

## 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 changed the subsidiary's valuation by \$(196.0) million and \$17.9 million as of June 30, 2022 and December 31, 2021, respectively.

Nationwide Life Insurance Company (NLIC) and Nationwide Life and Annuity Insurance Company (NLAIC) are insurance companies domiciled in the State of Ohio. The Company has an indirect partial ownership of NLIC and NLAIC through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. NLIC and NLAIC apply a prescribed practice that utilizes certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them, which were adopted effective January 1, 2021. The prescribed practice changed the subsidiaries' valuation by \$186.4 million and \$(254.0) million as of June 30, 2022 and December 31, 2021, 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 June 30, 2022 and December 31, 2021.

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 #	2022	2021
<b>Net Income</b>					
Nationwide Mutual Insurance Company state basis (Page 4, Line 20, (1) Columns 1 & 3)	XXX	XXX	XXX	\$ 117,890,413	\$ 196,284,689
(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	\$ 117,890,413	\$ 196,284,689
<b>Surplus</b>					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37, (5) Columns 1 & 2)	XXX	XXX	XXX	\$ 16,240,061,572	\$ 15,433,588,510
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	51	3	35	(195,954,394)	17,853,188
Subsidiary valuation -- NLIC and NLAIC	51	3	35	186,401,615	(254,001,405)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	63,810,160	63,810,160
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 16,185,804,191	\$ 15,605,926,567

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

There were no changes that were considered significant to the Company from prior year end.

#### C. Accounting Policies

1. There were no changes that were considered significant to the Company 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. There were no changes that were considered significant to the Company 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. There were no changes that were considered significant to the Company from prior year end.

#### D. Going Concern

Not applicable.

### Note 2 – Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company from prior year end.

### Note 3 - Business Combinations and Goodwill

There were no changes that were considered significant to the Company from prior year end.

## NOTES TO THE FINANCIAL STATEMENTS

### Note 4 – Discontinued Operations

Not applicable.

### Note 5 – Investments

#### A. Mortgage Loans

There were no changes that were considered significant to the Company from prior year end.

#### B. Troubled Debt Restructuring

There were no changes that were considered significant to the Company 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. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
456652AA4	\$ 791,609	\$ 673,513	\$ 118,097	\$ 673,513	\$ 464,477	Q2 '22
Total			\$ 118,097			

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	\$ (96,445,821)
2. 12 Months or Longer	\$ (41,217,524)

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

1. Less than 12 Months	\$ 1,855,674,805
2. 12 Months or Longer	\$ 342,601,639

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. There were no changes that were considered significant to the Company from prior year end.

#### 3. Collateral Received

- a. There were no changes that were considered significant to the Company from prior year end.
- b. Not applicable.
- c. There were no changes that were considered significant to the Company from prior year end.

4-7. There were no changes that were considered significant to the Company 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.

## NOTES TO THE FINANCIAL STATEMENTS

### 2. Type of Repo Trades Used

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

3-11. Not applicable.

### G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

- 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.

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	NO		
b. Tri-Party (YES/NO)	YES	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	\$57,974,396	\$	\$65,223,975	\$-	\$-
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	\$48,787,396	\$	\$22,426,613	\$-	\$-
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 Borrowing

	1	2	3	4	
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter	
a. Maximum Amount	\$59,133,884	\$	\$66,528,455	\$-	\$-
b. Ending Balance	\$49,763,144		\$22,875,145	\$-	\$-

### 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	\$-	\$22,875,145	\$-	\$-	\$-	\$-	\$-	\$22,875,145
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	\$-	\$22,875,145	\$-	\$-	\$-	\$-	\$-	\$22,875,145

## NOTES TO THE FINANCIAL STATEMENTS

### 7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$57,974,396	\$65,223,975	\$-	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$48,787,396	\$22,426,613	\$-	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-

### 8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$22,426,613	\$22,426,613
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

There were no changes that were considered significant to the Company from prior year end.

### L. Restricted Assets

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

### P. Short Sales

Not applicable.

### Q. Prepayment Penalty and Acceleration Fees

There were no changes that were considered significant to the Company from prior year end.

### R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	1%
(2) Cash equivalents	81%
(3) Short-term investments	18%
(4) Total	100%

### Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

There were no changes that were considered significant to the Company from prior year end.

### Note 7 - Investment Income

There were no changes that were considered significant to the Company from prior year end.

### Note 8 - Derivative Instruments

#### A. Derivatives under SSAP No. 86 – Derivatives

1-7. There were no changes that were considered significant to the Company from prior year end.

## NOTES TO THE FINANCIAL STATEMENTS

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

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees*

Not applicable.

**Note 9 - Income Taxes**

There were no changes that were considered significant to the Company 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.

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

C-M. There were no changes that were considered significant to the Company from prior year end.

N-O. Not applicable.

**Note 11 - Debt**

A. All Other Debt

The Company, along with NLIC extended an existing revolving variable rate credit facility of \$750.0 million that expires on April 1, 2025, with an option to convert outstanding balances at expiration into a one-year term loan. The credit may be used for general corporate purposes. The Company has the option to draw funds at a variable rate based on the Eurodollar rate. The facility contains financial covenants that require 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 June 30, 2022 and December 31, 2021.

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-end	1	2	3 Protected Cell Accounts
	Total 2 + 3	General Account	
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 20,000,000	\$ 20,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 20,000,000	\$ 20,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

2. Prior Year-end	1	2	3 Protected Cell Accounts
	Total 2 + 3	General Account	
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 25,000,000	\$ 25,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 20,000,000	\$ 20,000,000	\$ -	\$ -	\$ -	\$ -

3. Not applicable.

4. Not applicable.

## NOTES TO THE FINANCIAL STATEMENTS

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

#### A. Defined Benefit Plans

1-3. There were no changes that were considered significant to the Company from prior year end.

#### 4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	June 30, 2022	December 31, 2021	June 30, 2022	December 31, 2021
a. Service cost	\$ 76,354,319	\$ 152,485,455	\$ 375,180	\$ 462,197
b. Interest cost	101,257,277	188,399,481	1,560,599	4,234,084
c. Expected return on plan assets	(205,731,880)	(406,648,763)	(5,837,765)	(11,043,442)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	33,896,123	69,706,547	(4,292,077)	(2,949,685)
f. Prior service cost or credit	(16,926,766)	(35,300,843)	3,198,242	6,396,484
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ (11,150,927)	\$ (31,358,123)	\$ (4,995,821)	\$ (2,900,362)

5-21. There were no changes that were considered significant to the Company from prior year end.

#### B-I. There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

### **Note 14 – Contingencies**

There were no changes that were considered significant to the Company from prior year end.

### **Note 15 – Leases**

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company 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

Not applicable.

#### C. Wash Sales

Not applicable.

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

Not applicable.

### **Note 19 – Direct Premium 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.

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Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets quoted prices for identical or similar assets or liabilities in markets that are not active 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 and compared to pricing from additional sources when available to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities or models are used. For these bonds and stocks, the Company obtains the pricing services' methodologies and classifies the investments accordingly in the fair value hierarchy.

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

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when deemed appropriate or when valuations 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 held at fair value as of June 30, 2022:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)		Total
<b>Assets at Fair Value</b>						
Bonds	\$ -	\$ 850,537,424	\$ 147,038,021	\$ -	\$ 997,575,445	
Securities lending collateral assets	-	1,790,851	-	-	1,790,851	
Preferred stocks	-	13,678,292	15,852,184	-	29,530,476	
Common stocks	32,456,298	20,297,341	3,766	-	52,757,405	
<b>Total Assets at Fair Value/(NAV)</b>	<b>\$ 32,456,298</b>	<b>\$ 886,303,908</b>	<b>\$ 162,893,971</b>	<b>\$ -</b>	<b>\$ 1,081,654,177</b>	

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2022:

Beginning Balance at 3/31/2022	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 6/30/2022
<b>Assets at Fair Value</b>									
Bonds	\$134,638,490	\$38,497,244	\$(15,012,229)	\$- \$(3,556,056)	\$10,448,896	\$- \$(18,635,327)	\$657,002	\$147,038,020	
Preferred stocks	\$14,618,466	\$-	\$-	\$- \$322,595	\$2,309,045	\$- \$(1,397,921)	\$-	\$-	\$15,852,185
Common stocks	\$3,756	\$-	\$-	\$- \$10	\$-	\$- \$-	\$-	\$-	\$3,766
<b>Total Assets at Fair Value</b>	<b>\$149,260,712</b>	<b>\$38,497,244</b>	<b>\$(15,012,229)</b>	<b>\$- \$(3,233,451)</b>	<b>\$12,757,941</b>	<b>\$- \$(20,033,248)</b>	<b>\$657,002</b>	<b>\$162,893,971</b>	

Transfers into and/or out of Level 3 during the period ended June 30, 2022 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 not held at fair value as of June 30, 2022:

	Aggregate Fair Value	Admitted Assets	Level 1			Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
			Level 1	Level 2	Level 3			
<b>Assets</b>								
Bonds	\$11,298,825,200	\$11,803,031,823	\$1,485,871,534	\$8,486,687,121	\$1,326,266,545	\$-	\$-	\$-
Mortgage loans, net of allowance	1,380,692,782	1,458,745,171	-	-	1,380,692,782	-	-	-
Cash, cash equivalents and short-term investments	(186,049,307)	(184,238,653)	(419,333,726)	209,735,898	23,548,521	-	-	-
Derivative assets	21,520,420	16,211,551	-	21,520,420	-	-	-	-
Securities lending collateral assets	22,746,274	22,648,651	22,426,613	319,661	-	-	-	-
<b>Total Assets</b>	<b>\$12,537,735,369</b>	<b>\$13,116,398,543</b>	<b>\$1,088,964,421</b>	<b>\$8,718,263,100</b>	<b>\$2,730,507,848</b>	<b>\$-</b>	<b>\$-</b>	<b>\$-</b>

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

## NOTES TO THE FINANCIAL STATEMENTS

### Note 21 - Other Items

#### A. Unusual or Infrequent Items

Not applicable.

#### B. Troubled Debt Restructuring for Debtors

Not applicable.

#### C. Other Disclosures

Effective March 14, 2022, Nationwide Mutual Insurance Company, including its subsidiaries and affiliates ("Company") and Cognizant Worldwide Limited ("Supplier") entered into a Statement of Work for Short Term Claims Closure Project to the Outsourcing Master Agreement by and among Company and Supplier dated April 1, 2016, pursuant to which Supplier provides short-term assistance to Customer to close certain non-injury and material damage open claims. Supplier is responsible for claims handling and administrative services for all such assigned open claims.

Effective June 1, 2022, the Company renewed the Property Catastrophe Program as follows: National Tower with varying placements totaling \$2.570 billion for losses per event between \$500 million and \$3.40 billion. This includes the catastrophe bond, Caelus Re 2020-1, issued in 2020 providing national coverage at 75% of \$400.0 million excess of \$1.95 billion. The national tower includes a 'Top & Drop' layer which 'drops' following a loss event over \$500 million. The layer would drop from \$250 million excess \$3.15 billion to \$250 million excess \$250 million. For the 2022 risk period, the Caelus Re 2020-2 aggregate catastrophe bond also provides national coverage.

Effective July 1, 2022, the Company renewed its Property per Risk program on an enterprise-wide basis covering risks underwritten by the Company. The structure remains unchanged at \$115.0 million excess of \$10.0 million. However, risk period 2022 for Property per Risk program will expire on May 31, 2022 and renew on June 1, 2023 to complete a eleven month contract timeframe.

#### D. Business Interruption Insurance Recoveries

Not applicable.

#### E. State Transferable and Non-Transferable Tax Credits

There were no changes that were considered significant to the Company from prior year end.

#### F. Subprime Mortgage Related Risk Exposure

There were no changes that were considered significant to the Company from prior year end.

#### G. Insurance-Linked Securities

There were no changes that were considered significant to the Company from prior year end.

#### H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable.

### Note 22 - Events Subsequent

#### Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 8, 2022 for the statutory statement issued on August 12, 2022.

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 August 8, 2022 for the statutory statement issued on August 12, 2022.

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

There were no changes that were considered significant to the Company from prior year end.

### Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

There were no changes that were considered significant to the Company from prior year end.

### Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

- A. As of December 31, 2021, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$11.81 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$2.71 billion for the six months ended June 30, 2022. As of June 30, 2022, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$9.06 billion. The Company did not experience any significant reserve development during the period.
- B. During 2022, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

## NOTES TO THE FINANCIAL STATEMENTS

### Note 26 - Intercompany Pooling Arrangements

There were no changes that were considered significant to the Company from prior year end.

### Note 27 - Structured Settlements

There were no changes that were considered significant to the Company from prior year end.

### Note 28 - Health Care Receivables

Not applicable.

### Note 29 – Participating Policies

Not applicable.

### Note 30 – Premium Deficiency Reserves

There were no changes that were considered significant to the Company from prior year end.

### Note 31 – High Deductibles

Not applicable.

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

There were no changes that were considered significant to the Company from prior year end.

### Note 33 - Asbestos/Environmental Reserves

There were no changes that were considered significant to the Company from prior year end.

### Note 34 – Subscriber Savings Accounts

Not applicable.

### Note 35 – Multiple Peril Crop Insurance

Not applicable.

### Note 36 – Financial Guaranty Insurance

Not applicable.

## STATEMENT AS OF JUNE 30, 2022 OF THE 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 .....	12,800,607,267		12,800,607,267	12,625,765,270
2. Stocks:				
2.1 Preferred stocks .....	29,530,477		29,530,477	34,535,462
2.2 Common stocks .....	10,324,906,442	25,754,215	10,299,152,227	9,548,624,837
3. Mortgage loans on real estate:				
3.1 First liens .....	1,458,745,171		1,458,745,171	1,498,356,145
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	336,259,260		336,259,260	340,927,029
4.2 Properties held for the production of income (less \$ 0 encumbrances) .....	26,823,533		26,823,533	27,033,699
4.3 Properties held for sale (less \$ encumbrances) .....	2,700,000		2,700,000	2,700,000
5. Cash (\$ (488,143,091) ), cash equivalents (\$ 278,425,818 ) and short-term investments (\$ 25,478,620 ) .....	(184,238,653)		(184,238,653)	149,767,298
6. Contract loans (including \$ premium notes) .....	16,211,551		16,211,551	3,700,810
7. Derivatives .....	5,674,110,931	301,026,425	5,373,084,506	5,294,875,358
8. Other invested assets .....	144,309		144,309	
9. Receivables for securities .....	24,439,502		24,439,502	32,386,741
10. Securities lending reinvested collateral assets .....	23,048,135		23,048,135	15,827,210
11. Aggregate write-ins for invested assets .....	30,533,287,925	326,780,640	30,206,507,285	29,574,499,859
13. Title plants less \$ charged off (for Title insurers only) .....	105,349,615	754,666	104,594,949	99,891,565
14. Investment income due and accrued .....	3,032,192,189	54,167,557	2,978,024,632	2,781,549,592
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,555,920,360	5,093,770	3,550,826,590	3,345,944,501
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) .....				
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	616,278,510		616,278,510	443,922,473
16.2 Funds held by or deposited with reinsured companies .....	59,671,924		59,671,924	83,610,806
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	52,012,225		52,012,225	315,662,786
18.2 Net deferred tax asset .....	1,792,585,497	311,712,770	1,480,872,727	1,555,225,833
19. Guaranty funds receivable or on deposit .....	21,429,765		21,429,765	5,434,179
20. Electronic data processing equipment and software .....	647,625,196	499,655,552	147,969,644	124,272,098
21. Furniture and equipment, including health care delivery assets (\$ ) .....	59,145,257	59,145,257		
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	482,443,672		482,443,672	461,656,955
24. Health care (\$ ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	2,034,685,931	151,076,577	1,883,609,353	2,061,603,173
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	42,992,628,066	1,408,386,789	41,584,241,276	40,853,273,820
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27) .....	42,992,628,066	1,408,386,789	41,584,241,276	40,853,273,820
<b>DETAILS OF WRITE-INS</b>				
1101. Derivative collateral and receivables .....	18,871,200		18,871,200	12,779,000
1102. Other investment receivables .....	4,176,935		4,176,935	3,048,210
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	23,048,135		23,048,135	15,827,210
2501. Agent benefit investment value of life insurance and annuity contracts .....	163,545,790		163,545,790	159,316,832
2502. Equities and deposits in pools and associations .....	83,731,900		83,731,900	95,002,774
2503. Miscellaneous assets .....	102,671,982	63,748,659	38,923,322	102,133,626
2598. Summary of remaining write-ins for Line 25 from overflow page .....	1,684,736,259	87,327,918	1,597,408,341	1,705,149,941
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	2,034,685,931	151,076,577	1,883,609,353	2,061,603,173

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 2,254,326,788 )	9,385,840,660	9,570,475,323
2. Reinsurance payable on paid losses and loss adjustment expenses	990,152,265	966,184,442
3. Loss adjustment expenses	2,238,088,076	2,235,221,692
4. Commissions payable, contingent commissions and other similar charges	244,300,844	318,221,153
5. Other expenses (excluding taxes, licenses and fees)	108,164,430	161,485,811
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	45,408,553	86,758,073
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 4,059,740,226 and including warranty reserves of \$ 6,886,763 and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	6,186,639,209	5,997,546,305
10. Advance premium	122,179,285	102,536,940
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	4,860,934	4,580,262
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,663,797,200	2,397,936,452
13. Funds held by company under reinsurance treaties	17,478,905	24,489,635
14. Amounts withheld or retained by company for account of others	1,452,888,176	1,711,179,270
15. Remittances and items not allocated	7,850,529	
16. Provision for reinsurance (including \$ certified)	45,974,000	45,974,000
17. Net adjustments in assets and liabilities due to foreign exchange rates	54,017	41,177
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	317,125,917	391,105,452
20. Derivatives		705,600
21. Payable for securities	186,480,128	5,484,270
22. Payable for securities lending	27,626,547	35,397,024
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,299,270,029	1,364,362,429
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	25,344,179,704	25,419,685,310
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	25,344,179,704	25,419,685,310
29. Aggregate write-ins for special surplus funds		
30. Common capital stock		
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes	3,541,453,710	3,541,164,754
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	12,698,607,862	11,892,423,756
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$ )		
36.2 shares preferred (value included in Line 31 \$ )		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	16,240,061,572	15,433,588,510
38. Totals (Page 2, Line 28, Col. 3)	41,584,241,276	40,853,273,820
<b>DETAILS OF WRITE-INS</b>		
2501. Accrued derivative liability	79,492	340,881
2502. Agent's security fund reserves	953,778,466	992,777,475
2503. Contingent suit liabilities	8,345,090	6,437,060
2598. Summary of remaining write-ins for Line 25 from overflow page	337,066,981	364,807,013
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,299,270,029	1,364,362,429
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 1,618,658,002 )	1,511,924,198	1,437,117,954	2,877,152,226
1.2 Assumed (written \$ 9,715,707,478 )	9,383,650,716	8,800,543,856	18,008,060,134
1.3 Ceded (written \$ 4,508,854,993 )	4,259,136,599	3,813,961,818	7,887,777,454
1.4 Net (written \$ 6,825,510,487 )	6,636,438,315	6,423,699,992	12,997,434,906
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 4,194,700,698 ):			
2.1 Direct	1,001,601,402	717,271,943	1,553,177,708
2.2 Assumed	5,818,400,376	5,585,275,310	11,850,481,946
2.3 Ceded	2,617,658,750	2,567,362,124	5,205,560,170
2.4 Net	4,202,343,028	3,735,185,129	8,198,099,484
3. Loss adjustment expenses incurred	623,512,524	615,646,661	1,298,705,694
4. Other underwriting expenses incurred	2,062,414,178	2,126,351,727	4,256,833,705
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	6,888,269,730	6,477,183,517	13,753,638,883
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(251,831,415)	(53,483,525)	(756,203,977)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	414,492,817	184,552,447	500,469,900
10. Net realized capital gains (losses) less capital gains tax of \$ 42,384,111	(32,339,068)	(34,504,987)	(32,721,129)
11. Net investment gain (loss) (Lines 9 + 10)	382,153,749	150,047,460	467,748,771
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ (53,850) amount charged off \$ 18,756,641 )	(18,810,491)	(19,720,915)	(37,626,672)
13. Finance and service charges not included in premiums	32,166,333	34,014,313	67,406,363
14. Aggregate write-ins for miscellaneous income	(96,437,396)	84,379,866	147,928,883
15. Total other income (Lines 12 through 14)	(83,081,554)	98,673,264	177,708,574
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	47,240,780	195,237,199	(110,746,632)
17. Dividends to policyholders	1,972,148	2,684,557	4,323,899
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)	45,268,632	192,552,642	(115,070,531)
19. Federal and foreign income taxes incurred	(72,621,781)	(194,745,354)	(311,355,220)
20. Net income (Line 18 minus Line 19)(to Line 22)	117,890,413	387,297,996	196,284,689
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	15,433,588,510	14,086,364,795	14,086,364,795
22. Net income (from Line 20)	117,890,413	387,297,996	196,284,689
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,895,436)	761,111,953	339,014,290	1,152,750,332
25. Change in net unrealized foreign exchange capital gain (loss)	(2,972,192)	(2,137,894)	(3,616,511)
26. Change in net deferred income tax	(59,193,952)	(156,828,503)	(147,720,613)
27. Change in nonadmitted assets	(21,782,358)	24,655,830	90,067,523
28. Change in provision for reinsurance			(12,416,000)
29. Change in surplus notes	288,956	287,829	576,215
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles		248,033	248,033
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	11,130,242	22,747,134	71,050,047
38. Change in surplus as regards policyholders (Lines 22 through 37)	806,473,062	615,284,715	1,347,223,715
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	16,240,061,572	14,701,649,510	15,433,588,510
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401. Change in contingent suit liabilities	(1,908,028)	1,820,478	1,930,169
1402. Other miscellaneous income	32,299,616	33,411,219	69,642,390
1403. Change in cash surrender value of corporate owned life insurance	(126,828,984)	49,148,169	76,356,324
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(96,437,396)	84,379,866	147,928,883
3701. Change in surplus - pension and postretirement benefits net of tax	12,541,661	14,951,738	97,480,587
3702. Change in surplus - agent security compensation plan			(30,906,933)
3703. Change in surplus - pooled nonadmitted premiums in the course of collection offset	(1,411,419)	7,795,396	4,476,393
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	11,130,242	22,747,134	71,050,047

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	6,706,048,277	6,543,546,549	13,214,353,700
2. Net investment income .....	454,297,927	196,849,958	553,880,661
3. Miscellaneous income .....	67,686,317	39,106,107	54,237,402
4. Total (Lines 1 to 3) .....	7,228,032,521	6,779,502,614	13,822,471,763
5. Benefit and loss related payments .....	4,534,177,166	3,808,867,321	7,926,754,852
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	2,891,709,960	2,979,208,564	5,561,153,643
8. Dividends paid to policyholders .....	1,691,476	2,860,433	5,142,506
9. Federal and foreign income taxes paid (recovered) net of \$ 86,085,563 tax on capital gains (losses) .....	(293,888,231)	(76,730,431)	(57,461,856)
10. Total (Lines 5 through 9) .....	7,133,690,371	6,714,205,887	13,435,589,145
11. Net cash from operations (Line 4 minus Line 10) .....	94,342,150	65,296,727	386,882,618
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	936,885,957	1,142,992,347	2,477,703,581
12.2 Stocks .....	16,457,123	41,974,504	46,086,569
12.3 Mortgage loans .....	144,093,885	105,338,192	353,447,038
12.4 Real estate .....			78,070,477
12.5 Other invested assets .....	494,724,802	220,338,025	686,614,916
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(5,494,238)	(360,101)	(969,830)
12.7 Miscellaneous proceeds .....	151,236,592	300,233,198	38,096,249
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,737,904,021	1,810,516,165	3,679,049,000
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,160,945,537	1,455,310,283	2,937,375,076
13.2 Stocks .....	9,051,667	85,992,129	213,228,304
13.3 Mortgage loans .....	99,479,808	150,349,745	442,273,010
13.4 Real estate .....	11,559,325	11,292,590	25,895,059
13.5 Other invested assets .....	531,236,214	476,641,434	986,414,992
13.6 Miscellaneous applications .....	7,220,925	3,618,602	7,462,119
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,819,493,476	2,183,204,783	4,612,648,560
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) .....	(81,589,455)	(372,688,618)	(933,599,560)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(346,758,646)	139,792,522	59,686,751
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(346,758,646)	139,792,522	59,686,751
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(334,005,951)	(167,599,369)	(487,030,191)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	149,767,298	636,797,489	636,797,489
19.2 End of period (Line 18 plus Line 19.1) .....	(184,238,653)	469,198,120	149,767,298

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

20.0001. Exchange of bond investment to bond investment .....	75,178,941	92,285,329	208,090,152
20.0002. Capitalized interest on bonds .....	1,353,658	1,112,699	2,613,546
20.0003. Capitalized interest on mortgage loans .....	4,835,021	3,754,423	7,498,602
20.0004. Tax credit commitment liabilities .....	2,858,469	4,755,096	5,951,189
20.0005. Assets and liabilities transferred settled through transfer of bonds .....			961,153,058
20.0006. Deferred gains .....		83,015,576	83,645,277
20.0007. Dividends received through the transfer of bonds .....			11,134,189
20.0008. Return of capital received through investment transfer .....		864,753,665	864,753,665
20.0009. Assets and liabilities transferred settled through transfer of investments .....		961,153,058	
20.0010. Bond to be announced commitments (purchased/sold) .....	47,981,094		

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

20.0011. Intercompany transfer of securities in .....	60,550,838	.....	.....
20.0012. Intercompany transfer of securities out .....	60,522,897	.....	.....

## 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 changed the subsidiary's valuation by \$(196.0) million and \$17.9 million as of June 30, 2022 and December 31, 2021, respectively.

Nationwide Life Insurance Company (NLIC) and Nationwide Life and Annuity Insurance Company (NLAIC) are insurance companies domiciled in the State of Ohio. The Company has an indirect partial ownership of NLIC and NLAIC through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. NLIC and NLAIC apply a prescribed practice that utilizes certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them, which were adopted effective January 1, 2021. The prescribed practice changed the subsidiaries' valuation by \$186.4 million and \$(254.0) million as of June 30, 2022 and December 31, 2021, 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 June 30, 2022 and December 31, 2021.

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 #	2022	2021
<b>Net Income</b>					
Nationwide Mutual Insurance Company state basis (Page 4, Line 20, (1) Columns 1 & 3)	XXX	XXX	XXX	\$ 117,890,413	\$ 196,284,689
(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	\$ 117,890,413	\$ 196,284,689
<b>Surplus</b>					
Nationwide Mutual Insurance Company state basis (Page 3, Line 37, (5) Columns 1 & 2)	XXX	XXX	XXX	\$ 16,240,061,572	\$ 15,433,588,510
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Eagle	51	3	35	(195,954,394)	17,853,188
Subsidiary valuation -- NLIC and NLAIC	51	3	35	186,401,615	(254,001,405)
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
Subsidiary valuation -- Olentangy	20	3	35	63,810,160	63,810,160
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 16,185,804,191	\$ 15,605,926,567

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

There were no changes that were considered significant to the Company from prior year end.

#### C. Accounting Policies

1. There were no changes that were considered significant to the Company 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. There were no changes that were considered significant to the Company 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. There were no changes that were considered significant to the Company from prior year end.

#### D. Going Concern

Not applicable.

### Note 2 – Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company from prior year end.

### Note 3 - Business Combinations and Goodwill

There were no changes that were considered significant to the Company from prior year end.

## NOTES TO THE FINANCIAL STATEMENTS

### Note 4 – Discontinued Operations

Not applicable.

### Note 5 – Investments

#### A. Mortgage Loans

There were no changes that were considered significant to the Company from prior year end.

#### B. Troubled Debt Restructuring

There were no changes that were considered significant to the Company 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. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
456652AA4	\$ 791,609	\$ 673,513	\$ 118,097	\$ 673,513	\$ 464,477	Q2 '22
Total			\$ 118,097			

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	\$ (96,445,821)
2. 12 Months or Longer	\$ (41,217,524)

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

1. Less than 12 Months	\$ 1,855,674,805
2. 12 Months or Longer	\$ 342,601,639

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. There were no changes that were considered significant to the Company from prior year end.

#### 3. Collateral Received

- a. There were no changes that were considered significant to the Company from prior year end.
- b. Not applicable.
- c. There were no changes that were considered significant to the Company from prior year end.

4-7. There were no changes that were considered significant to the Company 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.

## NOTES TO THE FINANCIAL STATEMENTS

### 2. Type of Repo Trades Used

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

3-11. Not applicable.

### G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

- 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.

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	NO		
b. Tri-Party (YES/NO)	YES	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	\$57,974,396	\$	\$65,223,975	\$-	\$-
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	\$48,787,396	\$	\$22,426,613	\$-	\$-
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 Borrowing

	1	2	3	4	
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter	
a. Maximum Amount	\$59,133,884	\$	\$66,528,455	\$-	\$-
b. Ending Balance	\$49,763,144		\$22,875,145	\$-	\$-

### 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	\$-	\$22,875,145	\$-	\$-	\$-	\$-	\$-	\$22,875,145
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	\$-	\$22,875,145	\$-	\$-	\$-	\$-	\$-	\$22,875,145

## NOTES TO THE FINANCIAL STATEMENTS

### 7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter

a. Maximum Amount				
1. Cash	\$57,974,396	\$	\$65,223,975	\$-
2. Securities (FV)	-		-	-
3. Securities (BACV)	-		-	-
4. Nonadmitted Subset (BACV)	-		-	-
b. Ending Balance				
1. Cash	\$48,787,396	\$	\$22,426,613	\$-
2. Securities (FV)	-		-	-
3. Securities (BACV)	-		-	-
4. Nonadmitted Subset (BACV)	-		-	-

### 8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$22,426,613	\$22,426,613
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

There were no changes that were considered significant to the Company from prior year end.

### L. Restricted Assets

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

### P. Short Sales

Not applicable.

### Q. Prepayment Penalty and Acceleration Fees

There were no changes that were considered significant to the Company from prior year end.

### R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	1%
(2) Cash equivalents	81%
(3) Short-term investments	18%
(4) Total	100%

### Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

There were no changes that were considered significant to the Company from prior year end.

### Note 7 – Investment Income

There were no changes that were considered significant to the Company from prior year end.

### Note 8 – Derivative Instruments

#### A. Derivatives under SSAP No. 86 – Derivatives

1-7. There were no changes that were considered significant to the Company from prior year end.

## NOTES TO THE FINANCIAL STATEMENTS

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

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees*

Not applicable.

**Note 9 - Income Taxes**

There were no changes that were considered significant to the Company 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.

