inc Initial Term Ln Nt 1 7.....	..	03/31/2020.	Tax Free Exchange.....	.....	.....	.....5,195,310	5,294,118	5,188,235	5,190,929	.....	.....4,381	.....	.....	.....4,381	.....	.....5,195,310	.....	.....	.....0	102,364	10/31/2024.	3PL.....
81760H	AG	7	ServiceMaster Co Term Ln D Nt 1 2.691%	..	03/31/2020.	Redemption	100.0000.....	.....	.....13,750	13,750	13,733	13,733	.....	.....17	.....	.....	.....17	.....	.....13,750	.....	.....	.....0	120	11/05/2026.	3FE.....
84756#	AA	4	Spectra Finance LLC Term Ln Nt 1 6.408	..	03/31/2020.	Redemption	100.0000.....	.....	.....10,914	10,914	10,695	10,750	.....	.....164	.....	.....	.....164	.....	.....10,914	.....	.....	.....0	171	04/02/2024.	2PL.....
86803@	AA	4	Sunshine Sub LLC Term Ln Nt 1 5.697% 0	..	03/31/2020.	Redemption	100.0000.....	.....	.....8,540	8,540	8,370	8,408	.....	.....132	.....	.....	.....132	.....	.....8,540	.....	.....	.....0	139	05/27/2024.	2PL.....
86803@	AB	2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	03/31/2020.	Redemption	100.0000.....	.....	.....5,016	5,016	4,949	4,958	.....	.....58	.....	.....	.....58	.....	.....5,016	.....	.....	.....0	82	05/27/2024.	2PL.....
88632N	AK	6	Tibco Software Inc New Term Ln B #2 Nt 1	..	03/04/2020.	Redemption	100.0000.....	.....	.....12,317,138	12,317,138	12,284,418	12,284,187	2,173	30,778	.....	.....	.....32,951	.....	.....12,317,138	.....	.....	.....0	123,617	06/12/2026.	4FE.....
88632N	AK	6	Tibco Software Inc New Term Ln B #2 Nt 1	..	03/05/2020.	Tax Free Exchange.....	.....	.....	.....9,950,577	9,974,937	9,948,440	9,948,253	1,760	565	.....	.....	.....2,325	.....	.....9,950,577	.....	.....	.....0	142,351	06/12/2026.	4FE.....
88870P	A*	7	Tivo Co (Project Timberwolf) 1st Lien Te...	..	03/31/2020.	Redemption	100.0000.....	.....	.....12,500	12,500	12,250	12,250	7	243	.....	.....	.....250	.....	.....12,500	.....	.....	.....0	252	11/22/2024.	4FE.....
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1 6.700....	..	02/28/2020.	Redemption	100.0000.....	.....	.....67,610	67,610	65,919	66,043	.....	.....1,567	.....	.....	.....1,567	.....	.....67,610	.....	.....	.....0	773	03/08/2026.	4FE.....
89158*	AC	7	Touchstone Acquisition Inc Term Ln Nt 1...	..	03/31/2020.	Redemption	100.0000.....	.....	.....7,347	7,347	7,163	7,187	.....	.....160	.....	.....	.....160	.....	.....7,347	.....	.....	.....0	119	11/15/2025.	3PL.....
89158*	AC	7	Touchstone Acquisition Inc Term Ln Nt 1...	..	03/31/2020.	Tax Free Exchange.....	.....	.....	.....7,192	7,347	7,163	7,187	.....	.....5	.....	.....	.....5	.....	.....7,192	.....	.....	.....0	121	11/15/2025.	3PL.....