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

C-M. There were no changes that were considered significant to the Company from prior year end.

N-O. Not applicable.

**Note 11 - Debt**

A. All Other Debt

The Company, along with NLIC extended an existing revolving variable rate credit facility of \$750.0 million that expires on April 1, 2025, with an option to convert outstanding balances at expiration into a one-year term loan. The credit may be used for general corporate purposes. The Company has the option to draw funds at a variable rate based on the Eurodollar rate. The facility contains financial covenants that require 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 June 30, 2022 and December 31, 2021.

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-end	1	2	3 Protected Cell Accounts
	Total 2 + 3	General Account	
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 20,000,000	\$ 20,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 20,000,000	\$ 20,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

2. Prior Year-end	1	2	3 Protected Cell Accounts
	Total 2 + 3	General Account	
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 25,000,000	\$ 25,000,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 600,000,000	XXX	XXX

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Class B	\$ 20,000,000	\$ 20,000,000	\$ -	\$ -	\$ -	\$ -

3. Not applicable.

4. Not applicable.

## NOTES TO THE FINANCIAL STATEMENTS

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

#### A. Defined Benefit Plans

1-3. There were no changes that were considered significant to the Company from prior year end.

#### 4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	June 30, 2022	December 31, 2021	June 30, 2022	December 31, 2021
a. Service cost	\$ 76,354,319	\$ 152,485,455	\$ 375,180	\$ 462,197
b. Interest cost	101,257,277	188,399,481	1,560,599	4,234,084
c. Expected return on plan assets	(205,731,880)	(406,648,763)	(5,837,765)	(11,043,442)
d. Transition asset or obligation	-	-	-	-
e. (Gains) and losses	33,896,123	69,706,547	(4,292,077)	(2,949,685)
f. Prior service cost or credit	(16,926,766)	(35,300,843)	3,198,242	6,396,484
g. (Gain) or loss recognized due to a settlement or curtailment	-	-	-	-
h. Total net periodic benefit cost	\$ (11,150,927)	\$ (31,358,123)	\$ (4,995,821)	\$ (2,900,362)

5-21. There were no changes that were considered significant to the Company from prior year end.

B-I. There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

### **Note 14 – Contingencies**

There were no changes that were considered significant to the Company from prior year end.

### **Note 15 – Leases**

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company 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

Not applicable.

#### C. Wash Sales

Not applicable.

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

Not applicable.

### **Note 19 – Direct Premium 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.

## NOTES TO THE FINANCIAL STATEMENTS

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets quoted prices for identical or similar assets or liabilities in markets that are not active 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 and compared to pricing from additional sources when available to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities or models are used. For these bonds and stocks, the Company obtains the pricing services' methodologies and classifies the investments accordingly in the fair value hierarchy.

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

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when deemed appropriate or when valuations 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 held at fair value as of June 30, 2022:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)		Total
<b>Assets at Fair Value</b>						
Bonds	\$ -	\$ 850,537,424	\$ 147,038,021	\$ -	\$ 997,575,445	
Securities lending collateral assets	-	1,790,851	-	-	1,790,851	
Preferred stocks	-	13,678,292	15,852,184	-	29,530,476	
Common stocks	32,456,298	20,297,341	3,766	-	52,757,405	
<b>Total Assets at Fair Value/(NAV)</b>	<b>\$ 32,456,298</b>	<b>\$ 886,303,908</b>	<b>\$ 162,893,971</b>	<b>\$ -</b>	<b>\$ 1,081,654,177</b>	

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2022:

	Beginning Balance at 3/31/2022	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 6/30/2022
<b>Assets at Fair Value</b>										
Bonds	\$134,638,490	\$38,497,244	\$(15,012,229)	\$-	\$(3,556,056)	\$10,448,896	\$-	\$(18,635,327)	\$657,002	\$147,038,020
Preferred stocks	\$14,618,466	\$-	\$-	\$-	\$322,595	\$2,309,045	\$-	\$(1,397,921)	\$-	\$15,852,185
Common stocks	\$3,756	\$-	\$-	\$-	\$10	\$-	\$-	\$-	\$-	\$3,766
<b>Total Assets at Fair Value</b>	<b>\$149,260,712</b>	<b>\$38,497,244</b>	<b>\$(15,012,229)</b>	<b>\$-</b>	<b>\$(3,233,451)</b>	<b>\$12,757,941</b>	<b>\$-</b>	<b>\$(20,033,248)</b>	<b>\$657,002</b>	<b>\$162,893,971</b>

Transfers into and/or out of Level 3 during the period ended June 30, 2022 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 not held at fair value as of June 30, 2022:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)		Not Practicable (Carrying Value)
<b>Assets</b>								
Bonds	\$11,298,825,200	\$11,803,031,822	\$1,485,871,534	\$8,486,687,121	\$1,326,266,545	\$-	\$-	\$-
Mortgage loans, net of allowance	1,380,692,782	1,458,745,171	-	-	1,380,692,782	-	-	-
Cash, cash equivalents and short-term investments	(186,049,307)	(184,238,653)	(419,333,726)	209,735,898	23,548,521	-	-	-
Derivative assets	21,520,420	16,211,551	-	21,520,420	-	-	-	-
Securities lending collateral assets	22,746,274	22,648,651	22,426,613	319,661	-	-	-	-
<b>Total Assets</b>	<b>\$12,537,735,369</b>	<b>\$13,116,398,542</b>	<b>\$1,088,964,421</b>	<b>\$8,718,263,100</b>	<b>\$2,730,507,848</b>	<b>\$-</b>	<b>\$-</b>	

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

## NOTES TO THE FINANCIAL STATEMENTS

### Note 21 - Other Items

#### A. Unusual or Infrequent Items

Not applicable.

#### B. Troubled Debt Restructuring for Debtors

Not applicable.

#### C. Other Disclosures

Effective March 14, 2022, Nationwide Mutual Insurance Company, including its subsidiaries and affiliates ("Company") and Cognizant Worldwide Limited ("Supplier") entered into a Statement of Work for Short Term Claims Closure Project to the Outsourcing Master Agreement by and among Company and Supplier dated April 1, 2016, pursuant to which Supplier provides short-term assistance to Customer to close certain non-injury and material damage open claims. Supplier is responsible for claims handling and administrative services for all such assigned open claims.

Effective June 1, 2022, the Company renewed the Property Catastrophe Program as follows: National Tower with varying placements totaling \$2.570 billion for losses per event between \$500 million and \$3.40 billion. This includes the catastrophe bond, Caelus Re 2020-1, issued in 2020 providing national coverage at 75% of \$400.0 million excess of \$1.95 billion. The national tower includes a 'Top & Drop' layer which 'drops' following a loss event over \$500 million. The layer would drop from \$250 million excess \$3.15 billion to \$250 million excess \$250 million. For the 2022 risk period, the Caelus Re 2020-2 aggregate catastrophe bond also provides national coverage.

Effective July 1, 2022, the Company renewed its Property per Risk program on an enterprise-wide basis covering risks underwritten by the Company. The structure remains unchanged at \$115.0 million excess of \$10.0 million. However, risk period 2022 for Property per Risk program will expire on May 31, 2022 and renew on June 1, 2023 to complete a eleven month contract timeframe.

#### D. Business Interruption Insurance Recoveries

Not applicable.

#### E. State Transferable and Non-Transferable Tax Credits

There were no changes that were considered significant to the Company from prior year end.

#### F. Subprime Mortgage Related Risk Exposure

There were no changes that were considered significant to the Company from prior year end.

#### G. Insurance-Linked Securities

There were no changes that were considered significant to the Company from prior year end.

#### H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable.

### Note 22 - Events Subsequent

#### Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 8, 2022 for the statutory statement issued on August 12, 2022.

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 August 8, 2022 for the statutory statement issued on August 12, 2022.

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

There were no changes that were considered significant to the Company from prior year end.

### Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

There were no changes that were considered significant to the Company from prior year end.

### Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

- A. As of December 31, 2021, loss and loss adjustment expense reserves, net of reinsurance recoveries, were \$11.81 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were \$2.71 billion for the six months ended June 30, 2022. As of June 30, 2022, remaining loss and loss adjustment expense reserves attributable to insured events of prior years were \$9.06 billion. The Company did not experience any significant reserve development during the period.
- B. During 2022, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

## NOTES TO THE FINANCIAL STATEMENTS

### Note 26 - Intercompany Pooling Arrangements

There were no changes that were considered significant to the Company from prior year end.

### Note 27 - Structured Settlements

There were no changes that were considered significant to the Company from prior year end.

### Note 28 - Health Care Receivables

Not applicable.

### Note 29 – Participating Policies

Not applicable.

### Note 30 – Premium Deficiency Reserves

There were no changes that were considered significant to the Company from prior year end.

### Note 31 – High Deductibles

Not applicable.

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

There were no changes that were considered significant to the Company from prior year end.

### Note 33 - Asbestos/Environmental Reserves

There were no changes that were considered significant to the Company from prior year end.

### Note 34 – Subscriber Savings Accounts

Not applicable.

### Note 35 – Multiple Peril Crop Insurance

Not applicable.

### Note 36 – Financial Guaranty Insurance

Not applicable.

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ X ] No [ ]

2.2 If yes, date of change: ..... 04/15/2022

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? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]

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 [ X ]

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? ..... Yes [ ] No [ X ]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ X ] No [ ] N/A [ ]  
 If yes, attach an explanation.  
 Effective March 14, 2022, Nationwide Mutual Insurance Company, including its subsidiaries and affiliates ("Company") and Cognizant Worldwide Limited ("Supplier") entered into a Statement of Work for Short Term Claims Closure Project to the Outsourcing Master Agreement by and among Company and Supplier dated April 1, 2016 pursuant to which Supplier provides short-term assistance to Customer to close certain Non-injury and material damage open claims. Supplier is responsible for claims handling and administrative services for all such assigned open claims.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2021

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 [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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...

**STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

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

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).  
 Updated the "Fair competition and antitrust" and "Records retention, legal holds" sections.

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: ..... \$ .....

**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:

	<b>1</b> Prior Year-End Book/Adjusted Carrying Value	<b>2</b> Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....	\$ .....	1,797,344,251
13. Amount of real estate and mortgages held in short-term investments: .....	\$ .....	\$ .....
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
14.2 If yes, please complete the following:		
14.21 Bonds .....	\$ .....	\$ .....
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ .....	9,507,287,074
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	9,695,039
14.26 All Other .....	\$ .....	1,758,822,004
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....	12,040,818,358
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ] 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 the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .....	\$ .....	24,537,124
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .....	\$ .....	24,439,501
16.3 Total payable for securities lending reported on the liability page. .....	\$ .....	27,626,547

**STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

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 of Cincinnati .....	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 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.....
T. Rowe Price .....	U.....
20 GATES MANAGEMENT LLC .....	U.....
NINETY ONE PLC .....	U.....
Guggenheim Securities, 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 [  ]

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
152209 .....	Gramercy Funds Management LLC .....	54930052ZV4VR1WG8862 .....	U.S. Securities and Exchange Commission .....	NO.....
131619 .....	Ares Capital Management LLC .....	3M096E5S0PEUTB018L53 .....	SEC Registered Investment Adviser .....	NO.....
282125 .....	HPS INVESTMENT PARTNERS, LLC .....	5493001W7540H8HM8F38 .....	The U.S. Securities and Exchange Commission .....	NO.....
126032 .....	T. Rowe Price .....	FAJ59K741ZRGQ0SHUS25 .....	The U.S. Securities and Exchange Commission .....	NO.....
155480 .....	20 GATES MANAGEMENT LLC .....	549300P9T431XY751068 .....	The U.S. Securities and Exchange Commission .....	NO.....
158310 .....	NINETY ONE PLC .....	549300G0TJCT3K15ZG14 .....	The U.S. Securities and Exchange Commission .....	NO.....
40638 .....	Guggenheim Securities, LLC .....	5493005G25VHYWLYJU59 .....	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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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 of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported 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.
- 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 [  ]

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [ X ]  
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [ X ]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ X ] No [ ]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD			10 IBNR	11 TOTAL
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE		
Non-renewable for stated reasons only	10.3	4.090	53,155	2,339		55,493	26,540	1,168		27,707
			TOTAL	53,155	2,339	55,493	26,540	1,168		27,707

5. Operating Percentages:

5.1 A&H loss percent ..... 67.000 %

5.2 A&H cost containment percent ..... 0.000 %

5.3 A&H expense percent excluding cost containment expenses ..... 31.000 %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]

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

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] 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 [ ]

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

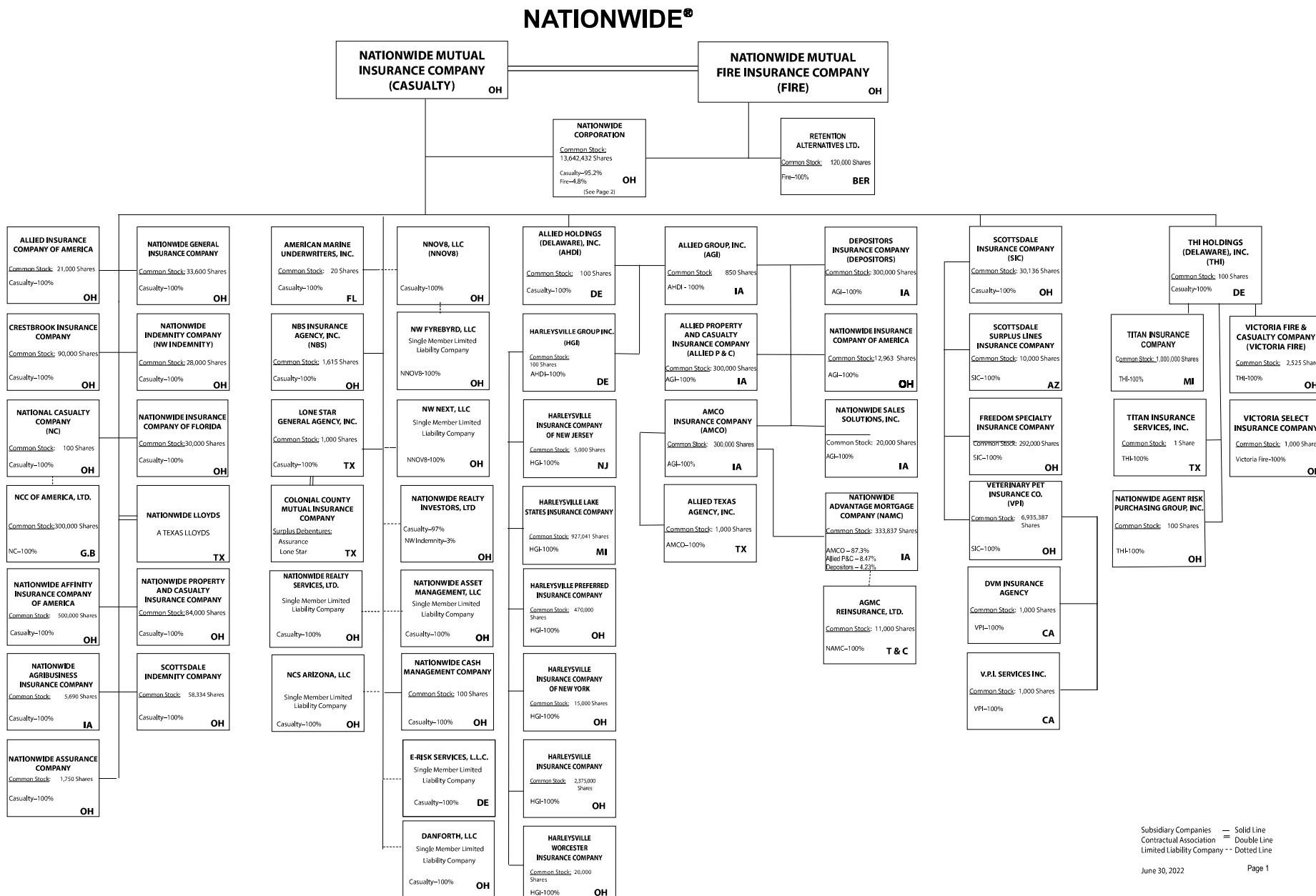
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	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
1. Alabama .....	AL	8,518,632	7,534,907	13,436,951	7,037,870	10,011,637	9,493,670
2. Alaska .....	AK	223,239	203,519	(66,348)	(78,940)	217,228	140,775
3. Arizona .....	AZ	16,070,915	13,249,863	10,173,017	7,426,001	23,134,622	23,769,571
4. Arkansas .....	AR	7,482,393	7,782,031	5,121,936	4,390,355	9,560,647	9,085,717
5. California .....	CA	308,256,021	268,412,919	155,397,248	149,189,449	377,412,021	352,113,124
6. Colorado .....	CO	39,132,980	32,514,969	23,040,503	15,172,057	43,095,547	34,524,018
7. Connecticut .....	CT	15,691,326	15,274,495	9,905,217	8,138,267	27,376,396	(133,002)
8. Delaware .....	DE	16,721,277	19,994,991	10,599,200	10,955,384	21,173,982	23,050,102
9. District of Columbia .....	DC	4,725,015	6,091,326	2,619,066	3,134,136	4,002,209	3,773,758
10. Florida .....	FL	52,425,145	47,132,903	23,060,092	17,065,244	46,224,792	50,410,422
11. Georgia .....	GA	19,430,769	15,484,018	9,379,110	12,244,471	21,911,871	29,676,006
12. Hawaii .....	HI	332,407	186,157	33,280	2,722	613,365	485,423
13. Idaho .....	ID	3,018,781	3,054,445	1,213,165	1,209,982	8,576,893	9,616,550
14. Illinois .....	IL	9,030,809	6,806,924	3,516,746	4,048,168	21,020,504	24,102,522
15. Indiana .....	IN	14,230,600	18,008,816	8,771,182	6,474,941	17,394,615	19,478,088
16. Iowa .....	IA	13,526,813	12,377,348	4,984,783	12,949,278	30,279,003	41,343,827
17. Kansas .....	KS	48,833,342	39,187,190	29,920,401	21,316,138	37,564,599	36,184,742
18. Kentucky .....	KY	13,805,548	14,915,918	9,837,835	8,844,245	18,294,519	18,388,333
19. Louisiana .....	LA	5,709,858	2,644,806	6,514,678	834,370	3,443,210	12,015,963
20. Maine .....	ME	1,350,199	1,144,627	125,704	157,910	430,012	426,296
21. Maryland .....	MD	41,587,143	36,146,860	14,745,130	14,367,157	59,614,512	62,805,268
22. Massachusetts .....	MA	6,468,207	5,763,119	1,365,229	1,801,239	4,121,719	4,227,278
23. Michigan .....	MI	5,993,909	3,678,024	813,176	4,249,073	7,935,240	12,934,168
24. Minnesota .....	MN	49,767,037	34,529,995	60,848,580	20,512,738	50,396,365	28,940,591
25. Mississippi .....	MS	9,298,118	9,073,656	5,980,611	8,543,489	10,720,926	11,215,068
26. Missouri .....	MO	37,970,284	27,527,910	24,889,144	16,213,283	26,680,598	26,664,067
27. Montana .....	MT	9,743,125	6,739,493	4,187,909	2,021,144	4,357,120	3,734,613
28. Nebraska .....	NE	63,271,128	49,136,910	50,572,241	16,041,687	70,280,443	41,548,447
29. Nevada .....	NV	13,642,075	14,159,608	8,556,880	6,489,178	17,654,715	12,248,932
30. New Hampshire .....	NH	4,634,999	4,244,643	2,167,737	2,246,079	3,776,628	3,636,256
31. New Jersey .....	NJ	6,331,682	3,101,417	3,120,216	3,225,919	58,411,960	60,423,110
32. New Mexico .....	NM	3,722,156	3,461,833	2,133,418	1,192,199	2,824,317	3,311,168
33. New York .....	NY	54,343,797	37,510,638	43,290,866	27,756,590	96,072,266	88,115,827
34. North Carolina .....	NC	142,474,161	145,191,813	75,642,442	71,320,339	85,492,362	81,470,853
35. North Dakota .....	ND	6,060,037	4,754,462	6,068,384	4,070,101	6,265,294	3,960,610
36. Ohio .....	OH	94,509,853	88,811,067	42,541,636	41,604,655	80,392,999	96,514,306
37. Oklahoma .....	OK	947,892	692,588	641,690	1,222,094	5,792,176	6,426,907
38. Oregon .....	OR	14,447,192	15,033,975	5,226,287	5,781,109	20,129,465	16,095,958
39. Pennsylvania .....	PA	92,556,455	95,397,214	50,274,957	49,773,910	343,702,992	369,021,602
40. Rhode Island .....	RI	12,156,234	13,258,640	9,037,261	8,689,358	12,621,828	12,346,076
41. South Carolina .....	SC	19,412,792	4,967,606	8,355,200	4,474,465	8,550,522	11,261,400
42. South Dakota .....	SD	15,703,253	11,131,889	11,761,643	2,789,537	18,604,898	9,593,320
43. Tennessee .....	TN	13,910,014	7,051,140	2,993,120	4,154,390	15,356,988	22,111,336
44. Texas .....	TX	131,858,394	95,198,663	74,398,540	106,137,742	70,956,247	83,236,888
45. Utah .....	UT	11,621,834	9,323,396	5,438,186	4,873,048	9,666,296	9,204,896
46. Vermont .....	VT	5,386,667	5,235,584	3,324,049	1,967,158	4,091,954	4,540,283
47. Virginia .....	VA	72,560,637	77,998,248	31,257,903	37,804,788	86,036,860	84,608,098
48. Washington .....	WA	33,317,501	27,185,482	18,882,599	12,914,180	33,230,837	26,197,078
49. West Virginia .....	WV	32,039,288	33,639,928	15,004,086	14,032,506	72,813,141	(16,461,792)
50. Wisconsin .....	WI	7,789,937	5,688,812	7,893,314	4,802,692	22,757,396	29,951,726
51. Wyoming .....	WY	6,616,136	6,334,775	1,460,641	4,325,732	4,307,806	4,639,734
52. American Samoa .....	AS	N					
53. Guam .....	GU	L					
54. Puerto Rico .....	PR	N					
55. U.S. Virgin Islands .....	VI	L				500	500
56. Northern Mariana Islands .....	MP	N					
57. Canada .....	CAN	N					
58. Aggregate Other Alien OT	XXX						
59. Totals	XXX	1,618,658,006	1,413,971,560	920,456,841	795,909,627	2,035,355,042	1,912,470,477
DETAILS OF WRITE-INS		XXX					
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

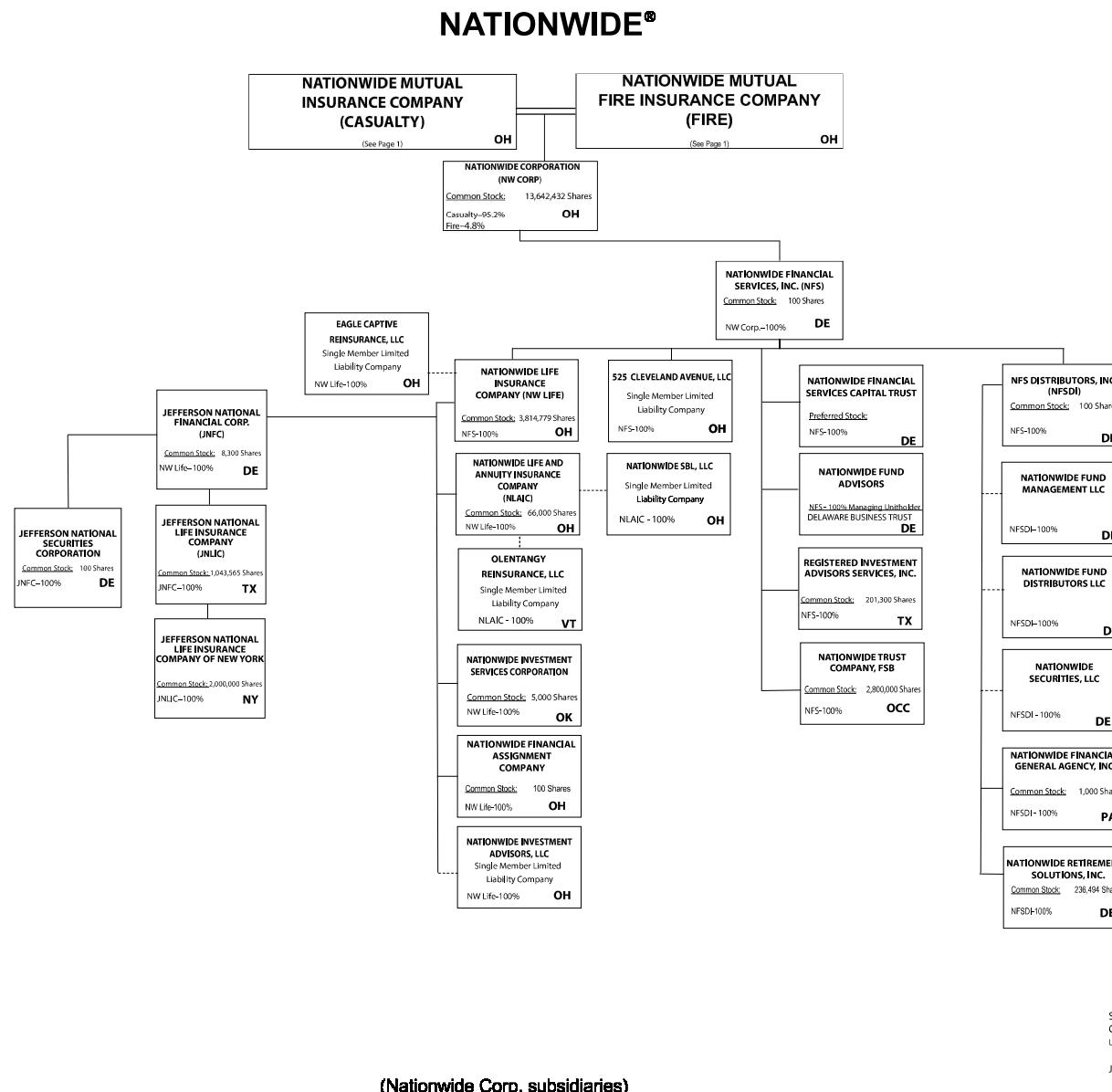
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 53 R - Registered - Non-domiciled RRGs.....  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... Q - Qualified - Qualified or accredited reinsurer.....  
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... N - None of the above - Not allowed to write business in the state ..... 4

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY



(Casualty/Fire subsidiaries)

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY



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

June 30, 2022

Page 2

(Nationwide Corp. subsidiaries)

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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	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	Clentangy 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	10105	OH	34-1777972	Victoria Select Insurance Company

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0140	Nationwide		31-1486309			10 W. Nationwide, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			1000 Yard Street, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			1015 Long Street, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			1050 Yard Street, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			1125 Rail Street, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1733036			120 Acre Partners, LLC		..DE	.N/A	Nationwide Realty Investors, Ltd.	Ownership	95.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			1125 Yard Street, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	.1
..0140	Nationwide		20-4939867			1175 Bobcat, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		26-2451988			1492 Capital, LLC		..OH	.N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			111 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			155 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			161 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1580283			170 Marconi, LLC		..OH	.N/A	NID Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1580283			245 Parks Edge Place, LLC		..OH	.N/A	NID Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			275 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			300 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			310 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			343 N. Front, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			400 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1580283			400 West Nationwide Boulevard, LLC		..OH	.N/A	NID Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			410 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1580283			425 West Nationwide Boulevard, LLC		..OH	.N/A	NID Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			44 Chestnut, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		38-4118665			500 Neil Avenue, LLC		..OH	.N/A	NID HP, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		38-4118665			515 Kilbourne Street, LLC		..OH	.N/A	NID HP, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		87-1954007			525 Cleveland Avenue, LLC		..OH	.N/A	Nationwide Financial Services, Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			735 Bobcat Avenue, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			75 Rivulon Boulevard, LLC		..OH	.N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			775 Yard Street, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			777 Swan Street, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			780 Yard Street, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			795 Rail Street, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			800 Bobcat Avenue, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			800 Goodale Boulevard, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			800 Yard Street, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			805 Bobcat Avenue, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			808 Yard Street, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			820 Goodale Boulevard, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			822 Williams Avenue, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			825 Junction Way, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			828 Bobcat Avenue, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			840 Third Avenue, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			840 Yard Street, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			845 Yard Street, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			855 Third Avenue, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			860 Third Avenue, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			880 Third Avenue, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			880 Yard Street, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			895 W. Third Avenue, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			950 Dorchester Way, LLC		..OH	.N/A	GYY Residential, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866			950 Goodale Boulevard, LLC		..OH	.N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			960 Bobcat Avenue, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			975 Rail Street, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309			995 Yard Street, LLC		..OH	.N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tion- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(es)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0140	Nationwide		31-1486309			18555 Claret Drive, LLC		.OH.	.N/A.	NRI Cavasson, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1486309			18615 Claret Drive, LLC		.OH.	.N/A.	NRI Cavasson, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1486309			18700 Hayden Road, LLC		.OH.	.N/A.	NRI Cavasson, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1486309			18750 Hayden Road, LLC		.OH.	.N/A.	NRI Cavasson, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283			AD DORA, LLC		.OH.	.N/A.	NID Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283			ADTV, LLC		.OH.	.N/A.	NID Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		52-2227314			AGMC Reinsurance, Ltd.		.TCA	.N/A.	Nationwide Advantage Mortgage Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		42-0958655			ALLIED Group, Inc.		.IA.	.IA.	Allied Holdings (Delaware), Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		46-4628790			Allied Holdings (Delaware), Inc.		.DE.	.IA.	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	YES	
.0140	Nationwide		10127		27-0114983	Allied Insurance Company of America		.OH.	.IA.	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		42579		42-1201931	Allied Property and Casualty Insurance Company		.IA.	.IA.	ALLIED Group, Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		42-1527863			ALLIED Texas Agency, Inc.		.TX.	.IA.	AMCO Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		19100		42-6054959	AMCO Insurance Company		.IA.	.IA.	ALLIED Group, Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				59-1031596	American Marine Underwriters, Inc.		.FL.	.N/A.	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				81-4532504	American Tax Credit Fund 2017-A, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				82-2001573	American Tax Credit Fund 2017-B, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				82-4591498	American Tax Credit Fund 2018-A, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				83-0606592	American Tax Credit Fund 2018-B, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				83-0620232	American Tax Credit Fund 2018-C, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				83-3900932	American Tax Credit Fund 2019-A, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				83-3953721	American Tax Credit Fund 2019-B, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				84-3443067	American Tax Credit Fund 2020-A, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				85-2359702	American Tax Credit Fund 2020-B, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				85-2649655	American Tax Credit Fund 2021-A, LLC (ka									
.0140	Nationwide				86-2502912	American Tax Credit Fund 2020-C, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				87-1349942	American Tax Credit Fund 2021-B, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				87-4753681	American Tax Credit Fund 2021-C, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				87-4771309	American Tax Credit Fund 2022-A, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				87-1580283	American Tax Credit Fund 2022-B, LLC		.OH.	.N/A.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				90-0280710	Arena District CA I, LLC		.OH.	.N/A.	NID Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				31-1486309	Arena District Owners Association		.OH.	.OTH.	Other non-Nationwide	n/a		Other non-Nationwide	NO	2
.0140	Nationwide				31-1486309	Ballantrae Woods, LLC		.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				31-1486309	Cavasson Hotel, LLC		.OH.	.N/A.	Cavasson Hotel Holdings, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				20-1618232	Cavasson Hotel Holdings, LLC		.OH.	.N/A.	NRI Cavasson, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				20-1618232	CNRI-Cannonsport Condominium, LLC		.OH.	.N/A.	CNRI-Cannonsport, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				29262	CNRI-Cannonsport, LLC		.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				74-1061659	Colonial County Mutual Insurance Company		.TX.	.IA.	Other non-Nationwide	contract		Other non-Nationwide	NO	2
.0140	Nationwide				31-1486309	Cottages at Hyatts LLC		.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				18961	Crestbrook Insurance Company		.OH.	.IA.	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				31-1486309	Crewville, Ltd.		.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				84-5052608	Danforth, LLC		.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				42587	Depositors Insurance Company		.IA.	.IA.	ALLIED Group, Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				46-4104813	Discover Affordable Housing Investment Fund I LLC		.OH.	.OTH.	Other non-Nationwide	n/a	0.00	Other non-Nationwide	NO	2
.0140	Nationwide				33-0096671	DVM Insurance Agency		.CA.	.N/A.	Veterinary Pet Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				15821	Eagle Captive Reinsurance, LLC		.OH.	.IA.	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				26-3260559	E-Risk Services, L.L.C.		.DE.	.N/A.	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				22209	Freedom Specialty Insurance Company		.OH.	.IA.	Scottsdale Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				75-6013587	Grandview Yard Hotel Holdings, LLC		.OH.	.N/A.	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				20-4939866	Grandview Yard Hotel, LLC		.OH.	.N/A.	Grandview Yard Hotel Holdings, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				20-4939866	GVI Residential, LLC		.OH.	.N/A.	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				31-1486309	Harlem Road Developers, LLC		.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide				51-0241172	Harleysville Group Inc.		.DE.	.N/A.	Allied Holdings (Delaware), Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*	
.0140	Nationwide	23582	41-0417250			Harleysville Insurance Company		.OH.	.IA.	Harleysville Group, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide	42900	23-2253669			Harleysville Insurance Company of New Jersey		.NJ.	.IA.	Harleysville Group, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide	10674	23-2864924			Harleysville Insurance Company of New York		.OH.	.IA.	Harleysville Group, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide	14516	38-3198542			Harleysville Lake States Insurance Company		.MI.	.IA.	Harleysville Group, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide	35696	23-2384978			Harleysville Preferred Insurance Company		.OH.	.IA.	Harleysville Group, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide	26182	04-1989660			Harleysville Worcester Insurance Company		.OH.	.IA.	Harleysville Group, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide		20-3289512			Jefferson National Financial Corp.		.DE.	.NIA.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	YES		
.0140	Nationwide		64017	75-0300900		Jefferson National Life Insurance Company		.TX.	.IA.	Jefferson National Financial Corporation	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide		15727	47-1180302		Jefferson National Life Insurance Company of New York		.NY.	.IA.	Jefferson National Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide			61-1340595		Jefferson National Securities Corporation		.DE.	.NIA.	Jefferson National Financial Corporation	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide			31-1486309		Jerome Village Company, LLC		.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide			31-1486309		JV Developers, LLC		.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide			74-1395229		Lone Star General Agency, Inc.		.TX.	.IA.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide			11991	38-0865250	National Casualty Company		.OH.	.IA.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide				42-1154244	National Casualty Company of America, Ltd.		.GBR.	.IA.	National Casualty Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					Nationwide Advantage Mortgage Company		.IA.	.NIA.	AMCO Insurance Company	Ownership.	87.300	Nationwide Mutual Insurance Company	YES	.1	
.0140	Nationwide					Nationwide Advantage Mortgage Company		.IA.	.NIA.	AMCO Insurance Company	ALLIED Property & Casualty Insurance	Ownership.	8.470	Nationwide Mutual Insurance Company	YES	.1
.0140	Nationwide					Nationwide Advantage Mortgage Company		.IA.	.NIA.	Depositors Insurance Company	Ownership.	4.230	Nationwide Mutual Insurance Company	YES	.1	
.0140	Nationwide					Nationwide Affinity Insurance Company of America		.OH.	.IA.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					Nationwide Agribusiness Insurance Company		.IA.	.IA.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					Nationwide Arena, LLC		.OH.	.NIA.	NRI Arena, LLC	Ownership.	90.00	Nationwide Mutual Insurance Company	NO	.1	
.0140	Nationwide					20-8670712		.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					10723	95-0639970	.OH.	.IA.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					31-1036287		.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					31-4416546		.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	95.200	Nationwide Mutual Insurance Company	YES	.1	
.0140	Nationwide					31-4416546		.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	4.800	Nationwide Mutual Insurance Company	YES	.1	
.0140	Nationwide					31-1667326		.OH.	.NIA.	Nationwide Mutual Fire Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					23-2412039		.OH.	.NIA.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					31-6554353		.PA.	.NIA.	NFS Distributors, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					31-1486670		.DE.	.NIA.	Nationwide Financial Services, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					52-6969857		.DE.	.NIA.	Nationwide Corporation	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					31-1748721		.DE.	.NIA.	Nationwide Financial Services, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					31-0900518		.DE.	.NIA.	NFS Distributors, Inc.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					23760	31-4425763	.OH.	.IA.	Nationwide General Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					10070	31-1399201	.OH.	.IA.	Nationwide General Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					25453	95-2130882	.OH.	.IA.	Nationwide General Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					10948	31-1613686	.OH.	.IA.	Nationwide General Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					41-2206199		.OH.	.NIA.	Nationwide General Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					73-0988442		.OK.	.NIA.	Nationwide General Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	YES		
.0140	Nationwide					92657	31-1000740	.OH.	.IA.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					66869	31-4156830	.OH.	.IA.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO		
.0140	Nationwide					13-4212969					Other.	0.010	Nationwide Mutual Insurance Company	NO	.1	
.0140	Nationwide					01-0749754					Other.	0.010	Nationwide Mutual Insurance Company	NO	.1	
.0140	Nationwide					54-2113175					Other.	0.010	Nationwide Mutual Insurance Company	NO	.1	
.0140	Nationwide					58-2672725					Other.	0.010	Nationwide Mutual Insurance Company	NO	.1	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0140	Nationwide		20-0382144				Nationwide Life Tax Credit Partners 2004-A, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		20-0745965				Nationwide Life Tax Credit Partners 2004-C, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		20-1918935				Nationwide Life Tax Credit Partners 2004-F, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		20-2303694				Nationwide Life Tax Credit Partners 2005-A, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		20-2303602				Nationwide Life Tax Credit Partners 2005-B, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		20-2450960				Nationwide Life Tax Credit Partners 2005-C, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		20-2774223				Nationwide Life Tax Credit Partners 2005-E, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		21-1288836				Nationwide Life Tax Credit Partners 2007-A, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		27-1362364				Nationwide Life Tax Credit Partners 2009-I, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		45-0469525				Nationwide Life Tax Credit Partners No. 1, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide	42110	75-1780981				Nationwide Lloyds	.TX.	.IA.	Nationwide Life Insurance Company n/a	Other contract		Nationwide Mutual Insurance Company	NO.	.2
.0140	Nationwide		42-1373380				Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)	.IA.	.NIA.	ALLIED Group, Inc.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		75-3191025				Nationwide Mutual Capital, LLC	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		23779	31-4177110			Nationwide Mutual Fire Insurance Company	.OH.	.IA.	Other non-Nationwide	n/a		Other non-Nationwide	NO.	.2
.0140	Nationwide		23787	31-4177100			Nationwide Mutual Insurance Company	.OH.	.RE.	Other non-Nationwide	n/a		Other non-Nationwide	NO.	.2
.0140	Nationwide		34-2012765				Nationwide Private Equity Fund, LLC	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		37877	31-0970750			Nationwide Property and Casualty Insurance Company	.OH.	.IA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	97.000	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	.OH.	.NIA.	Nationwide Indemnity Company	Ownership.	3.000	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		31-1486309				Nationwide Realty Management, LLC	.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		73-0948330				Nationwide Realty Services, Ltd.	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide						Nationwide Retirement Solutions, Inc.	.DE.	.NIA.	NFS Distributors, Inc.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		83-2250056				Nationwide Life and Annuity Insurance								
.0140	Nationwide		36-2434406				Nationwide SBL, LLC	.OH.	.NIA.	Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		46-1952215				Nationwide Securities, LLC	.OH.	.NIA.	NFS Distributors, Inc.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		46-1971926				Nationwide Tax Credit Partners 2013-A, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		31-1592130	2729677			Nationwide Tax Credit Partners 2013-B, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		20-5976272				Nationwide Trust Company, FSB	.US.	.OTH.	Nationwide Financial Services, Inc.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	.2
.0140	Nationwide		31-0871532				Nationwide Ventures, LLC	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		85-4193218				NBS Insurance Agency, Inc.	.OH.	.IA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		11-3651828				NCS Arizona, LLC	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1630871				ND La Quinta Partners, LLC	.DE.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	95.000	Nationwide Mutual Insurance Company	NO.	.1
.0140	Nationwide		82-5195340				NFS Distributors, Inc.	.DE.	.NIA.	Nationwide Financial Services, Inc.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		82-5194959				NLIC REO Holdings, LLC	.OH.	.NIA.	Nationwide Life Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		46-3762545				NMIC REO Holdings, LLC	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		20-4939866				NNOV8, LLC	.OH.	.NIA.	Nationwide Mutual Insurance Company	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1486309				North of Third, LLC	.OH.	.NIA.	NRI Equity Land Investments, LLC	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1486309				NRI Arena, LLC	.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1486309				NRI Brookedge, LLC	.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1486309				NRI Builders, LLC	.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1486309				NRI Cavasson, LLC	.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	
.0140	Nationwide		31-1486309				NRI Communities/Harris Blvd., LLC	.OH.	.NIA.	Nationwide Realty Investors, Ltd.	Ownership.	100.000	Nationwide Mutual Insurance Company	NO.	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0140	Nationwide		31-1486309				NRI Corporate Housing, LLC	.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1486309				NRI Cramer Creek, LLC	.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		20-4939866				NRI Equity Land Investments, LLC	.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership.	80.00	Nationwide Mutual Insurance Company	NO	.1
.0140	Nationwide		26-0212217				NRI Equity Tampa, LLC	.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1486309				NRI Office Ventures, Ltd	.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NRI Telecom, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1486309				NRI-Rivulon, LLC	.OH.	.N/A.	Nationwide Realty Investors, Ltd.	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		90-0729552				NTCIF-2011, LLC	.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	50.00	Nationwide Mutual Insurance Company	NO	.1
.0140	Nationwide		90-0729552				NTCIF-2011, LLC	.OH.	.N/A.	Nationwide Mutual Fire Insurance Company	Ownership.	50.00	Nationwide Mutual Insurance Company	NO	.1
.0140	Nationwide		27-4700627				NTCP 2011-A, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		46-0741029				NTCP 2012-A, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		46-3309896				NTCP 2013-C, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		46-4111078				NTCP 2014-A, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		47-1404116				NTCP 2014-B, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		47-1413242				NTCP 2014-C, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		47-3909345				NTCP 2015-A, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		47-4148470				NTCP 2015-B, LLC	.OH.	.OTH.	Nationwide Life Insurance Company	Other.	0.010	Nationwide Mutual Insurance Company	NO	2
.0140	Nationwide		81-3836925				NTCP 2016-A, LLC	.OH.	.N/A.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		82-2015065				NTCP 2017-A, LLC	.OH.	.N/A.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		84-1969518				NW-Fyrebird, LLC	.OH.	.N/A.	NNOV8, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		85-3363961				NW Next, LLC	.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		81-0936428				NW Private Debt, LLC	.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		26-1903919				NW REI, LLC	.DE.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		87-1087011				NW-Asheville, LLC	.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		84-3942108				NW-Beloit, LLC	.OH.	.N/A.	Nationwide Mutual Fire Insurance Company	Ownership.	100.00	Nationwide Mutual Fire Insurance	NO	
.0140	Nationwide		87-0847675				NW-Broadway at Surf, LLC	.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		88-2152576				NW-Colfax, LLC	.OH.	.N/A.	Nationwide Life and Annuity Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		87-3648595				NW-Corazon, LLC	.OH.	.N/A.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		84-2920247				NW-Cranberry, LLC	.OH.	.N/A.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		86-3529884				NW-Englewood, LLC	.OH.	.N/A.	Nationwide Life Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		84-4388876				NW-Escalante, LLC	.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		86-1538532				NW-Escalante II, LLC	.OH.	.N/A.	Nationwide Mutual Insurance Company	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 205 Vine, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 225 Nationwide, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 230 West, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 240 Nationwide, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 250 Brodbeck, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 250 West, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 265 Neil, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 275 Marconi, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 300 Neil, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 300 Spring, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 355 McConnell, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 425 Nationwide, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID 500 Nationwide, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID Arena Crossing, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID Arena District I, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID Arena District II, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID Arena District MM, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID Arena District PW, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID Arena District V, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	
.0140	Nationwide		31-1580283				NID Athletic Club, LLC	.OH.	.N/A.	NID Investments, LLC	Ownership.	100.00	Nationwide Mutual Insurance Company	NO	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0140	Nationwide		88-2975730				NW-Boise, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1580283				NW-Brodbelt, LLC	OH	N/A	NW Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		30-0876022				NW-Franklin, LLC	OH	N/A	Nationwide Realty Investors, Ltd.	Ownership	80.00	Nationwide Mutual Insurance Company	NO	.1
..0140	Nationwide		31-4118665				NW-HP, LLC	OH	N/A	NW Investments, LLC	Ownership	75.00	Nationwide Mutual Insurance Company	NO	.1
..0140	Nationwide		31-1580283				NW Investments, LLC	OH	N/A	Nationwide Realty Investors, Ltd.	Ownership	80.00	Nationwide Mutual Insurance Company	NO	.1
..0140	Nationwide		31-1486309				NW-H, LLC	OH	N/A	Nationwide Realty Investors, Ltd.	Ownership	75.00	Nationwide Mutual Insurance Company	NO	.1
..0140	Nationwide		87-3124154				NW-Gallatin, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		85-1262262				NW-Gator Walk, LLC	OH	N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		86-2431839				NW-Hub13, LLC	OH	N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		47-2482818				NW-Jasper WAG, LLC	OH	N/A	NW REI, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		87-3767006				NW-Kingsbury, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		81-5146596				NW-Logan, LLC	OH	N/A	NW REI, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		87-1565013				NW-Midtown, LLC	OH	N/A	NW REI, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		85-1246853							Nationwide Life and Annuity Insurance Company					
..0140	Nationwide		88-2595124				NW-Oakbrook, LLC	OH	N/A		Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		83-2260477				NW-OG, LLC	OH	N/A		Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		47-2449044				NW-ORBDP, LLC	OH	N/A	NW REI (NMFC), LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		83-2173918				NW-Promenade at Madison, LLC	OH	N/A	NW REI, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		87-1367836				NW-Radius, LLC	OH	N/A	NW REI (NLIC), LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		88-1405151				NW-Rancho, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		86-3702669				NW-Riverchase, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		87-0890277				NW-RPG Cranberry, LLC	OH	N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		87-3273918				NW-Ruby, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		87-3289289				NW-San Marco, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		84-4326171				NW-San Pablo, LLC	OH	N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		81-3212025				NW-Southbank, LLC	OH	N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		85-0536537				NW-Springfield, LLC	OH	N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		81-1603024				NW-Sweetwater, LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		81-1619428				NW REI (NLIC), LLC	OH	N/A	Nationwide Life Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		81-1861190				NW REI (NMFC), LLC	OH	N/A	Nationwide Mutual Fire Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-0947092				OCH Company, LLC	OH	N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		26-0263012				Old Track Street Owners Association, Inc.	OTH		Other non-Nationwide	n/a		Other non-Nationwide	NO	.2
..0140	Nationwide	13999	27-1712056				Olentangy Reinsurance, LLC	VT	IA	Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		47-1923444				Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)								
..0140	Nationwide		31-1486309					OH	N/A	THI Holdings (Delaware), Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		20-4939866				Perimeter A, Ltd.	OH	N/A	Nationwide Realty Investors, Ltd.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		75-2938844				Rail Street Parking, LLC	OH	N/A	NRI Equity Land Investments, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		82-0549218				Registered Investment Advisors Services, Inc.	TX	N/A	Nationwide Financial Services, Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309				Retention Alternatives Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1486309				Rivulon Hotel I, LLC	OH	N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		15580	31-1117969			Rivulon Hotel II, LLC	OH	N/A	NRI-Rivulon, LLC	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		41297	31-1024978			Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		10672	86-0835870			Scottsdale Insurance Company	AZ	IA	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		31-1610040				Scottsdale Surplus Lines Insurance Company			Scottsdale Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		52-2031677				The Waterfront Partners, LLC	OH	N/A	Nationwide Realty Investors, Ltd.	Ownership	50.00	Nationwide Mutual Insurance Company	NO	.1
..0140	Nationwide	36269	86-0619597				THI Holdings (Delaware), Inc.	DE	N/A	Nationwide Mutual Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	YES	
..0140	Nationwide		75-1284530				Titan Insurance Company	MI	IA	THI Holdings (Delaware), Inc.	Ownership	100.00	Nationwide Mutual Insurance Company	NO	
..0140	Nationwide		33-0160222				V.P.I. Services, Inc.	CA	IA	Veterinary Pet Insurance Company	Ownership	100.00	Nationwide Mutual Insurance Company	NO	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi- niliary Loca- tion	10 Relation- ship to Reporting Entity	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0140	Nationwide .....	42285	95-3750113			Veterinary Pet Insurance Company .....	.OH.	.IA.	Scottsdale Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	NO .....		
.0140	Nationwide .....	42889	34-1394913			Victoria Fire & Casualty Company .....	.OH.	.IA.	IHI Holdings (Delaware), Inc. .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	NO .....		
.0140	Nationwide .....	10105	34-1777972			Victoria Select Insurance Company .....	.OH.	.IA.	Victoria Fire & Casualty Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	NO .....		
.0140	Nationwide .....		31-1486309			Wellington Park, LLC .....	.OH.	.NIA.	Nationwide Realty Investors, Ltd. .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	NO .....		

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

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**PART 1 - LOSS EXPERIENCE**

Line 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 .....	26,590,379	21,219,488	79.8	66.8
2.1 Allied Lines .....	41,570,404	23,738,559	57.1	34.9
2.2 Multiple peril crop .....		(11,352)		
2.3 Federal flood .....				
2.4 Private crop .....				
2.5 Private flood .....	204,358	6,979	3.4	2.0
3. Farmowners multiple peril .....	10,013,426	13,554,849	135.4	53.9
4. Homeowners multiple peril .....	352,275,566	322,529,551	91.6	80.1
5. Commercial multiple peril .....	125,787,489	85,328,879	67.8	28.0
6. Mortgage guaranty .....				
8. Ocean marine .....				
9. Inland marine .....	79,041,563	67,216,335	85.0	64.9
10. Financial guaranty .....				
11.1 Medical professional liability - occurrence .....		(805)		
11.2 Medical professional liability - claims-made .....				
12. Earthquake .....	1,674,848	13,979	0.8	2.8
13.1 Comprehensive (hospital and medical) individual .....				
13.2 Comprehensive (hospital and medical) group .....	18,111,498	20,233,719	111.7	45.6
14. Credit accident and health .....				
15.1 Vision only .....				
15.2 Dental only .....				
15.3 Disability income .....	180,250	5,000	2.8	
15.4 Medicare supplement .....	4,216	349	8.3	
15.5 Medicaid Title XIX .....				
15.6 Medicare Title XVIII .....				
15.7 Long-term care .....				
15.8 Federal employees health benefits plan .....				
15.9 Other health .....				(120.9)
16. Workers' compensation .....	18,018,484	(9,659,933)	(53.6)	(134.3)
17.1 Other liability - occurrence .....	93,430,293	66,842,159	71.5	62.4
17.2 Other liability - claims-made .....	5,273,794	461,232	8.7	62.8
17.3 Excess workers' compensation .....				
18.1 Products liability - occurrence .....	3,134,659	(4,001,269)	(127.6)	1.3
18.2 Products liability - claims-made .....				
19.1 Private passenger auto no-fault (personal injury protection) .....	21,202,595	5,420,234	25.6	39.8
19.2 Other private passenger auto liability .....	307,105,771	170,667,521	55.6	48.9
19.3 Commercial auto no-fault (personal injury protection) .....	272,302	148,626	54.6	63.2
19.4 Other commercial auto liability .....	75,028,832	36,192,704	48.2	48.5
21.1 Private passenger auto physical damage .....	257,544,127	163,561,537	63.5	44.7
21.2 Commercial auto physical damage .....	19,351,475	11,869,599	61.3	43.5
22. Aircraft (all perils) .....				
23. Fidelity .....	958,419	140,689	14.7	8.3
24. Surety .....	49,041,016	5,668,209	11.6	8.9
26. Burglary and theft .....	847,927	(4,909)	(0.6)	4.2
27. Boiler and machinery .....	5,260,507	459,473	8.7	25.5
28. Credit .....				
29. International .....				
30. Warranty .....				
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....				
35. Totals .....	1,511,924,198	1,001,601,402	66.2	49.9
<b>DETAILS OF WRITE-INS</b>				
3401. Other Personal Lines .....				
3402. .....				
3403. .....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....				
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire .....	22,024,368	36,933,322	16,628,030
2.1 Allied Lines .....	28,088,406	55,925,092	27,777,945
2.2 Multiple peril crop .....			
2.3 Federal flood .....			
2.4 Private crop .....			
2.5 Private flood .....	238,294	280,794	70,336
3. Farmowners multiple peril .....	6,312,779	11,828,672	10,889,614
4. Homeowners multiple peril .....	204,987,108	363,829,043	316,325,913
5. Commercial multiple peril .....	61,886,541	117,429,426	133,262,479
6. Mortgage guaranty .....			
8. Ocean marine .....			
9. Inland marine .....	55,810,789	96,656,965	46,680,586
10. Financial guaranty .....			
11.1 Medical professional liability - occurrence .....			
11.2 Medical professional liability - claims-made .....			
12. Earthquake .....	1,041,867	1,838,323	1,565,173
13.1 Comprehensive (hospital and medical) individual .....			
13.2 Comprehensive (hospital and medical) group .....	10,465,148	18,099,297	7,258,186
14. Credit accident and health .....			
15.1 Vision only .....			
15.2 Dental only .....			
15.3 Disability income .....	(136,341)	136,342	
15.4 Medicare supplement .....	3,388	4,216	
15.5 Medicaid Title XIX .....			
15.6 Medicare Title XVIII .....			
15.7 Long-term care .....			
15.8 Federal employees health benefits plan .....			
15.9 Other health .....			(78,140)
16. Workers' compensation .....	11,893,894	21,198,484	15,404,110
17.1 Other liability - occurrence .....	48,425,147	93,905,879	93,008,282
17.2 Other liability - claims-made .....	3,303,074	5,785,832	5,265,320
17.3 Excess workers' compensation .....			
18.1 Products liability - occurrence .....	1,641,713	3,350,143	2,988,287
18.2 Products liability - claims-made .....			
19.1 Private passenger auto no-fault (personal injury protection) .....	11,075,979	21,166,118	22,221,495
19.2 Other private passenger auto liability .....	167,399,911	320,498,847	314,805,084
19.3 Commercial auto no-fault (personal injury protection) .....	102,582	211,964	338,347
19.4 Other commercial auto liability .....	38,877,442	75,517,210	80,026,490
21.1 Private passenger auto physical damage .....	146,276,575	282,657,761	248,952,936
21.2 Commercial auto physical damage .....	9,923,048	19,529,129	21,381,471
22. Aircraft (all perils) .....			
23. Fidelity .....	384,089	1,035,844	1,014,891
24. Surety .....	34,212,296	64,935,820	42,271,615
26. Burglary and theft .....	434,821	801,222	828,774
27. Boiler and machinery .....	2,749,695	5,102,257	5,084,340
28. Credit .....			
29. International .....			
30. Warranty .....			
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....			
35. Totals .....	867,422,613	1,618,658,002	1,413,971,564
<b>DETAILS OF WRITE-INS</b>			
3401. ....			
3402. ....			
3403. ....			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves (Cols. 1+2)	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves (Cols. 7+8+9)	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)	
1. 2019 + Prior .....	3,063,210	2,424,867	5,488,077	975,074	33,573	1,008,647	2,495,066	.62,096	1,930,602	4,487,764	406,930	(398,596)	8,334	
2. 2020 .....	991,924	1,019,079	2,011,003	335,396	15,891	351,287	792,956	.38,531	.780,245	1,611,732	136,428	(184,412)	(47,984)	
3. Subtotals 2020 + Prior .....	4,055,134	3,443,946	7,499,080	1,310,470	49,464	1,359,934	3,288,022	100,627	2,710,847	6,099,496	543,358	(583,008)	(39,650)	
4. 2021 .....	1,750,818	2,555,799	4,306,617	1,225,256	222,393	1,447,649	1,164,500	165,628	1,626,425	2,956,553	638,938	(541,353)	97,585	
5. Subtotals 2021 + Prior .....	5,805,952	5,999,745	11,805,697	2,535,726	271,857	2,807,583	4,452,522	266,255	4,337,272	9,056,049	1,182,296	(1,124,361)	57,935	
6. 2022 .....	XXX	XXX	XXX	XXX	2,200,041	2,200,041	XXX	932,992	1,634,888	2,567,880	XXX	XXX	XXX	
7. Totals .....	5,805,952	5,999,745	11,805,697	2,535,726	2,471,898	5,007,624	4,452,522	1,199,247	5,972,160	11,623,929	1,182,296	(1,124,361)	57,935	
8. Prior Year-End Surplus As Regards Policyholders		15,433,589										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. 20.4	2. (18.7)	3. 0.5
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. 0.4

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**AUGUST FILING**

5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES
---	-----

Explanations:

- 1.
- 2.
- 3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2 3 7 8 7 2 0 2 2 4 9 0 0 0 0 0 2

2. Supplement A to Schedule T [Document Identifier 455]



2 3 7 8 7 2 0 2 2 4 5 5 0 0 0 0 2

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



2 3 7 8 7 2 0 2 2 3 6 5 0 0 0 0 2

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets nonadmitted .....	82,598,777	82,598,777		
2505. Recoupment receivables .....	41,448,452		41,448,452	24,193,907
2506. Third party administrator receivable .....	29,493,826	4,538,791	24,955,035	22,289,380
2507. Deductible receivables .....	1,353,460	190,350	1,163,110	1,995,926
2508. Corporate owned investment value of life insurance .....	1,529,841,744		1,529,841,744	1,656,670,728
2597. Summary of remaining write-ins for Line 25 from overflow page	1,684,736,259	87,327,918	1,597,408,341	1,705,149,941

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Escrow liabilities .....	8,386,866	8,344,358
2505. Miscellaneous liabilities .....	47,567,426	56,435,825
2506. Pooling expenses payable .....	134,681,657	158,744,503
2507. Reserve for state escheat payments .....	125,861,597	124,260,737
2508. State surcharge/recoupment payable .....	6,736,200	7,984,871
2509. Third party administrator payable .....	13,833,235	9,036,719
2597. Summary of remaining write-ins for Line 25 from overflow page	337,066,981	364,807,013

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	370,660,730	438,198,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	11,559,325	25,895,059
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		25,965,266
5. Deduct amounts received on disposals		78,070,477
6. Total foreign exchange change in book/adjusted carrying value		350,000
7. Deduct current year's other than temporary impairment recognized	16,437,262	40,977,521
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	365,782,793	370,660,730
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	365,782,793	370,660,730

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,511,171,968	1,341,484,544
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	81,223,001	505,798,808
2.2 Additional investment made after acquisition	18,256,807	15,318,010
3. Capitalized deferred interest and other	4,835,022	7,498,601
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	144,093,885	354,897,634
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		3,278
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		4,027,083
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,471,392,913	1,511,171,968
12. Total valuation allowance	(12,647,744)	(12,815,825)
13. Subtotal (Line 11 plus Line 12)	1,458,745,169	1,498,356,143
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,458,745,169	1,498,356,143

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,578,720,356	4,671,996,996
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	106,230,098	399,407,668
2.2 Additional investment made after acquisition	422,147,641	581,056,144
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	66,288,333	645,987,755
6. Total gain (loss) on disposals	13,419,923	(5,118,378)
7. Deduct amounts received on disposals	494,724,800	686,614,911
8. Deduct amortization of premium and depreciation	11,191,797	23,956,472
9. Total foreign exchange change in book/adjusted carrying value	(6,786,124)	(4,051,774)
10. Deduct current year's other than temporary impairment recognized	(7,289)	(13,328)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,674,110,919	5,578,720,356
12. Deduct total nonadmitted amounts	301,026,428	283,844,999
13. Statement value at end of current period (Line 11 minus Line 12)	5,373,084,491	5,294,875,357

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	22,229,929,910	20,111,530,890
2. Cost of bonds and stocks acquired	1,388,473,152	5,119,495,077
3. Accrual of discount	9,152,121	21,254,822
4. Unrealized valuation increase (decrease)	692,628,326	727,217,149
5. Total gain (loss) on disposals	(6,021,301)	(10,909,715)
6. Deduct consideration for bonds and stocks disposed of	1,123,505,295	3,702,742,826
7. Deduct amortization of premium	26,144,095	49,731,350
8. Total foreign exchange change in book/adjusted carrying value	(9,401,311)	(6,367,817)
9. Deduct current year's other than temporary impairment recognized	1,272,827	1,230,468
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,205,557	21,414,148
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	23,155,044,237	22,229,929,910
12. Deduct total nonadmitted amounts	25,754,215	21,019,501
13. Statement value at end of current period (Line 11 minus Line 12)	23,129,290,022	22,208,910,409

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	7,783,977,928	489,580,135	368,257,341	41,163,382	7,783,977,928	7,946,464,104		7,858,707,582
2. NAIC 2 (a) .....	3,588,522,171	243,560,510	172,497,998	(19,139,729)	3,588,522,171	3,640,444,954		3,552,294,846
3. NAIC 3 (a) .....	769,728,969	60,776,300	61,484,561	(34,903,871)	769,728,969	734,116,837		749,313,961
4. NAIC 4 (a) .....	470,112,828	72,850,217	27,804,484	(44,705,708)	470,112,828	470,452,853		443,020,867
5. NAIC 5 (a) .....	38,146,651	74,139	4,515,848	(6,960,229)	38,146,651	26,744,713		44,836,759
6. NAIC 6 (a) .....	5,225,183	698,521	1,819,001	3,757,723	5,225,183	7,862,426		3,613,515
7. Total Bonds .....	12,655,713,730	867,539,822	636,379,233	(60,788,432)	12,655,713,730	12,826,085,887		12,651,787,530
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....	14,796,465	2,309,045	1,397,921	322,595	14,796,465	16,030,184		19,489,690
10. NAIC 3 .....	8,837,395	340,000	1,148,608	1,037,923	8,837,395	9,066,710		7,148,845
11. NAIC 4 .....	4,019,790	346,580	850,000	(793,329)	4,019,790	2,723,041		5,010,565
12. NAIC 5 .....	1,646,791		676,430	(41,207)	1,646,791	929,154		1,922,771
13. NAIC 6 .....	1,175,610	54,011		(448,234)	1,175,610	781,387		963,590
14. Total Preferred Stock .....	30,476,051	3,049,636	4,072,959	77,748	30,476,051	29,530,476		34,535,461
15. Total Bonds and Preferred Stock .....	12,686,189,781	870,589,458	640,452,192	(60,710,684)	12,686,189,781	12,855,616,363		12,686,322,991

(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 \$ 25,359,176 ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$ 119,444

SI02

**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
7709999999 Totals	25,478,620	XXX	25,632,500	47,504	98

**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 .....	26,022,260	33,532,121
2. Cost of short-term investments acquired .....	28,590,020	49,518,780
3. Accrual of discount .....	415,405	
4. Unrealized valuation increase (decrease) .....	(175,322)	
5. Total gain (loss) on disposals .....	(956,424)	(441,359)
6. Deduct consideration received on disposals .....	28,398,235	56,532,121
7. Deduct amortization of premium .....	19,084	55,161
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) .....	25,478,620	26,022,260
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	25,478,620	26,022,260

STATEMENT AS OF JUNE 30, 2022 OF THE 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)	2,995,210
2. Cost Paid/(Consideration Received) on additions	
3. Unrealized Valuation increase/(decrease)	
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 hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	13,216,341
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	16,211,551
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	16,211,551

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
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	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	2,134,589
3.14 Section 1, Column 18, prior year	(991,537) 3,126,126 3,126,126
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	2,134,589
3.24 Section 1, Column 19, prior year plus	(991,537)
3.25 SSAP No. 108 adjustments	3,126,126 3,126,126
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	6,900,622
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	6,900,622
4.23 SSAP No. 108 adjustments	6,900,622
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  
**N O N E**

## STATEMENT AS OF JUNE 30, 2022 OF THE 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.....	16,211,551
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3. Total (Line 1 plus Line 2).....	16,211,551
4. Part D, Section 1, Column 6 .....	16,211,551
5. Part D, Section 1, Column 7 .....	
6. Total (Line 3 minus Line 4 minus Line 5).....	