89416F	AQ	0	Travel Leaders Group LLC Term Ln Nt 1....	..	03/31/2020.	Redemption	100.0000.....	.....	.....37,500	37,500	37,494	37,452	43	5	.....	.....	.....48	.....	.....37,500	.....	.....	.....0	539	01/25/2024.	5FE.....
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt	..	03/31/2020.	Redemption	100.0000.....	.....	.....1,949,612	1,949,612	1,961,883	1,952,108	6,622	(9,117)	.....	.....	.....(2,495)	.....	.....1,949,612	.....	.....	.....0	3,499	06/01/2024.	3FE.....
90351H	AB	4	US Foods Inc New Term Ln Nt 1 2.674% 0	..	03/31/2020.	Redemption	100.0000.....	.....	.....72,881	72,881	73,260	73,056	97	(272)	.....	.....	.....(175)	.....	.....72,881	.....	.....	.....0	632	06/27/2023.	3FE.....
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.	..	03/31/2020.	Redemption	100.0000.....	.....	.....6,032	6,032	5,978	4,934	.....	.....52	.....	.....	.....52	.....	.....6,032	.....	.....	.....0	100	01/01/2024.	4FE.....
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.	..	01/01/2020.	Redemption	100.0000.....	.....	.....6,032	6,032	5,978	4,934	.....	.....52	.....	.....	.....52	.....	.....6,032	.....	.....	.....0	1	01/01/2024.	4Z.....
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.	..	01/01/2020.	Tax Free Exchange.....	.....	.....	.....416,604	418,614	416,521	416,521	84	(1)	.....	.....	.....83	.....	.....416,604	.....	.....	.....0	(2,241)	01/01/2024.	4FE.....
90385P	AC	4	Ultimus Group Midco LLC 1st Lien Term Ln	..	03/31/2020.	Redemption	100.0000.....	.....	.....5,367	5,367	5,367	5,367	.....	.....	.....	.....	.....0	.....	.....5,367	.....	.....	.....0	84	02/01/2024.	4PL.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 6..	..	03/31/2020.	Redemption	100.0000.....	.....	.....16,250	16,250	16,039	.....	.....	.....211	.....	.....	.....211	.....	.....16,250	.....	.....	.....0	124	08/31/2022.	5PL.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2..	..	02/28/2020.	Tax Free Exchange.....	.....	.....	.....16,039	16,250	15,892	16,025	.....	.....14	.....	.....	.....14	.....	.....16,039	.....	.....	.....0	315	08/31/2022.	5PL.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw	..	02/28/2020.	Tax Free Exchange.....	.....	.....	.....14,736	14,736	14,736	14,589	147	.....	.....	.....	.....147	.....	.....14,736	.....	.....	.....0	285	08/31/2022.	5PL.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw	..	03/31/2020.	Redemption	100.0000.....	.....	.....14,736	14,736	14,736	.....	.....	.....	.....	.....	.....0	.....	.....14,736	.....	.....	.....0	113	08/31/2022.	5PL.....