## Fair Value Check

7. Part A, Section 1, Column 16 .....	21,520,421
8. Part B, Section 1, Column 13 .....	(368,175)
9. Total (Line 7 plus Line 8).....	21,152,246
10. Part D, Section 1, Column 9 .....	21,520,420
11. Part D, Section 1, Column 10 .....	(368,175)
12 Total (Line 9 minus Line 10 minus Line 11).....	1

## Potential Exposure Check

13. Part A, Section 1, Column 21 .....	5,471,928
14. Part B, Section 1, Column 20 .....	8,595,281
15. Part D, Section 1, Column 12 .....	14,067,207
16. Total (Line 13 plus Line 14 minus Line 15).....	2

## STATEMENT AS OF JUNE 30, 2022 OF THE 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 .....	553,406,182	1,077,212,240
2. Cost of cash equivalents acquired .....	13,766,517,958	23,542,302,592
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....	(9)	(3)
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	14,041,498,313	24,066,108,647
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) .....	278,425,818	553,406,182
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	278,425,818	553,406,182

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
One Nationwide Plaza, Home Office .....	Columbus	OH	01/01/1976				5,728,809	5,829,419
Plaza 2, 280 N. High St, Office .....	Columbus	OH	01/01/1996				331,173	336,723
Plaza 3, 245 N. High St, Office .....	Columbus	OH	01/01/1989				(669,224)	(524,904)
215 N. Front St, Office .....	Columbus	OH	01/01/1998				3,500	3,500
3945 Bridgeway Ave, Airport Hangar .....	Columbus	OH	01/01/2002				(35,436)	(34,550)
100 Green Meadows Dr, Hotel & Conference Ctr .....	Lewis Center	OH	01/01/1960				(20,061)	(20,061)
281 East Powell Rd, Data Center North .....	Lewis Center	OH	06/30/1986				330,492	332,841
1100 Locust St, Office .....	Des Moines	IA	04/30/2001				273,412	284,743
285 N. Front St, Garage .....	Columbus	OH	01/01/1980				220,101	220,101
202 N. Marconi, Hickory Garage .....	Columbus	OH	01/01/1978				193,319	193,319
0199999. Acquired by Purchase .....							6,356,084	6,621,131
0399999 - Totals .....							6,356,084	6,621,131

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
0399999 - Totals .....																			

**ONE**

E01

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
00-1103426	PHILADELPHIA	PA		06/13/2022	4.310	15,000,000		20,871,547
0599999. Mortgages in good standing - Commercial mortgages-all other						15,000,000		20,871,547
99-0000086	PHILADELPHIA	PA		08/12/2021	11.500		3,871,781	
99-0000089	NORTH MIAMI BEACH	FL		05/14/2021	10,000		1,215,966	144,000,000
99-0000096	SANTA CLARA	CA		04/07/2022	11.000		3,822,672	232,500,000
99-0000097	ANN ARBOR	MI		02/11/2022	5.100	12,049,689	2,311,071	68,181,819
0699999. Mortgages in good standing - Mezzanine Loans						12,049,689		444,681,819
0899999. Total Mortgages in good standing						27,049,689		11,221,490
1699999. Total - Restructured Mortgages								465,553,366
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						27,049,689		11,221,490
								465,553,366

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State				8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
00-1101824	BURLINGTON	KY		08/06/2012	06/03/2022	578,889						387,753		387,753		
00-1102076	MISSION VIEJO	CA		11/19/2013	04/21/2022	12,639,106						12,573,307		12,573,307		
00-1103050	SAN ANTONIO	TX		08/07/2019	04/13/2022	20,000,000						20,000,000				
00-1103170	CHARLOTTE	NC		06/16/2020	06/08/2022	6,525,000						6,525,000		6,525,000		
00-1103188	SUFFOLK	VA		09/01/2020	05/13/2022	12,156,000						12,156,000		12,156,000		
00-1103253	DALLAS	TX		07/01/2021	04/13/2022	20,000,000						20,000,000		20,000,000		
0199999. Mortgages closed by repayment						71,898,995						71,642,060		71,642,060		
00-1001038	ITHACA	NY		10/01/2002		6,419,825						90,808		90,808		
00-1101854	PORTAGE	IN		10/12/2018		2,807,447						51,713		51,713		
00-1101907	COLUMBUS	OH		10/12/2018		10,581,590						79,810		79,810		
00-1101916	NEW YORK	NY		10/12/2018		3,746,424						27,473		27,473		
00-1101939	KIRKLAND	WA		10/12/2018		3,986,037						33,335		33,335		
00-1101969	JACKSONVILLE	FL		09/12/2013		2,716,564						166,559		166,559		
00-1102024	LAS VEGAS	NV		10/11/2013		908,540						28,589		28,589		
00-1102034	SAUK RAPIDS	MN		10/12/2018		4,652,959						153,670		153,670		
00-1102058	MANCHESTER	CT		10/12/2018		2,737,307						164,384		164,384		
00-1102131	HOUSTON	TX		10/12/2018		7,210,294						109,855		109,855		
00-1102163	STERLING	VA		06/04/2014		22,465,705						113,883		113,883		
00-1102241	NORTH BETHESDA	MD		10/12/2018		8,096,492						78,354		78,354		
00-1102262	DALLAS	TX		06/30/2021		8,861,207						236,253		236,253		
00-1102398	RENTON	WA		08/06/2015		1,868,129						118,297		118,297		
00-1102417	NATICK	MA		09/30/2015		2,967,202						71,277		71,277		
00-1102463	MIRA LOMA	CA		10/12/2018		1,504,153						13,913		13,913		

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
00-1102464	RANCHO CUCAMONGA	CA.		10/12/2018		2,924,743								27,052	27,052		
00-1102466	WILMINGTON	NC		10/12/2018		6,906,232								41,571	41,571		
00-1102470	COLUMBUS	OH		10/12/2018		6,436,408								41,349	41,349		
00-1102486	CHELSEA	MA		12/10/2015		5,816,254								80,153	80,153		
00-1102550	FAIRBORN	OH		10/12/2018		8,401,098								113,036	113,036		
00-1102588	CARLE PLACE	NY		10/12/2018		2,806,831								148,426	148,426		
00-1102591	LEXINGTON	SC		10/12/2018		6,903,375								62,210	62,210		
00-1102666	NEW YORK	NY		10/12/2018		4,505,844								33,042	33,042		
00-1102694	CHARLESTON	SC		10/12/2018		3,543,912								28,920	28,920		
00-1102717	WASHINGTON	DC		01/28/2021		14,587,095								85,365	85,365		
00-1102752	HOUSTON	TX		06/30/2021		7,576,791								308,202	308,202		
00-1102757	BALTIMORE	MD		08/08/2017		10,352,382								82,716	82,716		
00-1102779	FAIRFAX	VA		08/25/2017		6,879,742								67,925	67,925		
00-1102788	STANTON	CA		10/11/2017		1,857,479								9,701	9,701		
00-1102798	WALTHAM	MA		11/30/2017		14,716,515								73,126	73,126		
00-1102803	NASHVILLE	TN		11/27/2017		12,527,956								100,302	100,302		
00-1102809	CHICAGO	IL		11/01/2017		18,586,691								94,164	94,164		
00-1102816	WALNUT	CA		10/12/2018		7,885,961								41,972	41,972		
00-1102817	TORRANCE	CA		10/12/2018		16,674,303								83,956	83,956		
00-1102821	CHICAGO	IL		11/16/2017		13,710,703								105,690	105,690		
00-1102834	ATLANTA	GA		06/22/2018		19,911,569								113,914	113,914		
00-1102865	BIRMINGHAM	AL		06/29/2018		10,227,260								44,711	44,711		
00-1102884	FARMERS BRANCH	TX		07/31/2018		3,878,402								26,480	26,480		
00-1102889	LEWISVILLE	TX		10/11/2018		19,833,716								102,252	102,252		
00-1102894	MOORESVILLE	NC		07/06/2018		4,603,434								32,478	32,478		
00-1102896	CHANDLER	AZ		05/18/2018		14,066,436								60,690	60,690		
00-1102901	MECHANICSBURG	PA		12/17/2018		14,523,171								65,979	65,979		
00-1102906	CANOGA PARK	CA		10/17/2018		6,643,300								31,580	31,580		
00-1102910	ALBUQUERQUE	NM		09/28/2018		10,168,845								71,331	71,331		
00-1102935	NEW YORK	NY		02/28/2019		13,386,811								63,995	63,995		
00-1102959	WASHINGTON	DC		03/28/2019		3,853,539								114,938	114,938		
00-1103032	CARLE PLACE	NY		12/05/2019		3,356,411								103,897	103,897		
00-1103051	WARRENVILLE	IL		11/14/2019		5,154,999								110,427	110,427		
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		9,862,764								84,281	84,281		
00-1103160	WEST SACRAMENTO	CA		05/27/2020		9,704,685								51,130	51,130		
00-1103164	MENOMONEE FALLS	WI		04/30/2020		7,989,436								165,224	165,224		
00-1103259	SAU RAPIDS	MN		06/03/2021		8,635,253								124,592	124,592		
00-1103261	HUNTINGTON BEACH	CA		05/18/2021		10,389,731								56,148	56,148		
00-1103264	FAYETTEVILLE	NC		05/20/2021		17,996,773								128,861	128,861		
00-1103305	KAYSVILLE	UT		09/03/2021		4,781,318								28,315	28,315		
00-1103323	ONTARIO	CA		09/15/2021		7,721,452								43,333	43,333		
0299999. Mortgages with partial repayments						471,819,495								4,791,606	4,791,606		
0599999 - Totals						543,718,490								76,433,666	76,433,666		

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Ares Capital Europe V .....	Wilmington .....	DE	Ares Management .....		06/09/2021	2 .....		2,997,901		25,950,724	6.930
	Ares Private Credit Solutions II (Sub Debt) .....	Wilmington .....	DE	Ares Management .....		11/16/2021	2 .....	747,927		9,412,546	0.370	
	GSO Capital Opportunities Fund III LP .....	Wilmington .....	DE	Blackstone .....		06/03/2016	2 .....	505,840		8,968,064	0.450	
	GSO European Senior Debt Fund LP .....	Wilmington .....	DE	Blackstone .....		11/25/2014	2 .....	143,772		17,032,134	4.330	
	HPS Specialty Loan Fund V, L.P. .....	New York .....	NY	HPS Investment Partners .....		01/25/2021	2 .....	80,340		13,760,000	0.820	
	HPS Specialty Loan Fund V-L, L.P. .....	New York .....		HPS Investment Partners .....		01/25/2021	2 .....	71,287		10,500,000	1.260	
	ICG SDP Fund 4B .....	Grand Duchy .....	LUX	Intermediate Capital Group .....		03/31/2020	2 .....	4,353,392		33,929,804	0.730	
	Kayne Senior Credit II Offshore Fund, L.P. .....	Wilmington .....	DE	Kayne Anderson .....		06/23/2014	2 .....	43,661		3,491,068	30.630	
	Newstone Capital Partners III, L.P. .....	Wilmington .....	DE	Newstone Capital Partners .....		09/20/2016	2 .....	40,685		1,168,952	2.430	
	Newstone Capital Partners IV, L.P. .....	Dallas .....	TX	Newstone Capital Partners .....		06/02/2019	2 .....	4,053,978		10,696,855	2.820	
	TCW Direct Lending VIII LLC .....	New York .....	NY	TCW Group .....		01/31/2022	2 .....	2,751,013		18,238,338	1.000	
	Vista Credit Opportunities Fund II, L.P. .....	Wilmington .....	DE	Vista Equity Partners .....		05/10/2017	2 .....	10,534		2,051,349	0.780	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									15,800,330		155,199,834	XXX
	Actis Global 4, L.P. .....	London .....	GBR	Actis .....		12/15/2011	3 .....		423,380		1,615,751	2.100
	Advent Global Technology II, L.P. .....	Grand Cayman .....	CYM	Advent International .....		02/22/2022	3 .....		1,337,500		8,288,752	1.160
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P. .....	Wilmington .....	DE	AlpInvest .....		10/11/2021	3 .....	2,980,684		12,175,188	0.790	
	AlpInvest Seed Fund, L.P. .....	Wilmington .....	DE	AlpInvest .....		01/28/2022	3 .....	3,594,169		17,665,182	14.290	
	Altaris Health Partners V, L.P. .....	New York .....	NY	Altaris Capital Partners, LLC .....		04/22/2021	3 .....	581,268		8,511,656	0.510	
	Ampersand 2020, L.P. .....	Boston .....	MA	Ampersand Capital .....		11/12/2020	3 .....	2,372,283		10,290,651	3.160	
	Ares Corporate Opportunities Fund V, L.P. .....	Los Angeles .....	CA	Ares Management .....		06/22/2017	3 .....	156,485		3,612,906	0.510	
	Blackstone Infrastructure Partners (Supplemental Account II) L.P. .....	New York .....	NY	Blackstone .....		04/13/2020	3 .....	766,220		8,313,112	2.060	
	Brookfield Infrastructure Fund IV .....	Toronto .....	CAN	Brookfield Asset Management .....		11/05/2019	3 .....	1,168,433		4,487,736	0.080	
	Carlyle Asia Partners V .....	Washington .....	DC	The Carlyle Group .....		12/26/2018	3 .....	2,679,941		10,167,940	0.310	
	Claren Road Credit Partners, L.P. .....	New York .....	NY	Compass Rose GP, LLC .....		05/27/2022	7 .....	20,000,000			0.100	
	Clearlake Capital Partners V, L.P. .....	Santa Monica .....	CA	Clearlake Capital .....		12/05/2017	3 .....	1,274,809		2,593,691	0.390	
	Clearlake Capital Partners VI, L.P. .....	Santa Monica .....	CA	Clearlake Capital .....		05/22/2020	3 .....	1,952,855		1,802,100	0.230	
	Clearlake Capital Partners VII, L.P. .....	Dover .....	DE	Clearlake Capital .....		04/26/2022	3 .....	9,384,643		20,615,357	0.210	
	Clearlake Flagship Plus Partners, L.P. .....	Santa Monica .....	CA	Clearlake Capital .....		02/05/2021	3 .....	1,634,538		3,317,279	0.620	
	Dyal Capital Partners IV .....	New York .....	NY	Dyal Capital .....		06/11/2018	3 .....	1,409,104		21,067,609	0.330	
	EETF Sidecar I, L.P. .....	New York .....	NY	ErCap Investments .....		04/21/2021	3 .....	958,944		2,545,754	6.080	
	EnCap Energy Capital Fund VII, L.P. .....	Dallas .....	TX	EnCap Investments .....		09/28/2007	3 .....	267,112			1.250	
	EnCap Energy Capital Fund VIII Co-Investors, L.P. .....	Houston .....	TX	EnCap Investments .....		12/08/2011	3 .....	1,160			1.430	
	EnCap Energy Capital Fund X, L.P. .....	Wilmington .....	TX	EnCap Investments .....		03/31/2015	3 .....	34,920		769,984	0.220	
	EnCap Energy Capital Fund XI, L.P. .....	Houston .....	TX	EnCap Investments .....		07/17/2017	3 .....	(157,444)		3,262,643	0.140	
	EnCap Energy Transition Co-Investment Fund I-A, L.P. .....	New York .....	NY	EnCap Investments .....		04/21/2021	3 .....	611,739		3,187,123	13.040	
	EnCap Energy Transition Fund I-A, L.P. .....	Houston .....	TX	EnCap Investments .....		04/21/2021	3 .....	1,888,112		8,846,588	4.750	
	EnCap Flatrock Midstream Fund III, L.P. .....	Houston .....	TX	EnCap Investments .....		04/30/2014	3 .....	29,008		545,757	0.390	
	Energy Spectrum VIII LP .....	Dallas .....	TX	Energy Spectrum Capital .....		04/08/2019	3 .....	404,299		6,981,121	1.240	
	Energy Trust Partners IV LP .....	Dallas .....	TX	Energy Trust Partners .....		08/30/2013	3 .....	21,405		1,681,072	14.100	
	EQT Infrastructure V .....	Stockholm .....	SWE	EQT Partners .....		08/13/2021	3 .....	2,292,048		13,591,902	0.370	
	FP Solar Finance LP .....	New York .....	NY	Fundamental Advisors .....		07/30/2020	3 .....	2,320,400		1,162,200	30.430	
	FPV Fund I, L.P. .....	Jackson .....	WY	FPV Fund I GP, LLC .....		06/21/2022	1 .....	555,535			4,450,000	
	Global Infrastructure Partners IV, L.P. .....	New York .....	NY	Global Infrastructure Partners .....		10/23/2019	3 .....	(704,461)		8,872,776	0.080	
	GTCR Fund XIII .....	New York .....	NY	GTCR .....		09/07/2021	3 .....	1,456,000		16,831,360	0.280	
	H.I.G. Europe Middle Market LBO Fund, L.P. .....	Grand Cayman .....	CYM	H.I.G. Capital .....		06/18/2021	3 .....	229,312		20,672,240	1.270	
	Harlem Capital Partners Venture Fund II, L.P. .....	New York .....	NY	Harlem Capital .....		07/01/2021	1 .....	750,000		3,000,000	3.700	
	ICG Europe Fund VI (No.1) Limited Partnership .....	St Helier .....	JEY	Intermediate Capital Group .....		06/26/2015	2 .....	1,180,286		6,541,116	1.030	
	ICG Europe Fund VII, L.P. .....	St Helier .....	JEY	Intermediate Capital Group .....		08/24/2018	2 .....	698,040		7,216,779	0.570	
	ICG Europe Fund VIII SCS .....	St Helier .....	JEY	Intermediate Capital Group .....		09/24/2021	2 .....	(165,072)		21,513,607	0.330	
	L Catterton Growth Partners III, L.P. .....	Greenwich .....	CT	Catterton Partners .....		02/25/2016	3 .....	126,544		1,263,110	1.300	
	L Catterton IX Offshore, L.P. .....	Greenwich .....	CT	Catterton Partners .....		05/22/2020	3 .....	2,023,509		11,679,527	0.570	
	L Catterton VIII .....	Greenwich .....	CT	Catterton Partners .....		06/13/2017	3 .....	231,918		10,439,599	1.090	
	MBK Partners Fund V .....	Grand Cayman .....	CYM	MBK Partners .....		03/23/2021	3 .....	1,605,721		16,634,264	0.420	
	New York Life Investment Management Mezzanine Partners II, L.P. .....	New York .....	NY	GoldPoint Partners .....		10/31/2007	3 .....	283			2.500	
	Northleaf Infrastructure Capital Partners (US) III LP .....	Toronto .....	CAN	Northleaf Infrastructure Capital Partners .....		07/28/2021	3 .....	2,430,157		12,217,539	1.760	
	One Rock Capital Partners II, L.P. .....	New York .....	NY	One Rock Capital Partners .....		10/30/2017	3 .....	175,964		5,660,404	3.320	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Owl Rock Diversified Lending Insurance Fund L.P.	New York	NY	Owl Rock Capital Corporation			12/20/2021	2		1,010,295		7,217,397	30.770	
Palms Co-Investment Partners, L.P.	Dover	DE	ClearLake Capital			06/03/2022	3	4,761,905			238,095	0.500	
Peppertree Capital Fund IX, LP	Chagrin Falls	OH	Peppertree Capital Management			03/24/2022	3		2,400,000		35,200,000	3.300	
Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management			11/28/2018	3		220,000		260,000	4.070	
Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management			01/27/2020	3		260,000		1,976,000	2.640	
PPC III LP	Dover	DE	Pritzker Private Capital			09/21/2021	3		2,304,909		11,045,469	0.960	
Providence Equity Partners VIII L.P.	Providence	RI	Providence Equity Partners			07/17/2019	3		1,885,333		6,182,178	0.320	
Public Pension Capital, LLC	New York	NY	Public Pension Enterprises			05/10/2022	3	52,169			15,000,000	2.240	
RiverGlade Capital, L.P.	Chicago	IL	RiverGlade Capital			07/31/2019	3		12,431		11,340,902	6.150	
Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake			04/02/2013	3		110,541		922,015	0.310	
Silver Lake Partners V, L.P.	Wilmington	DE	Silver Lake			06/12/2018	3		84,536		5,697,366	0.240	
Siris Partners III, L.P.	Wilmington	DE	Siris Capital			12/02/2014	3		103,193		974,281	0.360	
Siris Partners IV, L.P.	New York	NY	Siris Capital			03/15/2019	3		4,216,426		6,065,664	0.700	
SL SPV-3, L.P.	New York	NY	Silver Lake			12/17/2020	3		1,796		(5,388)	0.440	
Sorenson Capital Partners III, L.P.	Wilmington	DE	Sorenson Partners, LLC			05/31/2014	3		745,261		2,124,976	8.250	
SVB Capital Partners IV, L.P.	Silicon Valley	CA	SVB Capital			12/06/2017	1		211,650		315,400	3.630	
SVB Capital Partners V, L.P.	Silicon Valley	CA	SVB Capital			03/25/2021	1		1,485,000		3,157,500	4.910	
TCW Rescue Financing Fund LP	Los Angeles	CA	TCW Group			10/13/2021	3		527,508		16,902,620	2.400	
TPG Asia VI, L.P.	Grand Cayman	CYM	TPG Capital			04/07/2014	3		379,947		2,744,491	0.760	
TPG Asia VII	Fort Worth	TX	TPG Capital			07/26/2018	3		1,398,667		5,524,945	0.520	
TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital			10/01/2019	3		397,187		11,472,006	0.780	
TPG Partners VII, L.P.	Fort Worth	TX	TPG Capital			05/27/2015	3		224,112		6,839,238	0.380	
TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital			10/01/2019	3		601,288		8,847,714	0.170	
TPG VIII Croc CI I, L.P.	Dover	DE	TPG Capital			04/12/2021	3		21,961		0.810		
Trident IV, L.P.	Greenwich	CT	Stone Point Capital			05/21/2007	3		7,947		3,319,846	1.590	
Trident V, L.P.	Greenwich	CT	Stone Point Capital			12/20/2010	3		52,663		731,452	0.730	
Twin Tree Capital Partners, L.P.	Dallas	TX	Twin Tree Management LP			05/01/2022	9	40,000,000			2,500		
Upfront VII, L.P.	New York	NY	Upfront GP VII, LLC			12/31/2021	1		58,173		4,292,873	1.920	
VEEF II Co-Invest 3-A, L.P.	Wilmington	DE	Vista Equity Partners			06/09/2022	3		937,500		0.570		
Veritas Capital Fund VII	New York	NY	Veritas Capital			04/15/2020	3		4,665,984		4,613,419	0.460	
Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital			07/01/2021	3		2,401,366		16,901,876	1.760	
Vista Equity Endeavor Fund II, L.P.	Grand Cayman	CYM	Vista Equity Partners			09/19/2019	3		(10,243)		4,327,846	0.920	
Vista Equity Partners Fund VI, L.P.	Dover	DE	Vista Equity Partners			02/29/2016	3		120,749		2,837,044	0.360	
Vista Foundation Fund IV, L.P.	Dover	DE	Vista Equity Partners			07/24/2020	3		747,721		7,821,388	0.320	
Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity			10/30/2019	3		153,274		1,371,155	0.370	
Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity			11/25/2020	3		799,293		2,999,813	0.270	
Whitehorse Liquidity Partners V LP	Wilmington	DE	Whitehorse Liquidity			02/25/2022	3		(327,976)		9,336,566	0.200	
Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners			12/30/2021	2		2,419,892		3,974,076	6.070	
Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners			07/18/2017	2		54,937		5,724,065	6.440	
Yukon Capital Partners, L.P.	Minneapolis	MN	Yukon Partners			06/15/2011	2		1,796		7,520,106	16.780	
ZMC III, L.P.	New York	NY	ZMC			01/03/2020	3		120,193		12,352,188	2.210	
1999999, Joint Venture Interests - Common Stock - Unaffiliated									75,691,752	70,909,863		572,257,958	XXX
Nationwide Ventures, LLC	Columbus	OH	Nationwide Mutual Insurance Co.			06/30/2007	1		2,622,772			100,000	
INNOV8, LLC	Columbus	OH	Nationwide Mutual Insurance Co.			08/30/2013			25,000,000			100,000	
2099999, Joint Venture Interests - Common Stock - Affiliated									27,622,772				XXX
Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors			12/21/2018			2,767,537		9,582,499	1.140	
Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management			04/15/2021			801,274		4,483,301	0.540	
Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners			10/30/2019			1,312,028		4,037,967	1.260	
BroadVail Fund III Sidecar I, L.P.	Dover	DE	BroadVail Growth Equity Fund GP, LP			05/24/2022			8,208,003		1,881,079	2.500	
BroadVail Growth Equity Fund III, L.P.	Dover	DE	BroadVail Growth Equity Fund GP, LP			05/23/2022			2,851,821		2,217,122	0.910	
Caritas Center LLC	Richmond	VA	CARITAS Structure Inc			04/09/2019			16,625		20,900		
Crow Holdings Development Opportunities Fund I, L.P.	Wilmington	DE	Crow Holdings Capital Partners			11/09/2021			5,014,218		18,985,782	3.200	
Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners			10/14/2020			2,562,056		4,929,476	1.360	
Crow Holdings Realty Partners VIII, L.P.	Dover	DE	Crow Holdings Capital Partners			09/24/2018			15,541		1,258,719	1.000	
Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC			04/01/2015			49,435		1,320,767	5.080	
Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties			06/10/2021			2,666,483		19,869,927	4.000	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	DivcoWest Fund V .....	Dover	DE	Divco West, LLC .....		06/23/2017				292,230		3,307,410
	DivcoWest Fund VI-A, LP .....	Dover	DE	Divco West, LLC .....		11/06/2020				266,570		8,070,242
	Embrey Horizontal Living Fund I, LP .....	Dover	DE	Embrey Partners, Ltd .....		02/18/2022				796,182		9,703,818
	FrontRange Co-OP Property Fund, LP .....	Dover	DE	FrontRange Co-OP Property Fund .....		04/30/2021				418,131		8,616,244
	GEM Realty Fund VI, L.P. ....	Wilmington	DE	GEM Realty Capital .....		04/15/2016				1,200,000		10,198,595
	Harrison Street Real Estate Partners VI, L.P. ....	Dover	DE	Harrison Street .....		08/09/2017				33,684		829,174
	Harrison Street Real Estate Partners VII, L.P. ....	Dover	DE	Harrison Street .....		03/12/2019				59,077		1,393,241
	HSREP VII Co-Investment, L.P. ....	New York	NY	Harrison Street .....		05/02/2019				109,859		1,311,757
	HSREP VIII Co-Investment, L.P. ....	Dover	DE	Harrison Street .....		08/11/2021				1,277,399		5,450,341
	Liberty Heights SP LLC .....	Norfolk	VA	Liberty Heights SP MM LLC .....		12/27/2018				328		1,970
	Madison Realty Capital Debt Fund V LP .....	Dover	DE	Madison Realty Capital .....		03/27/2020				(17,502)		12,324,720
	Metropolitan Real Estate Partners V, LP .....	New York	NY	Bentali GreenOak .....		04/16/2007				(1,537)		1,728,758
	Oak Street Real Estate Capital Fund V, LP .....	Dover	DE	Oak Street Real Estate Capital, LLC .....		11/16/2020				1,152,000		9,180
	Oak Street Real Estate Capital Net Lease Property Fund, LP .....	Dover	DE	Oak Street Real Estate Capital, LLC .....		04/06/2021				1,258,021		6,000
	PCCP Credit X, LP .....	Dover	DE	PCCP .....		08/17/2021				(155,132)		24,687,244
	PCCP Equity IX, LP .....	Dover	DE	PCCP .....		03/31/2017				5,855,175		2,389,604
	PCCP Equity VII .....	Dover	DE	PCCP .....		05/10/2016				123,529		2,500
	Related Real Estate Fund III, LP .....	Dover	DE	Related Real Estate .....		08/27/2020				213,502		5,906,624
	Stonehenge REV II LLC .....	Columbus	OH	Stonehenge Capital Company LLC .....		04/26/2016				(331,136)		49,950
	US Regional Logistics Program III, L.P. ....	Dover	DE	US RLP GP, LLC .....		01/27/2021				6,000,000		67,500,000
	Waterton Residential Property Venture XIV, L.P. ....	Dover	DE	Waterton Residential .....		12/10/2020				860,764		5,214,184
2199999. Joint Venture Interests - Real Estate - Unaffiliated									6,059,824	34,616,361		273,658,405
	NRI REI, LLC .....	Columbus	OH	Nationwide Mutual Insurance Co. ....		02/08/2008				10,614,531		100,000
2299999. Joint Venture Interests - Real Estate - Affiliated										10,614,531		XXX
	NB Specialty Finance Fund II, LP .....	Wilmington	DE	Neuberger Berman .....		12/20/2021	3			3,886,163		21,000,000
2599999. Joint Venture Interests - Other - Unaffiliated										3,886,163		21,000,000
	NCS Arizona LLC .....	Columbus	OH	Nationwide Mutual Insurance Company .....		07/01/2021				1,500,000		100,000
2699999. Joint Venture Interests - Other - Affiliated										1,500,000		XXX
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC .....	Columbus	OH	Apollo Housing Capital .....		03/14/2008				10,000		65,764
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC .....	Cleveland	OH	RESP MM LLC .....		11/24/2015				55,613		5,000
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC .....	Cleveland	OH	RBC Tax Credit IV LLC .....		02/12/2016				42,390		49,990
	Nationwide Ohio ARRA Fund LLC .....	Columbus	OH	Ohio Equity Fund, Inc. ....		12/18/2009				786,431		49,990
	OEF Nationwide Fund IV LLC .....	Columbus	OH	Ohio Equity Fund Inc .....		09/22/2016				15,308		100,000
	Ohio Equity Fund for Housing Limited Partnership XXV .....	Columbus	OH	Ohio Equity Fund GP XXV LLC .....		04/06/2015				556,163		50,000
	Ohio Equity Fund for Housing Limited Partnership XXVI .....	Columbus	OH	Ohio Equity Fund GP XXVI LLC .....		07/22/2016				357,200		50,000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										1,823,105		4,438,539
4899999. Total - Unaffiliated									81,751,576	127,035,822		1,026,554,736
4999999. Total - Affiliated										39,737,303		XXX
5099999 - Totals									81,751,576	166,773,125		1,026,554,736

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
Alcentra European Direct Lending Fund II (fka: Clarent) .....	Kirchberg .....	LUX .....	Distribution .....	09/17/2015	06/14/2022	1,045,106									1,045,106	1,045,106			
Alcentra European DLF Investor Feeder LP (fka: Clarent) .....	St. Helier, Jersey (Channel Islands) .....	JEY .....	Distribution .....	11/13/2014	06/16/2022	179,360									179,360	179,360			
GSO Capital Opportunities Fund III LP .....	Wilmington .....	DE .....	Distribution .....	06/03/2016	06/29/2022	1,303,363									1,303,363	1,303,363			
GSO European Senior Debt Fund LP .....	Wilmington .....	DE .....	Distribution .....	11/25/2014	06/15/2022	176,506									176,506	176,506			
Guggenheim Private Debt Fund 2.0-1, LLC .....	Wilmington .....	DE .....	Distribution .....	06/03/2016	06/28/2022	19,109									19,109	19,109			
Kayne Senior Credit II Offshore Fund, L.P. .....	Wilmington .....	DE .....	Distribution .....	06/23/2014	04/29/2022	2,153,625									2,153,625	2,153,625			
Newstone Capital Partners II, L.P. .....	Wilmington .....	CA .....	Distribution .....	12/29/2010	05/13/2022	45,444									45,444	45,444			
Oaktree Opportunities Fund X, L.P. .....	Grand Cayman .....	CYM .....	Distribution .....	05/12/2015	06/24/2022	712,500									712,500	712,500			
TCW Direct Lending VII LLC .....	Los Angeles .....	CA .....	Distribution .....	05/14/2018	06/29/2022	2,162,515									2,162,515	2,162,515			
Vista Credit Opportunities Fund II, L.P. .....	Wilmington .....	DE .....	Distribution .....	05/10/2017	05/09/2022	73,287									73,287	73,287			
Vista Credit Opportunities Fund II-B, L.P. .....	San Francisco .....	CA .....	Distribution .....	06/01/2016	04/05/2022	174,024									174,024	174,024			
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated						8,044,839									8,044,839	8,044,839			
Actis Global 4, L.P. .....	London .....	GBR .....	Distribution .....	12/15/2011	05/23/2022	1,191,208									1,191,208	1,191,208			
AlpInvest Co-Investment Fund (Onshore) VIII, L.P. .....	Wilmington .....	DE .....	Distribution .....	10/11/2021	06/27/2022	219,896									219,896	219,896			
Ampersand 2018 Limited Partnership .....	Boston .....	MA .....	Distribution .....	10/30/2018	04/14/2022	3,606,365									3,606,365	3,606,365			
Arclight Energy Partners Fund V, L.P. .....	Wilmington .....	DE .....	Distribution .....	09/30/2011	06/22/2022	4,011,407									4,011,407	4,011,407			
Arclight Energy Partners Fund VI, L.P. .....	Wilmington .....	DE .....	Distribution .....	07/02/2015	05/19/2022	1,648,007									1,648,007	1,648,007			
Ares Corporate Opportunities Fund V, L.P. .....	Los Angeles .....	CA .....	Distribution .....	06/22/2017	06/15/2022	461,829									461,829	461,829			
Azure Midstream Co-Investment LLC .....	Dover .....	DE .....	Distribution .....	11/12/2013	03/03/2022	810,090	7,059,000								7,059,000	7,059,000			
Blackstone Infrastructure Partners (Supplemental Account II) L.P. .....	New York .....	NY .....	Distribution .....	04/13/2020	05/25/2022	12,755									12,755	12,755			
Brookfield Infrastructure Fund IV .....	Toronto .....	CAN .....	Distribution .....	11/05/2019	06/24/2022	188,599									188,599	188,599			
Carlyle Asia Partners V .....	Washington .....	DC .....	Distribution .....	12/26/2018	06/29/2022	430,259									430,259	430,259			
CHK Mid-Continent Co-Invest Vehicle Royalty LP .....	Wilmington .....	DE .....	Distribution .....	03/26/2012	02/28/2022	72,259	(72,259)								(72,259)	(72,259)			
Clearlake Capital Partners V, L.P. .....	Santa Monica .....	CA .....	Distribution .....	12/05/2017	06/09/2022	63,606									63,606	63,606			
Clearlake Capital Partners VI, L.P. .....	Santa Monica .....	CA .....	Distribution .....	05/22/2020	05/31/2022	475,010									475,010	475,010			
Clearlake Capital Partners VII, L.P. .....	Dover .....	DE .....	Distribution .....	04/26/2022	04/26/2022	730									730	730			
Clearlake Flagship Plus Partners, L.P. .....	Santa Monica .....	CA .....	Distribution .....	02/05/2021	05/24/2022	116,169									116,169	116,169			
Dyal Capital Partners IV .....	New York .....	NY .....	Distribution .....	06/11/2018	05/06/2022	699,214									699,214	699,214			
EnCap Energy Capital Fund VII, L.P. .....	Dallas .....	TX .....	Distribution .....	09/28/2007	04/29/2022	1,317,035									1,317,035	1,317,035			
EnCap Energy Capital Fund VIII Co-Investors, L.P. .....	Houston .....	TX .....	Distribution .....	12/08/2011	04/26/2022	456,216									456,216	456,216			
EnCap Energy Capital Fund VIII, L.P. .....	Houston .....	TX .....	Distribution .....	12/15/2010	06/15/2022	778,042									778,042	778,042			
EnCap Energy Capital Fund X, L.P. .....	Wilmington .....	TX .....	Distribution .....	03/31/2015	06/02/2022	140,153									140,153	140,153			
EnCap Energy Capital Fund XI, L.P. .....	Houston .....	TX .....	Distribution .....	07/17/2017	06/07/2022	61,408									61,408	61,408			
EnCap Flatrock Midstream Fund III, L.P. .....	Houston .....	TX .....	Distribution .....	04/30/2014	06/09/2022	74,034									74,034	74,034			
Energy Spectrum Partners VI LP .....	Dallas .....	TX .....	Distribution .....	02/28/2011	06/17/2022	240,307									240,307	240,307			
Energy Spectrum Partners VII LP .....	Dallas .....	TX .....	Distribution .....	11/03/2014	06/17/2022	124,701									124,701	124,701			
Energy Trust Partners IV LP .....	Dallas .....	TX .....	Distribution .....	08/30/2013	04/06/2022	161,547									161,547	161,547			
EQT Infrastructure V .....	Stockholm .....	SE .....	Distribution .....	08/13/2021	06/22/2022	584,612									584,612	584,612			
Forrest Holdings I LP .....	Dover .....	DE .....	Distribution .....	03/15/2021	04/01/2022	412,084									412,084	412,084			
Fundamental Partners III, L.P. .....	Wilmington .....	DE .....	Distribution .....	05/18/2017	06/22/2022	392,750									392,750	392,750			
ICG Europe Fund VI (No.1) Limited Partnership .....	St Helier .....	JEY .....	Distribution .....	06/26/2015	06/28/2022	3,261,970									3,261,970	2,964,616	(297,354)		
ICG Europe Fund VII, L.P. .....	St Helier .....	JEY .....	Distribution .....	08/24/2018	04/25/2022	1,129,532									1,129,532	1,044,560	(84,972)		
KH Aggregator LP .....	Wilmington .....	DE .....	Distribution .....	11/25/2020	05/27/2022	2,755									2,755	2,755			
Landmark Equity Partners XVI, L.P. .....	Wilmington .....	DE .....	Distribution .....	12/06/2018	06/09/2022	174,275									174,275	174,275			
MBK Partners Fund V .....	Grand Cayman .....	CYM .....	Distribution .....	03/23/2021	05/06/2022	290,299									290,299	290,299			
New York Life Investment Management Mezzanine Partners II, L.P. .....	New York .....	NY .....	Distribution .....	10/31/2007	06/29/2022	283									283	283			
Nirvana Holdings I LP .....	Dover .....	DE .....	Distribution .....	06/29/2021	06/30/2022	15,539									15,539	15,539			
Northstar Mezzanine Partners V L.P. .....	Minneapolis .....	MN .....	Distribution .....	02/12/2008	05/26/2022	1,186,402									1,186,402	1,186,402			
One Rock Capital Partners, L.P. .....	New York .....	NY .....	Distribution .....	01/30/2014	04/01/2022	2,267,011									2,267,011	2,267,011			

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income		
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
Paine and Partners Capital Fund III, LP (fka Fox Paine Capital Fund III)	Foster City	CA	Distribution	08/15/2006	05/11/2022	886,552							886,552		886,552					
Porcupine Holdings LP	Dover	DE	Distribution	12/29/2021	05/31/2022	3,044							3,044		3,044					
Providence Equity Partners VIII L.P.	Providence	RI	Distribution	07/17/2019	06/22/2022	159,281							159,281		159,281					
Renaissance Institutional Diversified Alpha Fund LLC	New York	NY	Distribution	04/01/2019	05/20/2022	9,785,667	2,260,397						2,260,397		12,046,064	11,225,605				
RevI Fund I, LLC	Columbus	OH	Distribution	06/30/2017	05/25/2022	177,610									177,610	177,610				
RiverGlade Capital, L.P.	Chicago	IL	Distribution	07/31/2019	04/05/2022	1,454,230									1,454,230	1,454,230				
Silver Lake Partners IV, L.P.	Menlo Park	CA	Distribution	04/02/2013	05/19/2022	104,009									104,009	104,009				
Silver Lake Partners V, L.P.	Wilmington	DE	Distribution	06/12/2018	04/25/2018	17,160									17,160	17,160				
Siris Partners IV, L.P.	New York	NY	Distribution	03/15/2019	05/27/2022	3,651									3,651	3,651				
Stonehenge Opportunity Fund III, LP	Columbus	OH	Distribution	11/30/2010	04/28/2022	22,400									22,400	22,400				
Tamarind Hill Fund, LLC	Ann Arbor	MI	Distribution	06/29/2018	05/23/2022	366,707									366,707	366,707				
TPG Asia VI, L.P.	Grand Cayman	CY	Distribution	04/07/2014	06/30/2022	157,733									157,733	157,733				
TPG Asia VII	Fort Worth	TX	Distribution	07/26/2018	06/21/2022	530,184									530,184	530,184				
TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX	Distribution	10/01/2019	05/05/2022	1,039,463									1,039,463	1,039,463				
TPG Partners VII, L.P.	Fort Worth	TX	Distribution	05/27/2015	06/29/2022	41,171									41,171	41,171				
TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	Distribution	10/01/2019	06/29/2022	212,437									212,437	212,437				
Trident IV, L.P.	Greenwich	CT	Distribution	05/21/2007	05/06/2022	1,107,127									1,107,127	1,107,127				
Trident V, L.P.	Greenwich	CT	Distribution	12/20/2010	04/15/2022	312,317									312,317	312,317				
Vista Equity Endeavor Fund I, L.P.	Grand Cayman	CY	Distribution	06/01/2017	04/12/2022	313,808									313,808	313,808				
Vista Equity Partners Fund VI, L.P.	Dover	DE	Distribution	02/29/2016	06/28/2022	1,398,049									1,398,049	1,398,049				
Whitehorse Liquidity Partners III LP	Wilmington	DE	Distribution	10/30/2019	06/28/2022	342,507									342,507	342,507				
Whitehorse Liquidity Partners IV LP	Wilmington	DE	Distribution	11/25/2020	06/28/2022	416,006									416,006	416,006				
Yukon Capital Partners III, L.P.	Minneapolis	MN	Distribution	07/18/2017	04/08/2022	1,573,719									1,573,719	1,573,719				
Yukon Capital Partners, L.P.	Minneapolis	MN	Distribution	06/15/2011	06/03/2022	883,446									883,446	883,446				
ZP Utility Fund, LP	New York	NY	Distribution	04/01/2019	05/20/2022	42,031,246	(22,031,246)								(22,031,246)	20,000,000	44,000,583	24,000,583	24,000,583	
1999999. Joint Venture Interests - Common Stock - Unaffiliated						90,417,599	(12,784,108)								(12,784,108)	77,633,774	92,562,482	(382,326)	15,311,034	14,928,708
Nationwide Private Equity Fund, LLC	Columbus	OH	Distribution	10/14/2004	06/30/2022	7,941									7,941	7,941				22,546
2099999. Joint Venture Interests - Common Stock - Affiliated						7,941									7,941	7,941				
Almanac Realty Securities VIII, L.P.	Dover	DE	Distribution	12/21/2018	06/15/2022	844,386									844,386	844,386				
Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Distribution	04/15/2021	05/03/2022	265,146									265,146	265,146				
Bell Institutional Fund VII, LLC	Dover	DE	Distribution	10/30/2019	05/19/2022	24,875									24,875	24,875				
Broadvail Growth Equity Fund III, L.P.	Dover	DE	Distribution	05/23/2022	06/09/2022	94,848									94,848	94,848				910,755
CCP NI Master Tenant LLC	Santa Monica	CA	Distribution	07/31/2015	06/30/2022	690,907									690,907	690,907				
Crow Holdings Realty Partners IX LP	Dover	DE	Distribution	10/14/2020	06/29/2022	656,005									656,005	656,005				
Crow Holdings Realty Partners VIII, L.P.	Dover	DE	Distribution	09/24/2018	06/27/2022	142,309									142,309	142,309				
Divcofest Fund V	Dover	DE	Distribution	06/23/2017	05/24/2022	1,509,966									1,509,966	1,509,966				
GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	06/17/2022	813,055									813,055	813,055				
Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Distribution	08/09/2017	04/29/2022	359,652									359,652	359,652				
Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Distribution	03/12/2019	05/02/2022	763,043									763,043	763,043				
HSREP VI Co-Investment 3, L.P.	Dover	DE	Distribution	05/02/2018	04/29/2022	527,628									527,628	527,628				
HSREP VII Co-Investment, L.P.	New York	NY	Distribution	05/02/2019	05/02/2022	157,885									157,885	157,885				
Madison Realty Capital Debt Fund IV LP	Dover	DE	Distribution	04/22/2019	06/01/2022	180,182									180,182	180,182				
Nationwide Sol 1 LLC	Washington	DC	Distribution	07/21/2016	04/28/2022	3,504,000									3,504,000	3,504,000				
PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	06/28/2022	172,660									172,660	172,660				
PCCP Equity VII	Dover	DE	Distribution	05/10/2016	05/20/2022	252,816									252,816	252,816				
Premium Residential Real Estate Fund II, L.P.	New York	NY	Distribution	09/01/2016	05/03/2022	(15,766,179)									(15,766,179)	147,352	147,352			32,640,811
Prime Property Fund, LLC	New York	NY	Distribution	03/31/2015	04/14/2022	147,352														
Stonehenge REV II LLC	Columbus	OH	Distribution	04/26/2016	06/30/2022															

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income			
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
	US Regional Logistics Program II, L.P. ....	Dover	DE	Distribution .....	01/12/2018	04/08/2022	2,790,586						2,790,586	2,790,586							
	Walton Street Real Estate Fund VIII, L.P. ....	Wilmington	DE	Distribution .....	04/15/2016	06/24/2022	1,142,973						1,142,973	1,142,973							
	Waterton Residential Property Venture XIII, L.P. ....	Dover	DE	Distribution .....	06/02/2017	05/05/2022	28,735						28,735	28,735							
2199999. Joint Venture Interests - Real Estate - Unaffiliated							30,835,188	(15,766,179)					(15,766,179)		15,069,009	15,069,009			33,551,566		
NW REI, LLC	Columbus	OH		Distribution .....	02/08/2008	06/30/2022	11,023,800						11,023,800	11,023,800							
2299999. Joint Venture Interests - Real Estate - Affiliated							11,023,800						11,023,800	11,023,800							
Ashmore SICAV EM Corporate Debt Fund ....	Luxembourg	LUX		Distribution .....	10/31/2017	04/28/2022	10,263,915	(10,263,915)					(10,263,915)		22,249	22,249			22,249		
Colombus Collaboratory, LLC	Columbus	OH		Distribution .....	03/20/2014	06/09/2022	1,011,948	4,483,412					4,483,412		5,495,360	282,407			(5,212,953)		
Tenaron Capital Macro Partners LP	New York	NY		Distribution .....	01/01/2021	06/30/2022	.1	(1)					(1)						(5,212,953)		
Tenaron Capital Relative Value Partners LP ..	New York	NY		Distribution .....	05/28/2020	06/30/2022	.1	(1)					(1)								
Vista Foundation Fund III, L.P. ....	Dover	DE		Distribution .....	05/12/2016	04/14/2022	3,227						3,227	3,227							
2599999. Joint Venture Interests - Other - Unaffiliated							11,279,092	(5,780,505)					(5,780,505)		5,498,587	307,883			(5,190,704)		
City of Dayton Loan ....	Dayton	OH		Distribution .....	02/04/2002	04/13/2022							(4,210)	4,210	4,210	4,210					
3199999. Non-collateral Loans - Unaffiliated													(4,210)		4,210	4,210					
4899999. Total - Unaffiliated							140,576,718	(34,330,792)					(4,210)		(34,326,582)		106,250,419	115,988,423	(382,326)	10,120,330	9,738,004
4999999. Total - Affiliated							11,031,741									11,031,741	11,031,741				
5099999 - Totals							151,608,459	(34,330,792)					(4,210)		(34,326,582)		117,282,160	127,020,164	(382,326)	10,120,330	9,738,004
																				33,574,112	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
91282C-AZ-4	US Treasury Nt 0.375% 11/30/25		.06/13/2022	Morgan Stanley & Co LLC	.44,990,402		.50,000,000	.7,172	1.A
91282C-EW-7	US Treasury Nt 3.250% 06/30/27		.06/30/2022	Various	.60,322,076		.60,000,000	.3,533	1.A
0109999999. Subtotal - Bonds - U.S. Governments					105,312,478		110,000,000		10,705 XXX
2072K-QL-6	State of Connecticut Txb1 Ser A 3.875% 06/15/28		.05/26/2022	Samuel A Ramirez & Co Inc	.2,335,000		.2,335,000		1.D
2072K-QM-4	State of Connecticut Txb1 Ser A 3.975% 06/15/29		.05/26/2022	Samuel A Ramirez & Co Inc	.2,335,000		.2,335,000		1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions					4,670,000		4,670,000		XXX
01F030-47-0	FNMA 3.0% 7/22 TBA 3.000% 07/01/37		.06/16/2022	Nomura Securities Int'l LLC	.4,814,648		.5,000,000	.7,083	1.A
01F040-66-9	FNCL 4.0% 6/11 TBA 4.000% 06/01/52		.06/02/2022	Nomura Securities Int'l LLC	.12,987,305		.13,000,000	.17,333	1.A FE
01F040-67-7	FNCL 4.0% 7/18 TBA 4.000% 07/01/52		.06/08/2022	Nomura Securities Int'l LLC	.12,896,914		.13,000,000	.18,778	1.A
01F042-66-5	FNCL 4.5% 6/15 TBA 4.500% 06/01/52		.06/02/2022	Nomura Securities Int'l LLC	.20,317,969		.20,000,000	.30,000	1.A FE
01F042-67-3	FNCL 4.5% 7/13 TBA 4.500% 07/01/52		.06/08/2022	Nomura Securities Int'l LLC	.20,165,625		.20,000,000	.32,500	1.A
01F050-67-6	FNCL 5.0% 7/22 TBA 5.000% 07/01/52		.06/16/2022	Wells Fargo Securities LLC	.10,103,906		.10,000,000	.18,056	1.A
3132DII-C7-6	FHLMC Pool #SD8194 2.500% 02/25/52		.06/16/2022	Wells Fargo Securities LLC	.12,883,227		.14,598,557	.16,221	1.A
3132DII-CT-8	FHLMC Pool #SD8182 2.000% 12/25/51		.06/02/2022	Various	.14,287,645		.16,173,230	.7,467	1.A
3140XG-5K-1	FN FS1749 FN FS1749 2.500% 04/25/52		.05/11/2022	Morgan Stanley & Co LLC	.5,318,838		.5,817,408	.4,444	1.A
3140XG-UA-5	FN Pool #FS1476 3.000% 03/25/52		.06/02/2022	JP Morgan Securities LLC	.6,643,962		.6,970,714	.1,162	1.A
3140XG-ZN-2	FN Pool #FS1649 2.500% 01/25/52		.06/02/2022	JP Morgan Securities LLC	.4,567,376		.4,965,382	.690	1.A
3140XH-HT-7	FNMA Pool #FS2041 2.000% 08/25/51		.06/16/2022	JP Morgan Securities LLC	.12,698,035		.14,937,491	.13,278	1.A
3141BD-2S-0	FNMA Pool #MA4384 2.500% 07/25/36		.06/16/2022	JP Morgan Securities LLC	.4,011,817		.4,244,607	.4,716	1.A
462590-MZ-0	Iowa Student Ln Liq Corp Rev IA STUDENT LOAN-TXBL 4.199% 12/01/26		.06/09/2022	RBC Capital Markets LLC	.2,000,000		.2,000,000		1.C FE
462590-NA-4	Iowa Student Ln Liq Corp Rev IA STUDENT LOAN-TXBL 4.349% 12/01/27		.06/09/2022	RBC Capital Markets LLC	.1,500,000		.1,500,000		1.C FE
462590-NB-2	Iowa Student Ln Liq Corp Rev IA STUDENT LOAN-TXBL 4.460% 12/01/28		.06/09/2022	RBC Capital Markets LLC	.1,500,000		.1,500,000		1.C FE
462590-NG-1	Iowa Student Ln Liq Corp Rev IA STUDENT LOAN-TXBL 5.080% 12/01/39		.06/09/2022	RBC Capital Markets LLC	.750,000		.750,000		1.C FE
54627R-AM-2	LA Local Govt Envrnmtl Facs LA LOCAL GOVT ENVRN-A 4.145% 02/01/33		.05/12/2022	JP Morgan Securities LLC	.18,000,000		.18,000,000		1.A FE
57563R-SN-0	Massachusetts Educ Fin Rev Txb1 Ser A 3.991% 07/01/26		.06/03/2022	RBC Capital Markets LLC	.545,000		.545,000		1.C FE
57563R-SP-5	Massachusetts Educ Fin Rev Txb1 Ser A 4.141% 07/01/27		.06/03/2022	RBC Capital Markets LLC	.11,400,000		.11,400,000		1.C FE
57563R-SU-4	Massachusetts Educ Fin Rev Txb1 Ser A 4.949% 07/01/38		.06/03/2022	RBC Capital Markets LLC	.9,000,000		.9,000,000		1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues					186,392,267		193,402,389		171,728 XXX
000000-00-0	JBS USA/Food/Finance Sr Nt 3.000% 05/15/32		.06/22/2022	Direct	.563,675		.720,000	.2,340	2.C FE
00108W-AP-5	AEP Texas Inc AEP TEXAS INC 4.700% 05/15/32		.05/16/2022	MUFG Securities Inc	.2,991,480		.3,000,000		2.A FE
01/41R-AM-4	Allegheny Technologies Inc Sr Nt 5.125% 10/01/31		.06/09/2022	Various	.1,640,233		.1,820,000	.13,112	4.C FE
02249-AU-0	Aluminum Co of America Sr Nt 6.750% 01/15/28		.06/09/2022	Various	.984,922		.927,000	.25,443	3.A FE
03217J-AJ-6	Amsted Industries Sr Nt 4.625% 05/15/30		.06/08/2022	Wells Fargo Securities LLC	.1,897,250		.2,115,000	.6,018	3.C FE
03217J-AB-7	AMSR 2020-SFR5 B AMSR 2020-SFR5 B 1.830% 11/17/37		.06/29/2022	Barclays Capital Inc	.8,364,375		.9,000,000		1.C FE
03674X-AQ-9	Antero Resources Corp Sr Nt 7.625% 02/01/29		.06/09/2022	Various	.986,650		.927,000	.25,600	3.B FE
040555-CO-5	Arizona Pub Svc Co Sr Nt 3.350% 06/15/24		.06/08/2022	Deutsche Bank Capital	.6,683,108		.6,750,000	.109,922	1.G FE
06051G-JS-9	Bank of America Corp Sr Nt Fix to Fit 1.73% 07/22/27		.05/13/2022	Bank of America BISD Dealer	.1,803,640		.2,000,000	.11,078	1.F FE
06051G-KP-3	Bank of America Corp Sr Nt Fixed to Float 4.376% 04/27/28		.04/21/2022	Bank of America BISD Dealer	.10,000,000		.10,000,000		1.F FE
092113-AU-3	Black Hills Corp Sr Nt 1.037% 08/23/24		.06/30/2022	Various	.4,827,382		.5,150,000	.19,582	2.A FE
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX CI A-1 2.434% 07/21/30		.06/13/2022	Direct	.3,556,233		.3,556,233		1.A FE
144285-AL-7	Carpenter Technology Corp Sr Nt 6.375% 07/15/28		.06/09/2022	Various	.1,799,438		.1,847,000	.41,512	3.B FE
163851-AH-1	Chemours Co Sr Nt 4.625% 11/15/29		.06/09/2022	Various	.525,481		.590,000	.1,942	4.A FE
16412X-AL-9	Cheniere Corp Christi HD 1st Lien 2.742% 12/31/39		.04/27/2022	Tax Free Exchange	.13,602,555		.13,600,000	.122,232	2.C FE
172967-NS-6	Citigroup Inc CITIGROUP INC 4.658% 05/24/28		.05/17/2022	Citigroup	.5,000,000		.5,000,000		1.G FE
185899-AL-5	Cleveland-Cliffs Inc Sr Nt 4.875% 03/01/31		.06/09/2022	Morgan Stanley & Co LLC	.1,373,250		.1,500,000	.20,231	3.C FE
186858-AA-0	Clifwater Corporate Lending F Sr Sec Nt Series A 4.100% 03/28/27		.06/07/2022	Direct	.20,000,000		.20,000,000		1.C PL
23345M-AA-5	DT Midstream Inc Sr Nt 4.125% 06/15/29		.06/09/2022	Various	.1,358,404		.1,487,000	.30,019	3.A FE
23345M-AB-3	DT Midstream Inc Sr Nt 4.375% 06/15/31		.04/20/2022	Citigroup	.434,668		.473,000	.7,300	3.A FE
26885B-AK-6	EQM Midstream Partners Sr Nt 4.500% 01/15/29		.06/09/2022	Various	.1,578,815		.1,773,000	.26,858	3.C FE
29261A-AE-0	Encompass Health Corp Sr Nt 4.625% 04/01/31		.06/02/2022	Wells Fargo Securities LLC	.838,393		.946,000	.7,900	4.A FE
29336T-AC-4	EnLink Midstream Partners LP Sr Nt 5.625% 01/15/28		.06/14/2022	Various	.1,957,417		.1,970,000	.41,962	3.A FE
30034W-AA-4	Energy Inc Sr Nt 2.450% 09/15/24		.06/30/2022	Deutsche Bank Capital	.3,413,701		.3,541,000	.26,508	2.B FE
30040W-AS-7	Eversource Energy Sr Nt 4.200% 06/27/24		.06/22/2022	MUFG Securities Inc	.5,797,912		.5,800,000		2.A FE
33767J-AG-7	FirstKey Homes ABS Ser 2020-SFR2 CI D 1.968% 10/19/37		.06/28/2022	Morgan Stanley & Co LLC	.5,670,166		.6,250,000	.9,908	2.A FE
35906A-BF-4	Frontier Communications 1st Lien 5.000% 05/01/28		.04/07/2022	RBC Capital Markets LLC	.1,568,700		.1,660,000	.36,889	4.B FE
35908M-AD-2	Frontier Communications 1st Lien 8.750% 05/15/30		.06/01/2022	Various	.1,490,702		.1,420,000	.7,248	4.B FE