QE05.17

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1				2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22							
							F o r e i g n															11		12		13		14		15															
CUSIP Identification				Description				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		NAIC Designation and Administrative Symbol	
92940J	AB	4	0	WR Grace & Co Term Ln B1 Nt 1 3.658% 0		..	03/31/2020.		Redemption	100.0000.....			9,211		9,211		9,199		9,202				9				9				9,211				0		86		04/03/2025.		3FE.....				
92940J	AD	0	0	WR Grace & Co Term Ln B2 Nt 1 3.658% 0		..	03/31/2020.		Redemption	100.0000.....			15,789		15,789		15,770		15,774				15				15				15,789				0		147		04/03/2025.		3FE.....				
93710@	AA	2	0	WASH Multifamily Acq Inc Incremental Ter		..	02/03/2020.		Redemption	100.0000.....			7,500		7,500		7,500		7,388		113				113				7,500				0		85		05/14/2022.		4Z.....						
BL2961	73	0	0	Ultimate Software Group Inc Initial Term....		..	03/31/2020.		Redemption	100.0000.....			49,750		49,750		49,952		49,892		45		(186)				(141)				49,750				0		683		05/03/2026.		4FE.....				
000000	00	0	0	Array Canada Inc Term Ln Nt 1 6.734% 0		A	03/31/2020.		Redemption	100.0000.....			10,714		10,714		10,607		8,393		2,257		65				2,322				10,714				0		188		02/09/2023.		5FE.....				
000000	00	0	0	Burger King Term Ln B-4 Nt 1 2.739% 11		A	03/31/2020.		Redemption	100.0000.....			87,638		87,638		87,623		87,597		26		15				41				87,638				0		761		11/14/2026.		3FE.....				
22526@	AA	5	0	Creation Holdings Inc 1st Lien Term Ln N..		A	03/31/2020.		Redemption	100.0000.....			3,789		3,789		3,695		3,699				90				90				3,789				0		84		08/15/2025.		2PL.....				
68371Y	AJ	2	0	Open Text Corp Term Ln Nt 1 2.691% 05/		A	03/31/2020.		Redemption	100.0000.....			18,465		18,465		18,530		18,524				(59)				(59)				18,465				0		160		05/30/2025.		2FE.....				
02034#	AA	0	0	MISYS (Almonde Inc) Term Ln Nt 1 5.277		D	02/28/2020.		Redemption	100.0000.....			50,110		50,110		49,972		49,713		284		113				397				50,110				0		935		04/28/2024.		4FE.....				
8299999.				Total - Bonds - Unaffiliated Bank Loans.....										85,888,393		86,050,603		85,651,700		84,848,591		42,574		198,153		0		85,866,901		0		21,492		21,492		695,913		XXX		XXX					
8399997.				Total - Bonds - Part 4.....										780,443,729		777,406,841		783,705,132		766,569,119		8,381,487		541,788		0		8,923,275		0		778,071,894		0		(2,012,145)		(2,012,145)		16,284,763		XXX		XXX	
8399999.				Total - Bonds.....										780,443,729		777,406,841		783,705,132		766,569,119		8,381,487		541,788		0		8,923,275		0		778,071,894		0		(2,012,145)		(2,012,145)		16,284,763		XXX		XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																																													
26153*	10	0	0	Dream II Holdings LLC Com.....		..	02/14/2020.		Direct.....					1,250,000.000				XXX																		0		XXX							
9199999.				Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....										0		XXX		0		0		0		0		0		0		0		0		0		0		0		XXX		XXX			
9799997.				Total - Common Stocks - Part 4.....										0		XXX		0		0		0		0		0		0		0		0		0		0		0		XXX		XXX			
9799999.				Total - Common Stocks.....										0		XXX		0		0		0		0		0		0		0		0		0		0		0		XXX		XXX			
9899999.				Total - Preferred and Common Stocks.....										0		XXX		0		0		0		0		0		0		0		0		0		0		0		XXX		XXX			
9999999.				Total - Bonds, Preferred and Common Stocks.....										780,443,729		XXX		783,705,132		766,569,119		8,381,487		541,788		0		8,923,275		0		778,071,894		0		(2,012,145)		(2,012,145)		16,284,763		XXX		XXX	