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
38141G-WZ-3	Goldman Sachs Group Inc Sr Nt Fix to Float 4.223% 05/01/29		.04/28/2022	Wells Fargo Securities LLC	982,590				.117 2.A FE
381758-AA-5	Golub Capital Partners Private Sr Nt Ser A 3.090% 02/24/25		.04/21/2022	Goldman Sachs & Company	3,000,000				2.B PL
381758-AB-3	Golub Capital Partners Private Sr Nt 3.140% 02/24/25		.05/26/2022	Goldman Sachs & Company	10,000,000				2.B PL
382550-BN-0	Goodyear Tire & Rubber Co Sr Nt 5.000% 07/15/29		.04/28/2022	Tax Free Exchange	1,600,000				22,889 3.C FE
382550-BR-1	Goodyear Tire & Rubber Co Sr Nt 5.250% 07/15/31		.04/28/2022	Tax Free Exchange	1,200,000				18,025 3.C FE
38869A-AD-9	Graphic Packaging Intern Sr Nt 3.750% 02/01/30		.06/09/2022	Various	832,817				9,826 3.B FE
428102-AE-7	Hess Midstream Operation Sr Nt 4.250% 02/15/30		.06/09/2022	Various	893,119				13,563 3.A FE
428102-AF-4	Hess Midstream Operation Sr Nt 5.500% 10/15/30		.04/20/2022	Citigroup	472,251				1,005 3.A FE
44644M-AB-8	Huntington National Bank Sr Nt Fix to Flt 4.452% 05/17/28		.05/06/2022	Bank of America BISD Dealer	2,000,000				1.G FE
45569K-AA-1	PRA Health Sciences Inc Sr Nt 2.875% 07/15/26		.06/10/2022	Wells Fargo Securities LLC	1,083,451				13,527 3.A FE
46590X-AB-3	JBS USA/Food/Finance Sr Nt 3.000% 02/02/29		.04/08/2022	Barclays Capital Inc	9,151,645				58,141 2.C FE
46590X-AG-1	JBS USA/Food/Finance Sr Nt 5.125% 02/01/28		.06/07/2022	Various	4,963,667				2.C FE
46647P-AX-4	JP Morgan Chase & Co Fix to Flt Sr Nt 4.452% 12/05/29		.04/28/2022	Citigroup	2,330,303				42,357 1.F FE
46647P-CZ-7	JP Morgan Chase & Co Sr Nt 4.080% 04/26/26		.05/13/2022	JP Morgan Securities LLC	2,999,610				7,140 1.F FE
46647P-DA-1	JP Morgan Chase & Co Sr Nt Fix to Flt 4.323% 04/26/28		.04/19/2022	Bank of America BISD Dealer	3,006,420				1.F FE
46647P-DC-7	JP Morgan Chase & Co Sr Nt 4.586% 04/26/33		.04/19/2022	JP Morgan Securities LLC	5,000,000				1.G FE
49326E-EL-3	KeyCorp KEYCORP 3.878% 05/23/25		.05/16/2022	KeyCorp	10,000,000				2.A FE
49326E-EN-9	KeyCorp KEYCORP 4.789% 06/01/33		.05/16/2022	KeyCorp	5,000,000				2.A FE
49427R-AL-6	Kilroy Realty L.P. Sr Nt 4.375% 10/01/25		.06/21/2022	Fifth Third Securities Inc	982,430				9,965 2.B FE
49427R-AM-4	Kilroy Realty L.P. Sr Nt 3.450% 12/15/24		.06/21/2022	Fifth Third Securities Inc	7,142,733				5,643 2.B FE
501797-AQ-7	L Brands Inc Sr Nt 6.694% 01/15/27		.05/26/2022	Cantor Fitzgerald & Co	982,538				24,909 3.B FE
59217G-FB-0	Met Life Global Funding I Sec Nt 4.400% 06/30/27		.06/27/2022	Bank of America BISD Dealer	5,795,592				1.D FE
61747Y-ER-2	Morgan Stanley Sr Nt 4.210% 04/20/28		.04/21/2022	Various	9,342,547				1.F FE
61747Y-ES-0	Morgan Stanley Sub Nt Fix to Float 5.297% 04/20/37		.04/18/2022	Morgan Stanley & Co LLC	3,600,000				2.A FE
620076-BW-8	Motorola Solutions Inc MOTOROLA SOLUTIONS INC 5.600% 06/01/32		.05/17/2022	Deutsche Bank Capital	2,896,027				2.C FE
65339K-CG-3	Nextera Energy Capital Sr Nt 4.450% 06/20/25		.06/21/2022	Wells Fargo Securities LLC	5,798,550				2.A FE
653420-AB-8	NextEra Energy Operating Sr Nt 4.500% 09/15/27		.06/28/2022	Jefferies & Company Inc	935,000				13,125 3.A FE
66981F-AD-2	AMSR Trust ABS Ser 2020-SFRA CI D 2.006% 11/17/37		.06/28/2022	Bank of America BISD Dealer	6,239,789				6,869,000 11,100 2.B FE
674599-EF-8	Occidental Petroleum Corp Sr Nt 6.125% 01/01/31		.06/08/2022	Barclays Capital Inc	7,522,500				188,344 3.A FE
68389X-BN-4	Oracle Corp Sr Nt 3.250% 11/15/27		.05/17/2022	Credit Suisse Securities LLC	6,509,720				2,528 2.B FE
69007T-AC-8	Outfront Media Cap LLC / C Sr Nt 4.625% 03/15/30		.06/08/2022	Wells Fargo Securities LLC	301,875				3,822 4.B FE
70163#-AA-0	Parliament Funding (Owl Rock) Nt 3.712% 07/15/30		.06/30/2022	Direct	2,240,000				2.B PL
70163#-AA-2	Parliament Funding III LLC Nt 4.098% 12/01/33		.06/23/2022	Direct	1,655,733				1,655,733 2.B Z
71376L-AE-0	Performance Food Group Sr Nt 4.250% 08/01/29		.06/09/2022	Bank of America BISD Dealer	1,585,643				1,807,000 28,159 4.B FE
720198-AE-0	Piedmont Operating Partnership Sr Nt 3.150% 08/15/30		.05/19/2022	Robert W Baird & Co Inc	2,557,620				3,000,000 25,725 2.B FE
747525-BQ-5	Qualcomm Inc Sr Nt 4.250% 05/20/32		.05/05/2022	Bank of America BISD Dealer	3,492,020				3,500,000 1.F FE
78409V-AU-8	S&P Global Inc Sr Nt 4.125% 08/01/23		.04/12/2022	Tax Free Exchange	(9,167)				.9,167 1.G FE
83001A-AC-6	Six Flags Entertainment Sr Nt 5.500% 04/15/27		.06/09/2022	Various	1,430,727				1,487,000 12,656 4.C FE
845467-AS-8	Southwestern Energy Sr Nt 5.375% 03/15/30		.06/09/2022	Various	925,177				11,881 3.B FE
84861T-AB-5	Spirit Realty LP Sr Nt 3.400% 01/15/30		.06/01/2022	Goldman Sachs & Company	898,460				1,000,000 13,033 2.B FE
84861T-AH-1	Spirit Realty LP Sr Nt 2.100% 03/15/28		.06/08/2022	Barclays Capital Inc	1,499,045				1,740,000 8,628 2.B FE
85205T-AL-4	Spirit Aerosystems Inc 2nd Lien Nt 7.500% 04/15/25		.06/09/2022	Various	625,816				.617,000 7,164 4.B FE
85253#-AL-5	STAG Industrial Sr Nt 4.120% 06/28/32		.06/28/2022	Us Bancorp Investments Inc	10,000,000				10,000,000 2.B Z
86765L-AU-1	Suncor Finance Corp Sr Nt 4.500% 04/30/30		.06/09/2022	Various	1,281,410				1,433,000 7,252 3.B FE
87612B-BG-6	Targa Resources Partners Sr Nt 5.000% 01/15/28		.06/09/2022	MarketAxess	1,988,895				2,030,000 41,728 2.C FE
897051-AC-2	Tronox Inc Sr Nt 4.625% 03/15/29		.06/09/2022	Credit Suisse Securities LLC	767,775				.873,000 9,613 4.A FE
92564R-AK-1	VICI Properties / Note Sr Nt 4.500% 01/15/28		.04/29/2022	Tax Free Exchange	2,258,186				2,200,000 28,600 2.C FE
925650-AB-9	Vici Properties LP Sr Nt 4.750% 02/15/28		.04/20/2022	JP Morgan Securities LLC	3,747,450				3,750,000 2.C FE
92735L-AA-0	Chesapeake Energy Corp Sr Nt 6.750% 04/15/29		.06/14/2022	Various	1,643,150				1,593,000 16,724 3.C FE
92840V-AE-2	Vistra Operations Co LLC 1st Lien 4.300% 07/15/29		.05/20/2022	Various	4,190,998				4,459,000 55,865 2.C FE
92840V-AL-6	Vistra Operations Co LLC Nt 5.125% 05/13/25		.05/10/2022	Citigroup	4,990,400				5,000,000 2.C FE
95000U-2A-0	Wells Fargo & Co Sr Nt 3.584% 05/22/28		.05/13/2022	Various	3,479,238				3,613,000 60,698 2.A FE
95000U-2S-1	Wells Fargo & Company Sr Nt 2.393% 06/02/28		.05/17/2022	MarketAxess	5,801,631				6,387,000 70,901 1.E FE
958667-AC-1	Western Midstream Operat Sr Nt 4.550% 02/01/30		.06/10/2022	Various	1,367,876				1,486,000 24,377 3.A FE
36168Q-AN-4	GFL Environmental Inc Sr Nt 4.750% 06/15/29		.06/09/2022	Various	1,859,952				2,056,000 41,936 4.C FE
588056-BB-6	Mercer Int'l Inc Sr Nt 5.125% 02/01/29		.06/10/2022	Various	802,384				.873,000 16,174 4.A FE
000000-00-0	Zhongliang Holdings Sr Nt 9.750% 12/31/23		.05/18/2022	Taxable Exchange	184,439				832,999 254 6. *

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	
000000-00-0	Digicel Group 0.5 Ltd Sr NT PIK 8.000% 04/01/25	D.	.04/01/2022	Interest Capitalization	8,029		8,029		6. FE	
000000-00-0	Haidiao International H Sr NT 2.150% 01/14/26	D.	.05/19/2022	Direct	401,380	.498,000		3,789	2.C FE	
000000-00-0	Turkiye Sinai Kalkirma Sr NT MTN 5.875% 01/14/26	D.	.04/05/2022	Direct	470,625	.500,000		6,773	4.C FE	
000000-00-0	Bank Muscat SAOG Sr NT 4.750% 03/17/26	D.	.04/05/2022	Direct	475,640			1,240	3.C FE	
000000-00-0	Tengizchevroil Fin Co Inc Sr NT 4.000% 08/15/26	D.	.06/15/2022	Direct	1,294,432	.1,458,000		17,508	2.C FE	
000000-00-0	Endeavour Mining Plc Sr NT 5.000% 10/14/26	D.	.05/30/2022	Direct	690,300	.780,000		5,092	3.C FE	
000000-00-0	TNB Global Ventures Capital Bh Sr NT 3.244% 10/19/26	D.	.06/29/2022	Direct	4,974,639	.5,200,000		33,738	2.A FE	
000000-00-0	Electricidad Firme De Me See Nt 4.900% 11/20/26	D.	.05/19/2022	Direct	468,068	.586,000		.239	3.B FE	
000000-00-0	Country Garden Holdings 1st Lien 5.125% 01/14/27	D.	.05/13/2022	Direct	666,400	.1,190,000		20,837	2.C	
000000-00-0	PITTEP Treasury Center Co Sr NT 2.587% 06/10/27	D.	.06/29/2022	Direct	4,789,646	.5,200,000		7,847	2.A FE	
000000-00-0	Grupo Kuo SAB De CV Sr NT 5.750% 07/07/27	D.	.04/11/2022	Direct	452,725		.455,000	6,977	3.B FE	
000000-00-0	Becle Sa De CV Sr NT 4.375% 08/03/27	D.	.06/27/2022	Direct	404,381		.455,000	8,073	3.A FE	
000000-00-0	Reliance Industries LTD Sr NT 3.667% 11/30/27	D.	.06/29/2022	Direct	9,116,946	.9,500,000		29,122	2.B FE	
000000-00-0	DTEK Finance PLC Sr NT 7.000% 12/31/27	D.	.04/11/2022	Interest Capitalization	7,406		.7,406		6. FE	
000000-00-0	Kenbourne Invest SA Sr NT 4.700% 01/22/28	D.	.05/25/2022	Direct	708,299		.910,000		14,851	4.A FE
000000-00-0	Oztel Holdings SPC Ltd See Nt 6.625% 04/24/28	D.	.06/28/2022	Direct	408,544		.405,000	4,919	3.C FE	
000000-00-0	Anadolu Efes Biracilik ve Malt Sr NT 3.375% 06/29/28	D.	.06/14/2022	Direct	488,600		.700,000	10,959	3.A FE	
000000-00-0	Melco Resorts Finance Sr NT 5.750% 07/21/28	D.	.06/15/2022	Direct	1,922,745		.2,530,000	53,188	3.C FE	
000000-00-0	Greenko Power II LTD Sr NT 4.300% 12/13/28	D.	.06/15/2022	Direct	810,348		.1,000,000	.467	3.B FE	
000000-00-0	Ctnl Amr Bottling Corp Sr NT 5.250% 04/27/29	D.	.06/27/2022	Direct	421,238		.470,000	4,250	3.B FE	
000000-00-0	Prosus NV Sr NT 3.680% 01/21/30	D.	.06/15/2022	Direct	420,750		.510,000	7,611	2.C FE	
000000-00-0	Enfragen Energia Sust SA 1st Lien 5.375% 12/30/30	D.	.04/25/2022	Direct	458,175		.615,000	2,479	3.C FE	
000000-00-0	MARB BondCo PLC Sr NT 3.950% 01/29/31	D.	.05/09/2022	Direct	592,850		.710,000	7,946	3.B FE	
000000-00-0	CAP SA Sr NT 3.900% 04/27/31	D.	.06/13/2022	Direct	1,105,510		.1,360,000	5,993	3.A FE	
000000-00-0	Orbia Advance Corp Sab Sr NT 2.875% 05/11/31	D.	.05/24/2022	Direct	937,250		.1,150,000	1,378	2.C FE	
000000-00-0	CSN Resources SA Sr NT 4.625% 06/10/31	D.	.05/03/2022	Direct	612,125		.720,000	13,278	3.B FE	
000000-00-0	Office Cherifien Des Pho Sr NT 3.750% 06/23/31	D.	.05/20/2022	Direct	247,500		.300,000	4,719	3.A FE	
000000-00-0	Nemak SAB DE CV Sr NT 3.625% 06/28/31	D.	.06/01/2022	Direct	780,225		.1,030,000	16,076	3.A FE	
000000-00-0	MC Brazil Dwnstrm NT 7.250% 06/30/31	D.	.05/26/2022	Direct	922,517		.1,040,000	31,038	3.C FE	
000000-00-0	Kasikorbank PCL HK Sub Nt Fix to Float 3.343% 10/02/31	D.	.06/15/2022	Direct	563,560		.630,000	4,388	3.A FE	
000000-00-0	Becle Sa De CV Sr NT 2.500% 10/14/31	D.	.06/21/2022	Direct	433,083		.535,000	2,564	2.B FE	
000000-00-0	Minsur SA Sr NT 4.500% 10/28/31	D.	.06/27/2022	Direct	415,888		.485,000	3,698	3.A FE	
000000-00-0	ICTSI Treasury BV Sr NT 3.500% 11/16/31	D.	.06/29/2022	Direct	249,750		.300,000	1,313	3.B Z	
000000-00-0	ACU Petroleo Luxembourg Nt 7.500% 01/13/32	D.	.04/25/2022	Direct	458,125		.500,000	10,833	3.B FE	
000000-00-0	Guara Norte Sarl See Nt 5.198% 06/15/34	D.	.05/25/2022	Direct	646,730		.767,632	17,956	3.A FE	
000000-00-0	Bangkok Bank PCL Euro MTN 3.733% 09/25/34	D.	.05/26/2022	Direct	673,950		.750,000	5,055	3.A FE	
000000-00-0	Galaxy Pipeline Assets Nt 3.250% 09/30/40	D.	.05/23/2022	Direct	437,250		.530,000	2,632	1.C FE	
000000-00-0	Odebrecht Finance LTD Sr NT 0.000% 12/26/46	D.	.06/28/2022	Interest Capitalization	114,600		.114,600		6. FE	
000000-00-0	Codelco Inc Sr NT 3.150% 01/15/51	D.	.06/15/2022	Direct	432,450		.620,000	8,246	1.G FE	
000000-00-0	IndoFood CBP Sukses Makm Sr NT 4.745% 06/09/51	D.	.06/15/2022	Direct	432,450		.620,000	.654	2.C FE	
000000-00-0	Office Cherifien Des Pho Sr NT 5.125% 06/23/51	D.	.05/17/2022	Direct	288,951		.390,000	8,106	3.A FE	
000000-00-0	Saudi Arabian Oil Co Sr NT 3.500% 11/24/70	D.	.06/17/2022	Direct	808,594		.1,125,000	3,063	1.F FE	
00775C-AB-2	Aegea Finance Sarl Sr NT 6.750% 05/20/29	D.	.04/27/2022	Direct	1,108,534		.1,124,000		3.B FE	
02154C-AB-0	Altice Financing SA Sec Nt 5.000% 01/15/28	D.	.06/16/2022	Direct	357,500		.440,000	9,533	4.B FE	
11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/35	C.	.05/26/2022	Credit Suisse Securities LLC	1,407,062		.1,598,934	9,789	1.F FE	
12661P-AB-5	CSL Finance PLC Sr NT 4.050% 04/27/29	D.	.04/20/2022	Bank of America B1SD Dealer	4,490,505		.4,500,000		1.G FE	
12661P-AC-3	CSL Finance PLC Sr NT 4.250% 04/27/32	D.	.04/20/2022	Various	832,131		.833,000		1.G FE	
191241-AJ-7	Coca-Cola Fensa Sab CV Sr NT 1.850% 09/01/32	D.	.06/21/2022	Direct	428,400		.560,000	3,223	1.F FE	
279158-AP-4	Ecopetrol SA Sr NT 4.625% 11/02/31	D.	.06/22/2022	Direct	777,000		.1,000,000	6,681	3.A FE	
46654X-AA-7	JSW Infrastructure NT 4.950% 01/21/29	D.	.04/21/2022	Direct	1,008,703		.1,022,000	3,934	3.B FE	
603051-AC-7	MINERAL RESOURCES LTD Sr NT 8.000% 11/01/27	D.	.06/09/2022	JP Morgan Securities LLC	1,025,000		.1,000,000	9,111	3.C FE	
62954H-AY-4	NXP BV/NXP FGD/NXP USA Sr NT 3.400% 05/01/30	D.	.05/19/2022	Tax Free Exchange	3,503,069		.3,230,000	5,491	2.B FE	
62954H-BA-5	NXP BV/NXP FGD/NXP USA Sr NT 2.500% 05/11/31	D.	.05/19/2022	Tax Free Exchange	10,746,390		.10,780,000	5,999	2.B FE	
69377F-AA-4	Freeport Indonesia PT Sr NT 4.763% 04/14/27	D.	.04/07/2022	Direct			.286,000		2.C FE	
69377F-AB-2	Freeport Indonesia PT Sr NT 5.315% 04/14/32	D.	.04/11/2022	Direct	1,604,162		.1,598,000		2.C FE	
71654Q-CC-4	Petroleos Mexicanos Sr NT 6.750% 09/21/47	D.	.05/18/2022	Direct	709,049		.1,000,000	10,332	3.C FE	
80007R-AL-9	Sands China LTD Sr NT 4.375% 06/18/30	D.	.05/25/2022	Direct	641,650		.820,000	15,845	3.A FE	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
86964W-AK-8	Suzano Austria GmbH Sr Nt 3.125% 01/15/32	D.	06/30/2022	Direct	.412,838		.545,000	.8,043	2.C FE
872882-AC-2	TSMC Global Ltd Sr Nt 1.000% 09/28/27	D.	06/29/2022	Direct	4,878,933		5,700,000	14,725	1.D FE
902613-AP-3	UBS Group AG Sr Nt Fixed to Float 4.751% 05/12/28	D.	05/24/2022	Various	10,020,423		10,000,000	3,280	1.G FE
92212W-AA-8	Var Energi Asa Sr Nt 5.000% 05/18/27	D.	05/31/2022	Various	8,090,032		8,082,868	1,824	2.C FE
92769V-AJ-8	Virgin Media Secured Sr Nt 5.000% 07/15/30	D.	06/10/2022	Various	978,907		1,099,000	21,097	4.B FE
92769X-AR-6	Virgin Media Secured Sr Nt 4.500% 08/15/30	D.	06/09/2022	Various	2,969,056		3,320,000	29,645	3.C FE
98955D-AA-8	Ziggo BV 1st Lien 4.875% 01/15/30	D.	06/09/2022	Various	1,345,047		1,497,000	11,192	2.C FE
B9754*-AC-1	Warehouses De Pauw NV Sr Nt 2.600% 05/18/32	B.	05/18/2022	BNP Paribas Securities Corp	.18,835,200		.18,835,200		1.G PL
G6302*-AA-3	Moto Investments Ltd Sr Nt Ser A 3.030% 06/15/29	B.	06/15/2022	Natwest Securities	6,090,000		6,090,000		2.B PL
G6714R-AD-9	Odebrecht Finance LTD Sr Nt 0.000% 10/25/29	D.	04/25/2022	Interest Capitalization	.54,886		.54,886		6.FE
Y5008*-AA-2	Knausen Holding LLC Sr Nt 5.690% 07/15/27	D.	06/15/2022	Goldman Sachs & Company	20,000,000		20,000,000		2.C Z
ZR5207-51-2	Longfor Holdings LTD Sr Nt 3.950% 09/16/29	D.	06/23/2022	Direct	2,593,495		3,310,000	33,548	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					440,745,234		458,566,520	2,137,638	XXX
000000-00-0	Frontline Technologies Gr LL Delayed Draw Term Ln Nt 11 7.482% 09/18/23		04/29/2022	Tax Free Exchange	3,018		.3,018	.1	3.C PL
000000-00-0	Topix Pharma 2022 Incremental Term Ln Nt 1 6.531% 10/31/24		05/26/2022	Direct	210,404		.210,404		3.B PL
000000-00-0	Animal Supply Company Holdco Term Ln Nt 1 7.000% 08/14/25		05/26/2022	Interest Capitalization	.58,074		.58,074		5.B Z
000000-00-0	Animal Supply Company New 1st Lien Term Ln Nt 1 9.782% 08/14/25		06/30/2022	Interest Capitalization	.16,065		.16,065		5.B Z
000000-00-0	Fiberlight Incremental DD Term Ln Nt 2 8.133% 08/21/25		05/24/2022	Guggenheim Securities LLC	168,421		168,421		4.A Z
000000-00-0	Fiberlight Term Ln Nt 1 9.112% 08/21/25		06/23/2022	Interest Capitalization	.10,593		.10,593		4.A Z
000000-00-0	Spectrum Auto (CC SAG Acq) Revolver Nt 1 6.717% 10/02/25		04/01/2022	Direct	.58,825		.58,825		4.B PL
000000-00-0	Pye Barker Company 1st Lien DD Term Ln Nt 1 7.031% 11/26/25		04/22/2022	Guggenheim Securities LLC	3,887,856		3,920,000		4.B Z
000000-00-0	Sonny's Enterprises LLC Revolver Ln Nt 1 8.416% 08/31/26		05/20/2022	Direct	.146,341		.146,341		4.B IF
000000-00-0	Sonny's Enterprises LLC Revolver Ln Nt 2 8.416% 08/31/26		06/03/2022	Direct	.146,341		.146,341		4.B IF
000000-00-0	CPI Buyer LLC Revolver Nt 1 7.111% 11/01/26		06/06/2022	Direct	.100,372		.100,372		4.B Z
000000-00-0	Essential Services Hdg Corp 4th Amendment DD Term Ln Nt 3 6.550% 11/16/26		05/02/2022	Direct	221,500		.221,500		4.A Z
000000-00-0	Essential Services Hdg Corp 4th Amendment DD Term Ln Nt 2 6.750% 11/16/26		04/27/2022	Direct	266,000		.266,000		4.A Z
000000-00-0	Essential Services Hdg Corp 4th Amendment DD Term Ln Nt 4 6.812% 11/16/26		06/01/2022	Direct	248,500		.248,500		4.A Z
000000-00-0	Essential Services Hdg Corp 4th Amendment DD Term Ln Nt 5 7.362% 11/16/26		06/21/2022	Direct	.90,000		.90,000		4.A Z
000000-00-0	Essential Services Hdg Corp 4th Amendment DD Term Ln Nt 6 7.416% 11/16/26		06/30/2022	Direct	500,000		.500,000		4.A Z
000000-00-0	Elevation Services Holding LLC 1st Amendment Term Ln Nt 1 7.371% 12/18/26		05/09/2022	Direct	914,223		.914,223		3.A PL
000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 2 7.988% 02/08/27		04/28/2022	Guggenheim Securities LLC	135,484		.135,484		4.C Z
000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 4 8.904% 02/08/27		06/23/2022	Guggenheim Securities LLC	356,129		.356,129		4.C Z
000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 3 8.988% 02/08/27		06/09/2022	Guggenheim Securities LLC	406,452		.406,452		4.C Z
000000-00-0	Hudson Technologies Inc Term Ln Nt 1 8.581% 05/02/27		05/06/2022	Direct	4,781,250		.4,781,250		4.B FE
000000-00-0	Hudson Technologies Inc ABL Term Ln Nt 1 8.960% 05/02/27		05/06/2022	Direct	843,750		.843,750		4.B FE
000000-00-0	Patriot Growth Insurance Svcs Delayed Draw Term Ln Nt 2 6.948% 10/14/27		05/19/2022	Direct	.58,927		.58,927		4.A Z
000000-00-0	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 1 7.111% 10/21/27		06/07/2022	Guggenheim Securities LLC	.71,048		.71,048		3.A PL
000000-00-0	Galway Borrower LLC Delayed Draw Term Ln Nt 5 6.310% 12/22/27		05/31/2022	Direct	.31,586		.31,586		3.B PL
000000-00-0	Bottomline Technologies Inc Term Ln Nt 2 6.270% 03/25/28		05/13/2022	Guggenheim Securities LLC	3,000,000		3,000,000		4.A Z
000000-00-0	Enercon Services Inc Term Ln Nt 1 6.575% 05/31/28		05/31/2022	Direct	.7,350,000		.7,350,000		4.A Z
000000-00-0	Margaritaville Holdings LLC Term Ln Nt 1 8.530% 06/17/28		06/17/2022	Direct	.832,985		.832,985		4.A Z
000000-00-0	Archkey Holdings 1st Lien Term Ln Nt 4 6.902% 06/30/28		04/29/2022	Tax Free Exchange	.24,774		.25,000		4.B FE
000000-00-0	EisnerAmper Term Ln B Nt 1 5.306% 07/28/28		05/31/2022	Direct	2,868,000		3,000,000		4.B FE
000000-00-0	Denali Buyerco Delayed Draw Term Ln Nt 2 6.845% 09/15/28		05/09/2022	Direct	.185,185		.185,185		4.B Z
00228*-AC-0	ATI Restoration LLC 1st Amendment Term Ln Nt 1 6.431% 07/31/26		05/06/2022	Direct	.452,116		.452,116		2.B Z
023580-AA-0	AmerCareRoyal LLC Term Ln Nt 1 6.666% 11/25/25		04/01/2022	Interest Capitalization	.20,700		.20,700		4.B Z
04279*-AB-2	Arrowhead Holdco Co Delayed Term Ln Nt 1 5.824% 08/31/27		04/15/2022	Tax Free Exchange	.152,220		.152,220		4.A PL
059480-AB-8	Bamboo Purchaser Inc Delayed Draw Term Ln Nt 2 7.214% 11/05/27		04/26/2022	Direct	.148,071		.148,071		2.B PL
066830-AD-1	Banyan Software Holdings 2nd Amendment DD Term Ln Nt 2 9.000% 12/16/27		06/16/2022	Direct	.257,169		.257,169		4.A Z
09627*-AA-8	20 Gates Bluevine Revolver Cl A Nt 1 3.829% 03/02/26		06/30/2022	Direct	2,993,421		2,993,421		1.E PL
12632B-AG-1	CPI International Inc 1st Lien Term Ln Nt 3 4.902% 07/26/24		04/29/2022	Tax Free Exchange	.38,682		.38,682		4.C FE
12721*-AC-3	CVP Holdco Inc Delayed Draw TL Nt 8 7.267% 09/13/27		05/26/2022	Direct	.320,400		.320,400		3.B PL
12745*-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 6 8.000% 10/29/25		05/13/2022	Direct	.84,615		.84,615		4.B PL
15644G-A*-1	Centric Brands Inc 1st Lien Exit Term Ln Nt 1 10.000% 10/29/23		04/12/2022	Interest Capitalization	.177,686		.177,686		4.A PL
15644G-A*-5	Centric Brands Inc DIP Ln Nt 12 6.500% 10/09/25		04/11/2022	Direct	.102,228		.102,228		4.A FE
15644G-A*-5	Centric Brands Inc DIP Ln Nt 14 7.024% 10/09/25		05/25/2022	Direct	.87,624		.87,624		4.A FE

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
15644G-A*-5	Centric Brands Inc DIP Ln Nt 13 7.750% 10/09/25		.04/14/2022	Direct .....	43,812				4.A FE .....
15674*-AA-1	20 Gates - Cerberus Revolver 3.444% 10/08/29		.06/30/2022	Direct .....	14,000,000				1.C PL .....
268870-AB-7	EP Wealth Advisors LLC Delayed Draw Term Ln Nt 4 1.576% 09/04/26		.05/26/2022	Direct .....	573,137				1.F PL .....
26888*-AB-8	EPS NASS Parent Inc Delayed Draw Term Ln Nt 1 8.000% 04/19/28		.04/26/2022	Direct .....	.91,636				2.C PL .....
29360#-AA-7	Ensemble RCM (KNPC Holdco) LLC Incremental Term Ln Nt 1 6.652% 04/22/28		.04/22/2022	Direct .....	1,400,142				4.A Z .....
350410-AU-9	Foundation Risk Partners Corp 1st Lien Term Ln Nt 1 7.032% 04/14/28		.04/14/2022	Direct .....	619,110				4.A Z .....
350410-AV-7	Foundation Risk Partners Corp 1st Lien DD Term Ln Nt 2 7.750% 04/14/28		.06/29/2022	Direct .....	272,409				4.A Z .....
350410-AV-7	Foundation Risk Partners Corp 1st Lien D Term Ln Nt 1 8.000% 04/14/28		.05/02/2022	Direct .....	160,969				4.A Z .....
35115#-AA-2	20 Gates Foursight 9th Amendment Term Ln 5.745% 05/31/23		.05/25/2022	Direct .....	24,475,000				1.A Z .....
359210-AA-8	Frontline Technologies Gr LL Term Ln Nt 11 6.902% 09/18/23		.04/29/2022	Tax Free Exchange .....	14,952				5 3.C PL .....
361980-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 6 7.011% 06/01/25		.05/01/2022	Interest Capitalization .....	1,836				4.B Z .....
361980-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 5 8.030% 06/01/25		.05/01/2022	Tax Free Exchange .....	147,416				4.B Z .....
36457W-AC-5	Galway Borrower LLC Delayed Draw Term Ln Nt 4 6.000% 12/22/27		.04/06/2022	Direct .....	101,690				3.B PL .....
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 6 6.000% 09/30/27		.06/17/2022	Tax Free Exchange .....	124,537				3.B PL .....
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 7.877% 09/30/27		.06/17/2022	Tax Free Exchange .....	12,568				32 3.B PL .....
36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 4 6.370% 12/22/27		.06/17/2022	Tax Free Exchange .....	54,573				173 3.B PL .....
36850#-AB-9	Gehl Foods Inc LLC Term Ln Nt 5 7.222% 01/25/24		.04/01/2022	Interest Capitalization .....	36,792				4.A PL .....
36850#-AB-9	Gehl Foods Inc LLC Term Ln Nt 6 9.000% 01/25/24		.05/03/2022	Interest Capitalization .....	1,183				4.A PL .....
36850#-AC-7	Gehl Foods Inc LLC 1st Lien Incremental TL Nt 1 9.348% 01/25/24		.04/01/2022	Interest Capitalization .....	.16				4.A Z .....
44989*-AC-7	IONavigator Inc Term Ln Nt 1 6.534% 05/02/29		.05/02/2022	Direct .....	1,183,793				4.A Z .....
48278#-AA-8	Second Nature Inc Term Ln Nt 1 7.136% 04/22/28		.04/22/2022	Direct .....	1,428,716				4.A Z .....
48773#-AB-6	Kellermeyer Building Svcs Delayed Draw Term Ln #4 Nt 2 7.402% 11/07/26		.05/31/2022	Tax Free Exchange .....	448,362				2,322 4.A PL .....
502270-AC-4	LSP Holdco LLC 1st Amendment DD Term Ln Nt 1 7.181% 10/07/26		.05/06/2022	Direct .....	300,030				4.A Z .....
502270-AC-4	LSP Holdco LLC 1st Amendment DD Term Ln Nt 2 7.400% 10/07/26		.06/01/2022	Direct .....	200,020				4.A Z .....
502270-AC-4	LSP Holdco LLC 1st Amendment DD Term Ln Nt 3 7.496% 10/07/26		.06/09/2022	Direct .....	157,159				4.A Z .....
57671#-AA-2	Mather Group LLC Term Ln Nt 1 7.804% 03/31/28		.04/01/2022	Direct .....	2,278,506				4.A Z .....
68144#-AB-6	Invo Healthcare (Olympia Acq) Incremental Term Ln Nt 1 10.499% 02/28/28		.05/31/2022	Interest Capitalization .....	.417				4.A Z .....
68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 2 10.080% 02/28/28		.05/02/2022	Direct .....	10,790				4.A Z .....
68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 2 10.080% 02/28/28		.06/02/2022	Interest Capitalization .....	.93				4.A Z .....
68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 1 10.499% 02/28/28		.05/31/2022	Interest Capitalization .....	.127				4.A Z .....
68144#-AD-2	Invo Healthcare (Olympia Acq) Rolled Term Ln Nt 1 10.000% 09/24/26		.05/31/2022	Interest Capitalization .....	.7,122				3.C Z .....
68144#-AD-2	Invo Healthcare (Olympia Acq) Rolled Term Ln Nt 1 10.000% 09/24/26		.04/29/2022	Tax Free Exchange .....	922,729				3.C Z .....
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 2 6.462% 10/14/27		.05/19/2022	Tax Free Exchange .....	.176				4.A Z .....
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 6.538% 10/14/27		.04/25/2022	Tax Free Exchange .....	2,458				.11 4.A PL .....
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 3 6.538% 10/14/27		.05/19/2022	Tax Free Exchange .....	46,741				201 4.A Z .....
70344E-AD-9	Patriot Growth Svcs Term Ln Nt 1 6.538% 10/14/27		.05/19/2022	Tax Free Exchange .....	2,568				4.A PL .....
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 4 6.948% 10/14/27		.05/19/2022	Tax Free Exchange .....	.56,090				4.A Z .....
71667*-AD-7	Petroleum Service Group LLC New DD Term Ln Nt 3 7.021% 07/23/25		.04/13/2022	Direct .....	4,943				3.B Z .....
71667*-AD-7	Petroleum Service Group LLC New DD Term Ln Nt 2 8.154% 07/23/25		.06/23/2022	Interest Capitalization .....	.5				3.B Z .....
74016#-AB-3	Blade Holdings Inc Delayed Draw Term Ln Nt 1 7.062% 08/31/27		.04/01/2022	Direct .....	259,396				4.C PL .....
74016*-AC-1	Blade Holdings Inc New Term Ln Nt 1 7.062% 08/31/27		.04/01/2022	Direct .....	.73,706				4.C Z .....
747410-AA-5	Invo Healthcare (Olympia Acq) PIK Term Ln Nt 1 2.666% 09/24/26		.04/29/2022	Interest Capitalization .....	.78				3.C PL .....
747410-AA-5	Invo Healthcare (Olympia Acq) Term Ln Nt 1 10.133% 09/24/26		.04/29/2022	Interest Capitalization .....	.14,173				3.C PL .....
75734#-AB-9	Reddy Ice Holdings Inc Term Ln Nt 9 8.750% 07/01/25		.04/06/2022	Tax Free Exchange .....	.5,223				6 3.B PL .....
75734#-AC-7	Reddy Ice Holdings Inc Delayed Draw Term Ln Nt 7 8.750% 07/01/25		.04/06/2022	Tax Free Exchange .....	.675				3.B Z .....
78669#-AA-2	SageSure Holdings LLC Term Ln Nt 1 7.383% 01/28/28		.04/15/2022	Tax Free Exchange .....	575,802				.1,499 2.B PL .....
82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 13.250% 05/02/28		.05/02/2022	Direct .....	888,889				4.A Z .....
85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 10 7.813% 03/01/26		.04/19/2022	Direct .....	.25,394				3.C PL .....
85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 11 7.975% 03/01/26		.05/27/2022	Direct .....	.16,929				3.C PL .....
85789#-AC-8	Stealth Holding LLC Incremental DD Term Ln Nt 1 8.813% 03/01/26		.06/21/2022	Direct .....	.42,323				3.C Z .....
88906#-AC-6	Therm-O-Disc aka Token Buyer Therm-O-Disc 7.625% 05/26/29		.06/03/2022	Morgan Stanley & Co LLC .....	4,600,000				4.C FE .....
90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 8.750% 03/14/29		.05/25/2022	Direct .....	.365,992				4.A Z .....
90382*-AA-7	20 Gates Auto Warehouse Class A 3.395% 09/17/31		.04/20/2022	Direct .....	3,766,501				1.F PL .....
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 2 7.19% 12/22/25		.05/11/2022	Direct .....	.22,737				4.B Z .....
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 1 7.201% 12/22/25		.05/11/2022	Direct .....	.139,263				4.B Z .....
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 2 6.951% 12/22/27		.05/11/2022	Direct .....	5,089,390				4.B Z .....
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 7.201% 12/22/27		.05/11/2022	Direct .....	2,830,610				4.B Z .....

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
928432-A*-4	Visual Edge Technology Inc Term Ln Nt 2 7.325% 08/31/22 .....		.05/31/2022	Interest Capitalization .....	20,587		20,587		4.B PL .....
928432-A*-4	Visual Edge Technology Inc Term Ln Nt 15 7.325% 08/31/22 .....		.05/31/2022	Tax Free Exchange .....	16,227		16,250		16 4.B PL .....
928432-A*-2	Visual Edge Technology Inc Delayed Draw Ln Nt 1 7.005% 08/31/22 .....		.05/31/2022	Interest Capitalization .....	18,760		18,760		4.B PL .....
928432-A*-2	Visual Edge Technology Inc Delayed Draw Ln Nt 21 7.325% 08/31/22 .....		.05/31/2022	Tax Free Exchange .....	14,736		14,736		13 4.B PL .....
93279#-AC-9	Walnut Parent Inc 2nd Amendment Inv TL Nt 1 6.500% 11/09/27 .....		.04/26/2022	Direct .....	724,964		724,964		4.B Z .....
961450-AA-0	Westrock Coffee Holdings LLC Term Ln Nt 1 8.075% 02/28/25 .....		.06/30/2022	Interest Capitalization .....	4,627		4,627		3.A PL .....
96811*-AF-4	Wildcat Buyer Co Inc 1st Amend Incr DD TL Nt 1 7.266% 02/27/26 .....		.06/10/2022	Direct .....	86,885		86,885		2.C Z .....
96811*-AG-2	Wildcat Buyer Co Inc 2nd Incremental DD Term Ln Nt1 7.266% 02/27/26 .....		.06/10/2022	Direct .....	35,588		35,588		2.C Z .....
96811*-AG-2	Wildcat Buyer Co Inc 2nd Incremental DD Term Ln Nt2 7.426% 02/27/26 .....		.06/21/2022	Direct .....	57,337		57,337		2.C Z .....
98538#-AA-9	Youth Enrichment Brands LLC Incremental Term Ln Nt 1 6.876% 06/06/28 .....		.06/06/2022	Direct .....	1,473,555		1,473,555		4.A Z .....
L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 2 6.467% 01/28/28 .....		.04/01/2022	Direct .....	49,106		49,106		4.C .....
C7740G-AB-7	Regent Purchaser Inv (RGL) New Term Ln Nt 2 0.000% 12/21/24 .....	A.	.06/30/2022	Interest Capitalization .....	137,110		137,110		6. *
12757*-AA-8	CMG Holdco LLC Term Ln Nt 1 6.524% 05/19/28 .....	D.	.05/19/2022	Direct .....	1,046,298		1,046,298		4.A Z .....
12757*-AB-6	CMG Holdco LLC Delayed Draw Term Ln Nt 2 6.362% 05/19/28 .....	D.	.06/03/2022	Direct .....	202,126		202,126		4.A Z .....
12757*-AB-6	CMG Holdco LLC Delayed Draw Term Ln Nt 1 6.524% 05/19/28 .....	D.	.05/19/2022	Direct .....	123,653		123,653		4.A Z .....
74935M-AD-8	RB Holdings Interco Term Ln Nt 1 6.150% 05/12/28 .....	D.	.05/11/2022	Direct .....	1,133,504		1,133,504		2.A FE .....
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						105,871,802	106,345,154	7,682	XXX
2509999997. Total - Bonds - Part 3						842,991,781	872,984,063	2,327,953	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						842,991,781	872,984,063	2,327,953	XXX
23281#-12-4	Cyprium Parallel Invs V LP Pfnd Units .....		.04/21/2022	Direct .....	23,090,450		2,309,045	0.00	2.A PL .....
000000-00-0	Itau Unibanco Hdg SA/KY Jr Sub Nt 4.625% Perpet. .....	D.	.06/24/2022	Direct .....	430,000,000		346,580	0.00	6,684 4.B FE .....
000000-00-0	Banco Mercantil De Norte Jr Sub Nt 5.875% Perpet. .....	D.	.06/28/2022	Direct .....	400,000,000		340,000	0.00	4,243 3.C FE .....
000000-00-0	Digital Group 0.5 Ltd Sub Nt 7.000% Perpet. .....	D.	.04/01/2022	Interest Capitalization .....	44,923,000		44,923	0.00	6. FE .....
25381Y-AC-5	Digital Group 0.5 Ltd Sub Nt 7.000% Perpet. .....	D.	.04/01/2022	Interest Capitalization .....	9,088,000		9,088	0.00	6. FE .....
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,049,636	XXX	10,927	XXX
4509999997. Total - Preferred Stocks - Part 3						3,049,636	XXX	10,927	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						3,049,636	XXX	10,927	XXX
5989999997. Total - Common Stocks - Part 3						XXX	XXX	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						XXX	XXX	XXX	XXX
5999999999. Total - Preferred and Common Stocks						3,049,636	XXX	10,927	XXX
6009999999 - Totals						846,041,417	XXX	2,338,880	XXX

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	3 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol				
											11	12	13	14	15											
..36202C-4P-5	GNMA Pool #2630 6.500% 08/20/28		..06/01/2022	Paydown .....		.251	.251	.264	.258	..(7)						.251						.7	08/20/2028	1.A .....		
..911760-6T-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z 7.250% 09/15/25		..06/01/2022	Paydown .....		.61,474	.61,474	.63,185	.61,761	..(287)							.61,474						.1,975	09/15/2025	1.A .....	
..911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z 6.750% 06/15/26		..06/01/2022	Paydown .....		.62,401	.62,401	.62,091	.62,235			.166					.62,401						.1,728	06/15/2026	1.A .....	
..911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1G 6.750% 06/15/28		..06/01/2022	Paydown .....		.51,803	.51,803	.54,394	.52,636	..(833)							.51,803						.1,452	06/15/2028	1.A .....	
0109999999. Subtotal - Bonds - U.S. Governments						175,929	175,929	179,934	176,890	..(961)							175,929						5,162	XXX	XXX	
..01F040-66-9	FNCL 4.0 6/11 TBA 4.000% 06/01/52		..06/08/2022	Nomura Securities Intl Nomura Securities Intl		12,942,617	13,000,000	12,987,305									12,987,305	..(44,688)	..(44,688)				17,333	06/07/2022	1.A FE .....	
..01F042-66-5	FNCL 4.5 6/15 TBA 4.500% 06/01/52		..06/08/2022	FHLMC Gold PC Pool #D62882 7.000% 08/15/25		20,231,250	20,000,000	20,317,969									20,317,969	..(86,719)	..(86,719)				30,000	06/07/2022	1.A FE .....	
..3128F2-FX-8			..06/01/2022	Paydown .....		1,484	1,484	1,446	1,469	..15							1,484						.43	08/15/2025	1.A .....	
..3128NE-A5-9	FHLMC Pool #1A0028 3.344% 10/25/35		..06/01/2022	Paydown .....		1,351	1,351	1,364	1,354	..(3)							1,351						.22	10/25/2035	1.A .....	
..312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/22		..06/01/2022	Paydown .....		1,531	1,531	1,571	1,532	..(1)							1,531						.45	12/15/2022	1.A .....	
..312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		..06/01/2022	Paydown .....		12,439	12,439	12,795	12,463	..(24)							12,439						.358	05/15/2023	1.A .....	
..313205-6B-3	FHLMC Pool #SB8066 1.500% 08/25/35		..06/01/2022	Paydown .....		720,344	720,344	737,001	736,249	..(15,905)							720,344						.4,441	08/25/2035	1.A .....	
..313205-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35		..06/01/2022	Paydown .....		273,184	273,184	279,384	279,093	..(5,909)							273,184						.1,690	10/25/2035	1.A .....	
..31320W-BC-6	FHLMC Pool #S08135 2.500% 03/25/51		..06/01/2022	Paydown .....		609,738	609,738	634,948	634,398	..(24,661)							609,738						.6,245	03/25/2051	1.A .....	
..31320W-CI-8	FHLMC Pool #S08182 2.000% 12/25/51		..06/01/2022	Paydown .....		68,977	68,977	.60,851	.8,126								.68,977						.115	12/25/2051	1.A .....	
..3132GK-ZN-9	FHLMC Pool #004649 3.500% 11/15/41		..06/01/2022	Paydown .....		534,332	534,332	555,368	553,445	..(19,113)							534,332						.7,756	11/15/2041	1.A .....	
..3132GL-X1-6	FGLMC Pool #005494 3.500% 01/15/42		..06/01/2022	Paydown .....		187,654	187,654	195,014	194,133	..(6,479)							187,654						.2,416	01/15/2042	1.A .....	
..3132GR-AS-0	FGLMC Pool #006017 3.500% 02/15/42		..06/01/2022	Paydown .....		74,436	74,436	77,361	77,064	..(2,628)							74,436						.1,087	02/15/2042	1.A .....	
..3132GR-ZW-4	FGLMC Pool #006757 3.500% 03/15/42		..06/01/2022	Paydown .....		25,668	25,668	26,455	26,379	..(710)								25,668						.371	03/15/2042	1.A .....
..3132GT-GV-3	FHLMC Pool #Q08012 3.500% 04/15/42		..06/01/2022	Paydown .....		110,273	110,273	114,590	114,194	..(3,920)							110,273						.1,445	04/15/2042	1.A .....	
..3132GT-JE-8	FHLMC Pool #008061 3.500% 05/15/42		..06/01/2022	Paydown .....		28,819	28,819	28,988	28,978	..(159)							28,819						.420	05/15/2042	1.A .....	
..31335G-EC-5	FHLMC Structured Ser 2008 M 7.000% 11/20/27		..06/01/2022	Paydown .....		1,191	1,191	1,164	1,182	..9							1,191						.30	03/15/2024	1.A .....	
..3133T3-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/23		..06/01/2022	Paydown .....		5,410	5,410	5,683	5,440	..(30)							5,410						.140	12/15/2023	1.A .....	
..3133T3-Q2-4	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		..06/01/2022	Paydown .....		14,113	14,113	14,601	14,176	..(63)							14,113						.395	02/15/2024	1.A .....	
..3133T3-X8-6	FHLMC REMIC Ser 1683 Z 6.500% 02/15/24		..06/01/2022	Paydown .....		25,156	25,156	25,314	25,127	..29							25,156						.684	02/15/2024	1.A .....	
..3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		..06/01/2022	Paydown .....		6,525	6,525	6,727	6,570	..(45)							6,525						.173	04/15/2026	1.A .....	
..3133TA-CQ-3	FHLMC REMIC Ser 1967-BA 7.000% 06/17/27		..06/01/2022	Paydown .....		2,230	2,230	2,302	2,241	..(10)							2,230						.65	06/17/2027	1.A .....	
..3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/20/27		..06/01/2022	Paydown .....		26,193	26,193	27,196	26,558	..(365)							26,193						.769	11/20/2027	1.A .....	
..31342A-P4-5	FHLMC Pool #780443 2.239% 03/25/33		..06/01/2022	Paydown .....		8,137	8,137	8,129	8,126	..11							8,137						.73	03/25/2033	1.A .....	
..31356B-CJ-7	FHLMC Gold PC Pool #D49973 6.000% 03/15/24		..06/01/2022	Paydown .....		6,977	6,977	6,245	6,783	..194							6,977						.203	03/15/2024	1.A .....	
..31358M-P4-0	FNMA REMIC Ser 1992-71X 8.250% 05/25/22		..05/01/2022	Paydown .....		488	488	508	486	..2							488						.14	05/25/2022	1.A .....	
..31358M-WZ-3	FNMA REMIC Ser 1992-49 CI L 7.000% 04/25/22		..04/01/2022	Paydown .....		.41	.41	.41	.41								.41						.1	04/25/2022	1.A .....	
..31358N-SB-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/25/22		..06/01/2022	Paydown .....		1,153	1,153	1,186	1,150	..3							1,153						.33	07/25/2022	1.A .....	
..31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/23		..06/01/2022	Paydown .....		.436	.436	.430	.434	..2							.436						.10	07/25/2023	1.A .....	
..31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25/23		..06/01/2022	Paydown .....		5,149	5,149	5,081	5,122	..27							5,149						.137	07/25/2023	1.A .....	
..31359J-LQ-5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18/27		..06/01/2022	Paydown .....		17,495	17,495	17,151	17,336	..159							17,495						.470	09/18/2027	1.A .....	
..31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10/17/38		..06/01/2022	Paydown .....		.999	.999	1,024	1,012	..(13)							.999						.26	10/17/2038	1.A .....	
..31361H-TQ-9	FNMA DUS Pool #461459 5.450% 11/25/23		..06/01/2022	Paydown .....		9,496	9,496	9,774	9,500	..(4)							9,496						.218	11/25/2023	1.A .....	
..31361H-NY-9																										

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.3138AE-J8-3	FNMA Pool #A11186 4.00% 04/25/41		06/01/2022	Paydown .....		99,360	99,360	100,030	99,972	(612)			(612)		.99,360					1,669	04/25/2041	1.A .....
.3138EA-JU-3	FNMA Pool #AK5760 3.00% 04/25/42		06/01/2022	Paydown .....		32,878	32,878	31,957	31,999	880			880		.32,878					411	04/25/2042	1.A .....
.3138MB-AH-6	FNMA Pool #AP4507 3.00% 09/25/42		06/01/2022	Paydown .....		27,855	27,855	28,087	28,084	(230)			(230)		.27,855					382	09/25/2042	1.A .....
.3138MC-3U-6	FNMA Pool #AP8910 3.50% 10/25/42		06/01/2022	Paydown .....		105,871	105,871	106,930	106,824	(953)			(953)		.105,871					1,525	10/25/2042	1.A .....
.3138W9-GP-9	FNMA Pool #AS0205 3.00% 08/25/43		06/01/2022	Paydown .....		39,655	39,655	37,604	37,817	1,838			1,838		.39,655					462	08/25/2043	1.A .....
.3138WE-VB-2	FNMA Pool #AS5109 3.50% 06/25/45		06/01/2022	Paydown .....		572,932	572,932	592,659	591,658	(18,727)			(18,727)		.572,932					7,491	06/25/2045	1.A .....
.3138WF-B6-2	FNMA Pool #AS5460 3.50% 07/25/45		06/01/2022	Paydown .....		417,709	417,709	435,266	434,400	(16,690)			(16,690)		.417,709					5,548	07/25/2045	1.A .....
.3138WF-NY-8	FNMA Pool #AS5806 3.00% 09/25/45		06/01/2022	Paydown .....		246,332	246,332	248,468	248,317	(1,985)			(1,985)		.246,332					3,047	09/25/2045	1.A .....
.3138WF-WB-9	FNMA Pool #AT8147 3.00% 07/25/43		06/01/2022	Paydown .....		22,313	22,313	21,612	21,681	632			632		.22,313					279	07/25/2043	1.A .....
.3138X0-V5-1	FNMA Pool #AU1631 3.00% 07/25/43		06/01/2022	Paydown .....		67,486	67,486	65,366	65,569	1,917			1,917		.67,486					815	07/25/2043	1.A .....
.3138X2-VU-5	FNMA Pool #AU3326 3.50% 07/25/43		06/01/2022	Paydown .....		379,598	379,598	383,394	382,828	(3,230)			(3,230)		.379,598					5,964	07/25/2043	1.A .....
.3138X3-CJ-9	FNMA Pool #AU3672 3.50% 07/25/43		06/01/2022	Paydown .....		6,857	6,857	6,925	6,913	(57)			(57)		.6,857					100	07/25/2043	1.A .....
.3138X3-EJ-7	FNMA Pool #AU3736 3.00% 08/25/43		06/01/2022	Paydown .....		262,220	262,220	253,985	254,762	7,458			7,458		.262,220					3,225	08/25/2043	1.A .....
.3138YH-U2-4	FNMA Pool #AY4200 3.00% 05/25/45		06/01/2022	Paydown .....		122,076	122,076	122,695	122,682	(605)			(605)		.122,076					1,473	05/25/2045	1.A .....
.3138YK-HF-3	FNMA Pool #AY5629 3.00% 06/25/45		06/01/2022	Paydown .....		25,053	25,053	25,142	25,136	(84)			(84)		.25,053					298	06/25/2045	1.A .....
.3138YV-KL-2	FNMA Pool #AZ3898 3.00% 05/25/45		06/01/2022	Paydown .....		228,081	228,081	230,104	229,951	(1,870)			(1,870)		.228,081					2,340	05/25/2045	1.A .....
.313920-XA-3	FNMA REMIC Ser 2001-47 ZK 6.50% 09/25/31		06/01/2022	Paydown .....		2,954	2,954	3,054	3,001	(46)			(46)		.2,954					77	09/25/2031	1.A .....
.313920-XZ-8	10/25/31		06/01/2022	Paydown .....		1,173	1,173	1,166	1,176	(3)			(3)		.1,173					32	10/25/2031	1.A .....
.31392R-YX-3	FHLMC REMIC Ser 2489 CI PE 6.00% 08/15/32		06/01/2022	Paydown .....		20,812	20,812	20,700	20,723	.89			.89		.20,812					502	08/15/2032	1.A .....
.31392T-IT-3	FHLMC REMIC Ser 2478 JF 6.00% 08/15/22		06/01/2022	Paydown .....		2,453	2,453	2,555	2,452	(45)			(45)		.2,453					60	08/15/2022	1.A .....
.31393A-2V-8	05/23		06/01/2022	Paydown .....		27,227	27,227	27,840	27,178	.49			.49		.27,227					622	05/25/2023	1.A .....
.31393B-T4-7	FNMA REMIC Tr Ser 2003-116 1A41 5.398%		06/01/2022	Paydown .....		33,350	33,350	33,611	33,395	(45)			(45)		.33,350					766	10/25/2042	1.A .....
.31394W-CK-2	10/25/42		06/01/2022	Paydown .....		10,703	10,703	9,698	10,504	199			199		.10,703					194	04/15/2024	1.A .....
.31408G-KD-8	FNMA Pool #850892 5.00% 10/01/35		06/01/2022	Paydown .....		4,545	4,545	4,545	4,545	(454)			(454)		.4,545					107	10/01/2035	1.A .....
.31409Y-BM-2	FNMA Pool #B852444 5.00% 10/01/35		06/01/2022	Paydown .....		1,432	1,432	1,432	1,432	(1,432)			(1,432)		.1,432					30	10/01/2035	1.A .....
.31409Y-LG-6	FNMA Pool #B88249 5.00% 01/25/36		06/01/2022	Paydown .....		30,087	30,087	30,087	30,087	(30,087)			(30,087)		.30,087					511	01/25/2036	1.A .....
.3140E5-WA-6	FNMA Pool #B82440 3.00% 11/25/45		06/01/2022	Paydown .....		13,406	13,406	13,650	13,638	(232)			(232)		.13,406					168	11/25/2045	1.A .....
.3140H5-JII-2	FNMA Pool #B3876 3.00% 01/25/48		06/01/2022	Paydown .....		268,199	268,199	259,964	260,149	8,050			8,050		.268,199					3,307	01/25/2048	1.A .....
.3140J5-LM-9	FNMA Pool #BM1231 3.50% 11/25/31		06/01/2022	Paydown .....		625,319	625,319	647,650	643,963	(18,644)			(18,644)		.625,319					8,978	11/25/2031	1.A .....
.3140KD-BK-5	FNMA Pool #BP5441 3.00% 06/25/50		06/01/2022	Paydown .....		743,569	743,569	742,258	761,999	(38,430)			(38,430)		.743,569					9,130	06/25/2050	1.A .....
.3140QB-3K-9	FNMA Pool #CA1701 4.00% 05/25/48		06/01/2022	Paydown .....		139,224	139,224	142,052	141,915	(2,691)			(2,691)		.139,224					2,190	05/25/2048	1.A .....
.3140X9-6Y-6	FNMA Pool #FM6286 2.500% 01/25/51		06/01/2022	Paydown .....		365,898	365,898	381,591	381,233	(15,335)			(15,335)		.365,898					3,608	01/25/2051	1.A .....
.3140XG-5K-1	FN FS1749 FN FS1749 2.500% 04/25/52		06/01/2022	Paydown .....		85,746	85,746	78,397	7,349	7,349			7,349		.85,746					179	04/25/2052	1.A .....
.31412W-TB-2	FNMA Pool #937146 6.50% 05/25/37		06/01/2022	Paydown .....		577	577	588	587	(10)			(10)		.577					16	05/25/2037	1.A .....
.31413H-G3-6	FNMA Pool #945818 6.00% 07/25/37		06/01/2022	Paydown .....		1,471	1,471	1,476	1,475	(4)			(4)		.1,471					37	07/25/2037	1.A .....
.31418B-SY-3	FNMA Pool # MA2334 3.500% 07/25/45		06/01/2022	Paydown .....		179,868	179,868	185,348	185,259	(5,392)			(5,392)		.179,868					2,636	07/25/2045	1.A .....
.31418C-T9-5	FNMA Pool #MA3275 3.00% 02/25/48		06/01/2022	Paydown .....		115,604	115,604	112,115	112,142	3,462			3,462		.115,604					1,371	02/25/2048	1.A .....
.31418C-XN-9	FNMA Pool #MA3384 4.00% 06/25/48		06/01/2022	Paydown .....		604,828	604,828	616,216	615,947	(11,119)			(11,119)		.604,828					9,527	06/25/2048	1.A .....
.31418D-CA-8	FNMA Pool #MA3664 4.00% 05/25/49		06/01/2022	Paydown .....		812,037	812,037	839,714	839,632	(27,595)			(27,595)		.812,037					12,765	05/25/2049	1.A .....
.31418D-CB-6	FNMA Pool #MA3665 4.50% 05/25/49		06/01/2022																			