QE05.18

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																					
TUM0.....	7,074	.1,414,800,000	US Treasury 2-Yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020.	108.5131	110.1914	(221,048)	.....	.....	.....	.....	..23,744,161	..23,744,161	...8,927,111	04	2,000
WNM0.....	66	6,600,000	US Treasury Ultra Bond Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020.	201.6669	221.8750	(214,500)	.....	.....	.....	.....	....1,333,732	1,333,732	83,289	04	1,000
UXYM0.....	1,888	188,800,000	ULTRA 10-YR T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020.	147.2997	156.0313	(619,500)	.....	.....	.....	.....	..16,485,270	..16,485,270	...2,382,582	04	1,000
1539999999. Total-Long Futures-Hedging Other.....												..(1,055,048)	0	0	0	0	..41,563,163	..41,563,163	..11,392,983	XXX	XXX
Income Generation																					
.....																					
1559999999. Total-Long Futures-Income Generation.....												0	0	0	0	0	0	0	0	XXX	XXX
1579999999. Total-Long Futures.....												..(1,055,048)	0	0	0	0	..41,563,163	..41,563,163	..11,392,983	XXX	XXX
Short Futures																					
Hedging Other																					
BPM0.....	23	1,787,313	Bristish Pound (GBP) Future Jun 2020	Private Equity FX Exposure....	D-1.....	Foreign Currency	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	124.3348	124.5600	(7,475)	.....	.....	.....	.....	.....(3,237)	(3,237)	29,025	03	625
ECM0.....	727	101,351,274	Euro Currency (EUR) Future Jun 2020	Private Equity FX Exposure....	D-1.....	Foreign Currency	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	1.1153	1.1050	127,225	.....	.....	.....	.....	.....934,399	934,399	917,446	03	125,000
FVM0.....	1,882	188,200,000	US Treasury 5-Yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020.	121.2867	125.3594	88,213	.....	.....	.....	.....	..(7,664,862)	..(7,664,862)	...2,375,010	04	1,000
USM0.....	1,978	197,800,000	US Treasury 30yr T-Bond Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020.	166.0831	179.0625	...3,276,063	.....	.....	.....	.....	(25,673,218)	(25,673,218)	...2,496,159	04	1,000
TYM0.....	5,520	552,000,000	US Treasury 10yr T-Note Future Jun 2020	Bond Portfolio Hedge.....	D-1.....	Interest Rate	06/15/2020.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2020.	132.6300	138.6875	675,880	.....	.....	.....	.....	(33,437,163)	(33,437,163)	...6,966,024	04	1,000
1602999999. Total-Short Futures-Hedging Other.....												...4,159,906	0	0	0	0	(65,844,081)	(65,844,081)	..12,783,664	XXX	XXX
Income Generation																					
.....																					
1629999999. Total-Short Futures-Income Generation.....												0	0	0	0	0	0	0	0	XXX	XXX
Other																					
.....																					
1639999999. Total-Short Futures-Other.....												0	0	0	0	0	0	0	0	XXX	XXX
1649999999. Total-Short Futures.....												...4,159,906	0	0	0	0	(65,844,081)	(65,844,081)	..12,783,664	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....												...3,104,858	0	0	0	0	(24,280,917)	(24,280,917)	..24,176,647	XXX	XXX
1729999999. Total-Income Generation.....												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Total-Other.....												0	0	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL.....												...3,104,858	0	0	0	0	(24,280,917)	(24,280,917)	..24,176,647	XXX	XXX

QE07

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

(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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

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	4,167,381	(1,062,523)	4,167,381	24,176,647	24,176,647
NAIC 1 Designation											
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	1,389,000	592,500	.....	.....0	1,308,990	.....	.....0	167,481	0
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86..	Y.....	Y.....	.....	.....	.....(1,158,576)	0	.....	.....(33,925,164)	0	4,926,786	3,768,210
0299999999. Total NAIC 1 Designation.....			1,389,000	592,500	(1,158,576)	0	1,308,990	(33,925,164)	0	5,094,267	3,768,210
NAIC 2 Designation											
Royal Bank of Scotland..... RR3QWICWWIPCS8A4S074	Y.....	Y.....	2,200,000	796,480	.....	.....0	1,978,020	.....	.....0	279,101	0
0399999999. Total NAIC 2 Designation.....			2,200,000	796,480	0	0	1,978,020	0	0	279,101	0
0999999999. Gross Totals.....			3,589,000	1,388,980	(1,158,576)	0	7,454,391	(34,987,688)	4,167,381	29,550,015	27,944,856
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				1,388,980	(1,158,576)						

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

Collateral for Derivative Instruments Open as of Current Statement Date

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								
Goldman Sachs Group - CME.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	U S Treasury 01/15/2025 TIPS.....	946,471	861,259	945,492	01/15/2025.	I.....
Goldman Sachs Group - CBT.....	549300EX04Q2QBFQTQ27....	Security.....	U S Treasury 01/15/2025 TIPS.....	23,230,176	21,138,741	23,206,165	01/15/2025.	I.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	39,151,000		39,151,000		V.....
0199999999. Totals.....				63,327,647	22,000,000	63,302,658	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	1,389,000		XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	2,200,000		XXX		V.....
0299999999. Totals.....				3,589,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
		Prior Fair Value in Full Contract Cash Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)
Identifier	Description																	

QE10

NONE

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

Reinvested Collateral Assets Owned Current Statement Date

(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	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.....	371,799	371,799	07/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....					.....	1FM.....	1,037,169	1,447,574	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....					.....	1FM.....	383,233	383,233	11/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....					.....	6FM.....	448,658	286,569	09/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....					.....	1FM.....	593,011	593,011	05/25/2037.....
3399999			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							2,833,870	3,082,186	XXX
3899999			Total - Industrial & Miscellaneous (Unaffiliated).....							2,833,870	3,082,186	XXX
Totals												
6499999			Total - Residential Mortgage-Backed Securities.....							2,833,870	3,082,186	XXX
7099999			Subtotal - Bonds.....							2,833,870	3,082,186	XXX
Cash Equivalents (Schedule E Part 2 Type)												
000000	00	0	Overnight Repos SEC LENDING ONLY.....					.....		.....11,889,352	11,889,352	04/01/2020.....
9199999			Total - Cash Equivalents (Schedule E Part 2 Type).....							11,889,352	11,889,352	XXX
9999999			Totals.....							14,723,222	14,971,538	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....7,043,223 Book/Adjusted Carrying Value \$.....7,280,174
2. Average balance for the year: Fair Value \$.....12,456,411 Book/Adjusted Carrying Value \$.....12,547,010
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....2,795,618 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....286,569

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Associated Bank.....	Green Bay, WI.....	.....	.....	.....	.....25,974,922	26,009,910	26,027,357	XXX
Axos Bank.....	San Diego, CA.....	.....	.....	.....	.....(9,201,920)	(967,666)	(858,138)	XXX
Bank of America.....	Concord, CA.....	.....	.....	.....	.....847,671	1,068,455	1,066,039	XXX
Bank of New York Mellon.....	New York, NY.....	.....	.....	.....	.....16,685,615	65,676,501	22,829,343	XXX
BNP Paribas USA.....	Los Angeles, CA.....	.....	.....	.....	.....25,450,841	185,804,608	25,307,244	XXX
Chase Bank.....	Columbus, OH.....	.....	.....	.....	.....(492,140,032)	(478,043,322)	(449,838,527)	XXX
Fifth Third Bank.....	Cincinnati, OH.....	.....	.....	.....	.....26,871,608	26,817,057	26,843,549	XXX
Huntington National Bank.....	Columbus, OH.....	.....	.....	.....	.....(44,421,307)	(69,573,004)	(35,955,234)	XXX
Key Bank.....	Canton, OH.....	.....	.....	.....	.....496,422	966,703	711,139	XXX
National Bank of Detroit.....	Detroit, MI.....	.....	.....	.....	.....(4,716,611)	782,667	(924,897)	XXX
PNC Bank.....	Columbus, OH.....	.....	.....	.....	.....51,688,042	54,142,569	45,780,443	XXX
Toronto Dominion Bank.....	Toronto, CN.....	.....	.....	.....	.....147,377	145,850	137,434	XXX
Univest Bank and Trust Company.....	Souderton, PA.....	.....	.....	.....	.....613,662	613,662	615,172	XXX
Wells Fargo Bank.....	Souderton, PA.....	.....	.....	.....	.....(19,970,690)	(280,501)	(59,908,085)	XXX
0199998. Deposits in.....6 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	0	0	121,341	123,001	119,077	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(421,553,060)	(186,713,510)	(398,048,085)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(421,553,060)	(186,713,510)	(398,048,085)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(421,553,060)	(186,713,510)	(398,048,085)	XXX

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

Show Investments Owned End of Current Quarter

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
Exempt Money Market Mutual Funds as Identified by the SVO												
825252 40 6	S/T Investment Co Treasury Trust (AIM).....					.....	03/31/2020.....	0.299	.....	.....10,020,803	6,201	1,344
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....	.....	.....	.....	.....10,020,803	6,201	1,344
All Other Money Market Mutual Funds												
825252 69 5	S/T Investment Co Liquid Asset Private (.....					.....	10/04/2016.....	1.405	.....	.....30,870	37	109
8699999. Total - All Other Money Market Mutual Funds.....						.....	.....	.....	.....	.....30,870	37	109
8899999. Total - Cash Equivalents.....						.....	.....	.....	.....	.....10,051,673	6,238	1,453



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2020

NAIC Group Code.....0140

NAIC Company Code.....23787

Company Name: NATIONWIDE MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....3,099	3,360	.....

2. Commercial Multiple Peril (CMP) Packaged Policies

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

.....

Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?

.....

Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified:

2.32 Amount estimated using reasonable assumptions:
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies:

.....