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con- tractual Maturity Date	21 Bond Interest/ Stock Dividends Received During Year	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
..592247-II3-0	Metropolitan P&E IL St Tax Rev Ser 2002-A 5.500% 12/15/23	..06/15/2022	Call	100.0000			.990,000	.990,000	1,110,572	1,009,795		(4,441)		(4,441)		1,005,354		(15,354)	(15,354)	27,225	12/15/2023	2.B FE		
..626207-YF-5	Municipal Elec Auth GA Rev Bld Amer Bd Units 3&4 Ser J 6.637% 04/01/57	..04/01/2022	Call	100.0000			.111,000	.111,000	.111,000	.111,000							.111,000				3,684	04/01/2057	1.G FE	
..646080-RG-8	New Jersey St Hgr Ed Auth Rev LBASS Sr AMT Ser 15-1A 4.000% 12/01/25	..05/25/2022	Call	0.0000																	(29,327)	12/01/2025	1.C FE	
..646080-RH-6	New Jersey St Hgr Ed Auth Rev LBASS Sr AMT Ser 15-1A 4.000% 12/01/26	..05/25/2022	Call	0.0000																	(31,476)	12/01/2026	1.C FE	
..646080-SD-4	New Jersey St Hgr Ed Auth Rev LBASS Amt-Senior-Ser 1A 3.250% 12/01/29	..05/25/2022	Various																		(8,565)	12/01/2029	1.C FE	
..646080-SE-2	Senior-Ser 1A 3.250% 12/01/30	..05/25/2022	Various																		(6,435)	12/01/2030	1.C FE	
..677659-SJ-4	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fresh Wtr 5.500% 06/01/22	..06/01/2022	Maturity				5,370,000	5,370,000	6,180,870	5,400,120		(30,120)		(30,120)		5,370,000				147,675	06/01/2022	1.A FE		
..708796-X3-6	Pennsylvania Hsg Fin Agy Rev LBASS Ref AMT Ser 118A 3.850% 10/01/30	..04/01/2022	Call	100.0000			1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				25,988	10/01/2030	1.B FE		
..956704-SN-1	West Virginia Univ Rev PJS Ser A 5.250% 04/01/28	..04/01/2022	Call	100.0000			.550,000	.550,000	.566,205	.559,967		(338)		(338)		.559,629		(9,629)	(9,629)	14,438	04/01/2028	1.E FE		
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>							55,358,208	55,184,341	56,988,161	22,372,120		(302,043)		(302,043)		55,514,598		(156,390)	(156,390)	404,184	XXX	XXX		
..000000-00-0	Kosmos Energy Ltd Cr Nt 7.125% 04/04/26	..06/15/2022	Direct				.475,000	.500,000	.496,050	.484,800		11,648		273		.11,921		.496,721	(21,721)	(21,721)	25,036	04/04/2026	4.B FE	
..000000-00-0	Stillwater Mining Co Cr Nt 4.000% 11/16/26	..04/06/2022	Direct				.190,750	.200,000	.191,500				244		244		.191,744		(994)	(994)	3,156	11/16/2026	3.C FE	
..001760-AA-4	AMF Florence LLC Sr Sec NT 3.210% 12/31/35	..06/30/2022	Redemption	100.0000			.134,394	.134,394	.134,394	.134,394						.134,394				2,157	12/31/2035	2.C PL		
..00206R-HS-4	AT&T Inc Sr Nt 3.600% 07/15/25	..04/26/2022	Various				10,134,645	10,000,000	9,950,678	9,970,271		2,515		2,515		.9,972,785		27,215	27,215	415,645	07/15/2025	2.B FE		
..004421-VE-0	ACE Securities Corp RMBS Ser 2006-SL1 CI A 1.944% 09/25/35	..06/27/2022	Paydown				.35,605	.35,605	.14,256	.14,256		21,349		21,349		.35,605				96	09/25/2035	1.D FM		
..00764M-BT-3	Aegis ABS Trust RMBS Ser 2004-2 CI M1 2.524% 06/25/34	..06/27/2022	Paydown				.74,646	.74,646	.68,301	.73,465		1,181		1,181		.74,646				.401	06/25/2034	1.A FM		
..02150F-AA-8	Countrywide Alternative Ln Tr RMBS Ser 2007-BCB CI A1 5.500% 05/25/37	..06/01/2022	Paydown				.16,626	.17,004	.14,495	.11,831		2,664		2,664		.14,495		2,130	2,130	.372	05/25/2037	1.D FM		
..02376*-AA-0	American Airlines Pass Through EETC Ser 2018-Cl A 4.140% 06/15/27	..06/15/2022	Redemption	100.0000			.709,552	.709,552	.709,552	.709,552						.709,552				14,688	06/15/2027	1.F Z		
..023765-AA-8	American Airlines Inc LBASS EETC Ser 16-2 CI AA 3.200% 06/15/28	..06/15/2022	Redemption	100.0000			.18,000	.18,000	.18,045	.18,042		(42)		(42)		.18,000				.288	06/15/2028	2.A FE		
..023771-R9-1	American Airlines Inc LBASS EETC Ser 2016-3 Cl AA 3.000% 10/15/28	..04/15/2022	Redemption	100.0000			.13,774	.13,774	.13,929	.13,918		(145)		(145)		.13,774				.207	10/15/2028	2.A FE		
..02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27	..04/15/2022	Redemption	100.0000			.50,553	.50,553	.49,021	.48,296		.862		.1,395		.2,257		.50,553				.935	04/15/2027	3.B FE
..02665U-AA-3	American Homes 4 Rent LBASS Ser 2014-SFR2 CI A 3.786% 10/17/36	..06/01/2022	Paydown				.22,603	.22,603	.23,811	.23,333		(730)		(730)		.22,603				.352	10/17/2036	1.A FE		
..02665X-AA-7	American Homes 4 Rent RMBS Ser 2014-SFR3 CI A 3.678% 12/17/36	..06/01/2022	Paydown				.97,929	.97,929	.98,198	.97,732		198		198		.97,929				.2,077	12/17/2036	1.A FE		
..02666B-AA-4	American Homes 4 Rent LBASS Ser 2015-SFR2 CI A 3.732% 10/17/52	..06/01/2022	Paydown				.25,107	.25,107	.27,320	.26,649		(1,542)		(1,542)		.25,107				.390	10/17/2052	1.A FE		
..031162-CH-1	Amgen Inc St Nt 2.250% 08/19/23	..05/10/2022	JP Morgan Securities LLC				4,971,500	5,000,000	4,987,450	4,996,892		675		675		.4,997,567		(26,067)	(26,067)	.82,188	08/19/2023	2.A FE		
..033348-AA-7	Anchorage Permit Ctr Bldg Ls Tr CTL 6.340% 02/15/25	..06/15/2022	Redemption	100.0000			.71,764	.71,764	.71,764	.71,764						.71,764				.1,897	02/15/2025	1.B ..		
..03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1 2.466% 12/25/59	..06/01/2022	Paydown				.766,882	.766,882	.767,641	.766,882						.766,882				.7,485	12/25/2059	1.A ..		
..040104-MF-5	Argent Securities Inc RMBS Ser 2004-II1 Cl M2 2.674% 11/25/34	..04/25/2022	Paydown				.131,155	.131,155	.125,110	.130,981		174		174		.131,155				.549	11/25/2034	1.A FE		

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value			16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
															11	12	13	14	15						
..04541G-GB-2	Asset Backed Securities Corp RMBS Ser 2003-HE6 CI M1 2.599% 11/25/33		..06/27/2022	Paydown .....		20,513	20,513	19,698	20,352		161			161		20,513							..97	..11/25/2033	1.A FM .....
..05565S-AA-2	Burlington Northern PTC Ser 2006-2 5.629% 04/01/24		..04/01/2022	Various .....		425,824	425,824	425,824	425,824							425,824							..11,985	..04/01/2024	1.B FE .....
..05568D-AA-2	BNSF Railway Co ABS PTC Ser 2006-3 5.342% 04/01/24		..04/01/2022	Various .....		484,525	484,525	484,525	484,525							484,525							..12,942	..04/01/2024	1.C FE .....
..05951G-AV-4	Banc of America Funding Corp RMBS Ser 2007-2 CI 1A7 5.750% 03/25/37		..06/01/2022	Paydown .....		19,129	19,129	21,074	18,652	18,807		..16			..16		18,822		..307	..307			..568	..03/25/2037	1.D FM .....
..06051G-FB-0	Bank of America Corp Sr Nt 4.125% 01/22/24		..04/21/2022	Bank of America BISD Dealer .....		5,081,050	5,000,000	4,996,350	4,999,124		129			129		4,999,254		..81,796	..81,796			..156,406	..01/22/2024	1.G FE .....	
..06051G-FL-8	Bank of America Corp Sub Nt 4.250% 10/22/26		..05/13/2022	Bank of America BISD Dealer .....		6,990,330	7,000,000	6,966,190	6,984,369		973			973		6,985,341		..4,989	..4,989			..156,424	..10/22/2026	2.A FE .....	
..06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UB57 CI ASB 3.429% 09/15/48		..06/01/2022	Paydown .....		229,426	229,426	236,306	230,990		(1,564)			(1,564)		229,426							..3,436	..09/15/2048	1.A .....
..06054M-AC-7	Banc of America Comm Mtg Tr CMBS Ser 2016-UB10 CI ASB 3.019% 06/15/49		..06/01/2022	Paydown .....		211,305	211,305	209,704	210,423		881			881		211,305							..2,995	..06/15/2049	1.A .....
..06427D-AQ-6	Bank of America Comm Mtg Tr CMBS Ser 2017-BNK3 CI ASB 3.366% 02/15/50		..06/01/2022	Paydown .....		153,539	153,539	158,141	155,006		(1,467)			(1,467)		153,539							..2,247	..02/15/2050	1.A .....
..07331Y-AA-8	Bayview Opport Mast Fund Trust RMBS Ser 2017-SPL4 CI A 3.500% 01/25/55		..05/28/2022	Paydown .....		390,517	390,517	400,500	393,645		(3,128)			(3,128)		390,517							..5,651	..01/25/2055	1.A .....
..07332B-AA-7	Bayview Opport Mast Fund Trust RMBS Ser 2017-RT1 CI A1 3.000% 03/28/57		..05/28/2022	Paydown .....		1,020,133	1,020,133	1,026,727	1,020,666		(534)			(534)		1,020,133							..12,576	..03/28/2057	1.A .....
..07333A-AA-8	Bayview Opport Mast Fund Trust RMBS Ser 2017-RT5 CI A 3.500% 05/28/69		..06/28/2022	Paydown .....		536,703	536,703	531,478	534,091		2,612			2,612		536,703							..8,074	..05/28/2069	1.A .....
..07333B-AA-6	Bayview Opport Mast Fund Trust RMBS Ser 2017-SPL2 CI A 4.000% 06/28/54		..05/28/2022	Paydown .....		3,839,788	3,839,788	3,896,185	3,868,437		(28,648)			(28,648)		3,839,788							..63,473	..06/28/2054	1.A .....
..07386H-HU-1	Bear Stearns Alt- A Tr RMBS Ser 2004-12 CI 1M1 2.554% 01/25/35		..06/27/2022	Paydown .....		912,550	912,550	831,989	874,847		37,702			37,702		912,550							..4,591	..01/25/2035	1.A FM .....
..07401P-AA-2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI 1A 1.944% 03/25/37		..06/27/2022	Paydown .....		7,126	7,126	3,096	3,096							3,096		..4,030	..4,030			..15	..03/25/2037	1.A FM .....	
..09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 CI W 2.500% 07/21/30		..04/21/2022	Paydown .....		117,687	117,687	117,687	117,687						117,687							..1,487	..07/21/2030	4.B FE .....	
..110122-DC-9	Bristol-Myers Squibb Co Sr Nt 3.875% 08/15/25		..04/04/2022	Call 103,2850 Redemption 100,0000		1,875,656	1,816,000	1,806,316	1,808,931		465			465		1,809,396		..6,604	..6,604			..104,419	..08/15/2025	1.F FE .....	
..117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Lease Rent 7.230% 10/15/22		..04/15/2022	Paydown .....		216,039	216,039	216,039	216,039						216,039							..7,810	..10/15/2022	1.B .....	
..124857-AP-8	CBS Corp Sr Nt 3.500% 01/15/25		..04/18/2022	Call 101,7670		466,093	458,000	434,895	445,681		1,129			1,129		446,810		..11,190	..11,190			..20,249	..01/15/2025	2.B FE .....	
..12510F-AB-0	CDS Receivables Trust LBASS Ser 2019-2 CI A2 2.110% 03/15/27		..06/14/2022	Paydown .....		563,873	563,873	563,816	563,858		15			15		563,873							..4,903	..03/15/2027	1.A FE .....
..12510G-AB-8	CDS Receivables Trust LBASS Ser 2019-1 CI A2 2.800% 09/14/26		..06/14/2022	Paydown .....		685,738	685,738	685,662	685,728		10			10		685,738							..7,371	..09/14/2026	1.A FE .....
..125248-AA-8	CED Win Holdings LLC Ser Nt 4.410% 12/31/28		..06/30/2022	Paydown .....		969,271	969,271	969,271	969,271						969,271							..21,372	..12/31/2028	2.C .....	
..12553H-AA-6	CIM Trust RMBS Ser 2017-7 CI A 3.000% 04/25/57		..06/01/2022	Paydown .....		1,791,662	1,791,662	1,807,593	1,790,289		1,373			1,373		1,791,662							..22,585	..04/25/2057	1.A .....
..12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 CI M1 5.170% 10/20/32		..06/01/2022	Paydown .....		129,100	129,100	129,866	129,618		(518)			(518)		129,100							..2,648	..10/20/2032	1.A FM .....
..12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser 2007-A2 CI 1A13 5.750% 02/25/37		..06/01/2022	Paydown .....		34,118	39,520	32,018	32,018							32,018		..2,100	..2,100			..966	..02/25/2037	1.D FM .....	
..12566U-AT-1	Citimortgage Alternative Ln Tr RMBS Ser 2007-A2 CI 2A1 5.500% 09/25/22		..06/01/2022	Paydown .....		4,808	4,808	4,674	4,788		20			20		4,808							..89	..09/25/2022	1.A FM .....
..12591U-AG-8	Comm Mortgage Trust CMBS Ser 2014-UB2 CI XA 1.238% 03/10/47		..06/01/2022	Paydown .....		274,193	62,343		(62,343)						(62,343)							..17,440	..03/10/2047	1.A FE .....	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
12593F-BB-9	Comm Mortgage Trust CMBS Ser 2015-LC21 CI ASB 3.42% 07/10/48	06/01/2022	Paydown			420,896	420,896	433,510	423,517	(2,620)			(2,620)		420,896					6,259	07/10/2048	1.A
12593J-BC-9	Comm Mortgage Trust CMBS Ser 2015-CR24 CI ASB 3.445% 08/10/55	06/01/2022	Paydown			826,565	826,565	851,353	831,653	(5,088)			(5,088)		826,565					11,865	08/10/2055	1.A
12593J-BE-5	Comm Mortgage Trust CMBS Ser 2015-CR24 CI A4 3.432% 08/10/55	06/01/2022	Paydown			84,522	84,522	85,364	84,695	(23)			(23)		84,672					1,231	08/10/2055	1.A
12593Y-BC-6	Comm Mortgage Trust CMBS Ser 2016-CR28 CI ASB 3.525% 02/10/49	06/01/2022	Paydown			908,192	908,192	935,414	915,382	(7,189)			(7,189)		908,192					13,340	02/10/2049	1.A
12594P-AW-1	Credit Suisse Mortgage Trust CMBS Ser 2016-NXSR CI ASB 3.565% 12/15/49	06/01/2022	Paydown			211,635	211,635	213,815	213,362	(1,728)			(1,728)		211,635					3,146	12/15/2049	1.A
12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 CI A1 3.650% 07/25/58	06/01/2022	Paydown			394,216	394,216	394,162	393,849	367			367		394,216					6,014	07/25/2058	1.A
12598P-AA-5	COLT Funding LLC RMBS Ser 2021-RPL1 CI A1 1.665% 09/25/61	06/01/2022	Paydown			465,420	465,420	465,419	465,400	20			20		465,420					3,136	09/25/2061	1.A FE
12635Q-BE-9	Comm Mortgage Trust CMBS Ser 2015-CR27 CI ASB 3.404% 10/10/58	06/01/2022	Paydown			1,255,018	1,255,018	1,292,631	1,264,209	(9,191)			(9,191)		1,255,018					19,612	10/10/2058	1.A
126405-AA-7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4 CI A1 2.000% 01/25/60	06/01/2022	Paydown			669,662	669,662	691,145	687,856	(18,194)			(18,194)		669,662					5,343	01/25/2060	1.A FE
126650-BP-4	CVS Health Corp LBASS PTC Nt 6.036% 12/10/28	06/10/2022	Various			114,744	114,744	132,037	122,920	(8,176)			(8,176)		114,744					2,888	12/10/2028	2.B FE
126650-BQ-2	CVS Health Corp LBASS PTC Nt 6.943% 01/10/30	06/10/2022	Various			194,975	194,975	196,720	196,077	(1,101)			(1,101)		194,975					5,645	01/10/2030	2.B FE
126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32	06/10/2022	Various			54,156	54,156	70,009	62,809	(8,652)			(8,652)		54,156					1,695	01/10/2032	2.B FE
12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36	06/10/2022	Redemption	100,0000		95,755	95,755	95,755	95,755						95,755					1,878	01/10/2036	2.B FE
126671-GB-7	CIWABS Inc RMBS Ser 2004-5 CI 1A 2.124% 10/25/34	06/27/2022	Paydown			2,086	2,086	1,968	2,016	.71			.71		2,086					10	10/25/2034	1.A FM
126673-VE-9	CIWABS Inc RMBS Ser 2004-U CI 2A 1.594% 03/15/34	06/15/2022	Paydown			22,636	22,636	9,439	9,439	13,196			13,196		22,636					54	03/15/2034	1.A FM
126676G-AX-1	Countrywide Alternative Ln Tr RMBS Ser 2005-10CB CI 1A2 2.074% 05/25/35	06/25/2022	Paydown			113,806	113,806	110,495	89,512	.87,964			1,547		89,512					24,294	05/25/2035	1.D FM
126676G-II-4	Countrywide Alternative Ln Tr RMBS Ser 2005-34CB CI 1A4 5.500% 09/25/35	06/01/2022	Paydown			113,752	113,752	112,739	94,443	18,346			964		19,310					2,686	09/25/2035	1.D FM
126676G-XN-8	Countrywide Alternative Ln Tr RMBS Ser 2005-30CB CI 1A4 5.500% 08/25/35	06/01/2022	Paydown			143,194	143,194	142,311	133,211	120,317			12,894		133,211					9,984	08/25/2035	1.D FM
126686-AC-8	Countrywide Alternative Ln Tr RMBS Ser 2005-57CB CI 4A3 5.500% 12/25/35	06/15/2022	Paydown			52,309	52,309	18,109	18,109	12,290			12,290		30,399					21,910	11/15/2036	1.D FM
126688-Y8-8	Countrywide Alternative Ln Tr RMBS Ser 2005-57CB CI 4A3 5.500% 12/25/35	06/01/2022	Paydown			9,673	9,673	9,838	8,231	7,222			1,009		8,231					1,442	12/25/2035	1.D FM
12668F-AB-0	CIWHL Inc RMBS Ser 2005-27 CI 1A3 5.500% 01/15/37	06/15/2022	Paydown			13,743	13,743	13,000	13,148	.595			.595		13,743					21	01/15/2037	1.A FM
126694-NS-3	CIWHL Inc RMBS Ser 2006-HYB1 CI 1A1 2.761% 12/25/35	06/01/2022	Paydown			21,963	21,963	21,376	21,260	.397			.306		21,963					503	12/25/2035	1.D FM
126694-WE-4	CIWHL Inc RMBS Ser 2006-I CI 2A1 1.474% 03/20/36	06/01/2022	Paydown			77,497	77,497	76,208	.57,289	.57,289					57,289					20,208	03/20/2036	1.D FM
126694F-T2-9	CIWHL Inc RMBS Ser 2004-14 CI 2A5 3.149% 08/25/34	06/01/2022	Paydown			138,058	138,058	135,480	136,627	1,431			1,431		138,058					1,598	08/25/2034	1.A FM
126696-R3-7	Countrywide Home Loans RMBS Ser 2005-15 CI A7 5.500% 08/25/35	06/01/2022	Paydown			517	517	.509	.375	.139					513					4	08/25/2035	1.D FM
12714#-AA-6	CTL Tr Ser 2019-3 Boston U (Geneva) 3.606% 12/15/28	06/15/2022	Redemption	100,0000		143,005	143,005	143,005	143,005						143,005					2,150	12/15/2028	1.D
12722*-AA-0	CTL 2019-22 Tr (BU-Sydney) Sr Nt 2.780% 06/15/27	06/15/2022	Redemption	100,0000		416,029	416,029	416,029	416,029						416,029					4,776	06/15/2027	1.D

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
..127390-AA-9	CED Nevada Virginia Financing Sr Nt 3.770% 12/31/46	..06/30/2022	Redemption	100.0000			1,011	1,011	1,011												11	12/31/2046	2.C	
..161175-BB-9	Charter Comm Opt 1st Lien Sr Sec Nt 4.464% 07/23/22	..06/12/2022	Call	100.0000			3,250,000	3,250,000	3,464,495	3,296,800		(46,800)		(46,800)								124,726	07/23/2022	2.C FE
..16165M-AD-0	Chaseflex Tr RMBS Ser 2006-2 CI A2B 1.824% 09/25/36	..06/27/2022	Paydown				15,046	12,031	9,208	10,088		15		15								30	09/25/2036	1.D FM
..162765-AS-0	CHEC Loan Trust RMBS Ser 2004-2 CI A3 2.104% 07/25/34	..06/27/2022	Paydown				851,446	851,446	819,613	832,111		19,335		19,335								4,062	07/25/2034	1.A FM
..16412X-AK-1	Cheniere Corp Christi HD 1st Lien 2.742% 12/31/39	..04/27/2022	Tax Free Exchange				13,602,555	13,600,000	13,602,700	13,602,591		(36)		(36)								123,268	12/31/2039	2.C FE
..170250-AC-1	Countrywide Home Loans RMBS Ser 2007-J3 CI A3 6.000% 07/25/37	..06/01/2022	Paydown				14,417	12,507	10,627	8,488	2,475	7		2,482								351	07/25/2037	1.D FM
..17291E-AK-9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 CI AAB 3.512% 12/10/49	..06/01/2022	Paydown	Goldman Sachs & Company			273,311	273,311	276,769	275,987		(2,676)		(2,676)								4,130	12/10/2049	1.A
..172967-KJ-9	Citigroup Inc Sub Nt 4.600% 03/09/26	..05/17/2022					5,013,700	5,000,000	5,331,150	5,181,008		(15,250)		(15,250)								159,722	03/09/2026	2.B FE
..173076-YH-5	Citigroup Mtg Loan Trust RMBS Ser 2005-5 CI 21A5 5.500% 08/25/35	..06/01/2022	Paydown				50,681	56,791	52,482	52,482												1,225	08/25/2035	1.D FM
..17313J-AF-1	Citigroup Mtg Loan Trust RMBS Ser 2007-WFH4 CI M1 3.274% 07/25/37	..06/25/2022	Paydown				1,782,027	1,782,027	1,835,487	1,792,895		(10,868)		(10,868)								13,299	07/25/2037	1.A FM
..17324V-AH-7	Citigroup Mtg Loan Trust RMBS Ser 2015-PS1 CI A1 3.750% 09/25/42	..06/01/2022	Paydown				382,309	382,309	388,518	385,247		(2,938)		(2,938)								5,929	09/25/2042	1.A
..17326Q-AA-1	Citigroup Mortgage Ln Trust Inc RMBS Ser 2018- RP1 CI A1 3.000% 09/25/64	..06/01/2022	Paydown				1,292,711	1,292,711	1,282,273	1,287,556		5,155		5,155								15,386	09/25/2064	1.A
..17327D-AA-9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1 3.250% 03/25/61	..06/01/2022	Paydown				1,755,003	1,755,003	1,751,723	1,755,022		(19)		(19)								23,067	03/25/2061	1.A
..17327R-AA-8	Constellation Brands Inc S Nt 4.250% 01/25/66	..06/01/2022	Paydown				461,576	461,576	471,673	469,108		(7,532)		(7,532)								6,420	01/25/2066	1.A
..21036P-AL-2	Continental Airlines Inc LBASS EETC Ser 2012-1 CI A 4.150% 04/11/24	..06/08/2022	Call	101.5239			4,060,955	4,000,000	3,730,000	3,953,930		14,684		14,684								31,386	31,386	163,428
..210795-PZ-7	Continental Airlines Inc LBASS EETC Ser 2007-1 CI B 6.903% 10/19/23	..04/11/2022	Paydown				52,418	52,418	55,155	54,569		(2,151)		(2,151)								1,088	04/11/2024	2.C FE
..21079R-AA-0	Credit Suisse New York Sr Nt 2.800% 04/08/22	..04/19/2022	Paydown				281,482	281,482	293,143	281,482												9,715	10/19/2023	3.A FE
..22550L-2B-6	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36	..04/08/2022	Various				9,000,000	9,000,000	8,999,714	8,999,978		22		22								125,300	04/08/2022	1.E FE
..245826-AA-2	Delta Airlines Inc PTC Ser 2020-A 2.500% 12/10/29	..06/30/2022	Redemption	100.0000			547,030	547,030	547,030	(200,735)												5,761	09/30/2036	2.B PL
..247361-ZW-1	Deutsche Alt-A Sec Inc RMBS Ser 2003-2KS CI A6 5.470% 09/25/33	..06/10/2022	Redemption	100.0000			54,215	54,215	54,215	54,215												678	12/10/2029	2.B FE
..251510-AW-3	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI A6 5.240% 12/25/33	..06/01/2022	Paydown				845	845	845	844		1		1								18	09/25/2033	1.A FM
..251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI A6 5.180% 01/25/34	..06/01/2022	Paydown				1,460	1,460	1,460	1,471		(11)		(11)								96	12/25/2033	1.A FM
..30259M-AA-4	FCL Funding LLC US Tax Lien Ser 2019-1A CI A 3.630% 02/18/31	..06/15/2022	Paydown				101,975	101,975	101,957	101,967		7		7								1,542	02/18/2031	1.A FE
..30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A CI A 1.130% 04/15/33	..06/17/2022	Paydown				1,538,329	1,538,329	1,538,261	1,538,277		52		52								7,765	04/15/2033	1.A FE
..32052E-AA-7	First Horizon Mtg PT Tr RMBS Ser 2006-AR3 CI 1A 2.432% 11/25/36	..06/01/2022	Paydown				65,442	60,786	54,642	47,708	6,935											586	11/25/2036	1.D FM
..33767J-AA-0	FirstKey Homes RMBS Ser 2020-SFR2 CI A 1.266% 10/19/37	..06/17/2022	Paydown				44,268	44,268	44,255	44,257		11		11								230	10/19/2037	1.A FE

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
															11	12	13	14	15					
..33767M-AA-3	FirstKey Homes RMBS Ser 2020-SFR1 CI A 1.33% 09/17/25	..05/01/2022	Paydown			..98,652	..98,652	..98,693	..98,667		..(15)			..(15)		..98,652						..513	..09/17/2025	1.A FE
..34964M-AA-2	FortiFi RMBS Ser 2021-1A CI A 1.970% 03/20/57	..06/20/2022	Paydown			..395,455	..395,455	..395,433	..395,434		..21			..21		..395,455						..4,070	..03/20/2057	1.A FE
..357290-AS-7	Fremont Home Loan Tr RMBS Ser 2006-B CI SLA 1.81% 08/25/36	..06/27/2022	Paydown			..66,492	..66,492	..2,586	..2,586							..2,586		..63,907				..65	..08/25/2036	1.D FM
..36197X-AL-8	GS Mortgage Securities Trust CMBS Ser 2013- GC12 CI AAB 2.678% 06/10/46	..06/01/2022	Paydown			..1,444,629	..1,444,629	..1,487,878	..1,446,577		..(1,948)			..(1,948)		..1,444,629						..17,931	..06/10/2046	1.A
..36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 2004-NC1 CI M1 4.730% 11/25/33	..05/01/2022	Paydown			..2,829	..2,829	..2,829	..2,826		..3			..3		..2,829						..53	..11/25/2033	1.A FM
..36242D-70-0	GS Mortgage Securities Corp RMBS Ser 2005-5F CI 846 5.250% 06/25/35	..06/01/2022	Paydown			..8,527	..8,527	..8,103	..8,434		..92			..92		..8,527						..184	..06/25/2035	1.A FM
..36251X-AS-6	GS Mortgage Securities Trust CMBS Ser 2016- GS4 CI AAB 3.278% 11/10/49	..06/01/2022	Paydown			..228,839	..228,839	..235,333	..230,847		..(2,008)			..(2,008)		..228,839						..3,127	..11/10/2049	1.A
..36252H-AE-1	GS5 CI AAB 3.467% 03/10/50	..06/01/2022	Paydown			..95,747	..95,747	..98,340	..96,732		..(985)			..(985)		..95,747						..1,384	..03/10/2050	1.A
..36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021- PJ10 CI A4 2.500% 03/25/52	..06/01/2022	Paydown			..378,173	..378,173	..376,401	..376,411		..1,762			..1,762		..378,173						..3,816	..03/25/2052	1.A
..36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021- PJ9 CI A4 2.500% 02/26/52	..06/01/2022	Paydown			..443,940	..443,940	..448,101	..448,030		..(4,090)			..(4,090)		..443,940						..4,501	..02/26/2052	1.A
..369550-BM-9	General Dynamics Corp Sr Nt 3.625% 04/01/30	..05/17/2022	Various	Goldman Sachs & Company		..2,930,550	..3,000,000	..2,970,665	..2,973,268		..1,055			..1,055		..2,974,323		..(43,773)				..68,875	..04/01/2030	1.G FE
..375558-BF-9	Gilead Sciences Inc Sr Nt 3.650% 03/01/26 Goldman Sachs Group Inc Sub Nt 5.950% 01/15/27	..04/20/2022	Goldman Sachs & Company			..4,991,800	..5,000,000	..4,979,800	..4,991,004		..612			..612		..4,991,616		..184				..117,104	..03/01/2026	2.A FE
..38141G-ES-9	Goodgreen Trust LBASS Ser 2020-1A CI A 2.630% 04/15/55	..04/28/2022				..1,063,420	..1,000,000	..1,244,770	..1,200,674		..(12,760)			..(12,760)		..1,187,914		..(124,494)				..47,435	..01/15/2027	2.B FE
..38217T-AA-3	Goodgreen Trust LBASS Ser 2021-1A CI A 3.740% 10/15/52	..06/15/2022	Paydown			..749,050	..749,050	..748,675	..748,646		..404			..404		..749,050						..11,412	..04/15/2055	1.A FE
..38217U-AA-0	Goodgreen Trust LBASS Ser 2017-1A CI A 2.660% 10/20/56	..06/15/2022	Paydown			..689,467	..689,467	..693,934	..693,815		..(4,349)			..(4,349)		..689,467						..11,054	..10/20/2056	1.A FE
..38217V-AA-8	Goodgreen Trust LBASS Ser 2019-1A CI A 3.860% 10/15/54	..06/15/2022	Paydown			..352,107	..352,107	..351,944	..351,984		..124			..124		..352,107						..7,582	..10/15/2052	1.A FE
..38218D-AA-7	Goodyear Tire & Rubber Co Sr Nt 5.000%	..06/15/2022	Paydown			..457,765	..457,765	..464,596	..463,638		..(5,873)			..(5,873)		..457,765						..10,308	..10/15/2054	1.C FE
..382550-BL-4	Goodyear Tire & Rubber Co Sr Nt 5.250% 07/15/29	..04/28/2022	Tax Free Exchange			..1,600,000	..1,600,000	..1,600,000	..1,600,000							..1,600,000						..75,556	..07/15/2029	3.C FE
..382550-BP-5	Great Plains Energy Sr Nt 5.292% 06/15/22 Harborview Mtg Loan Tr RMBS Ser 2007-A CI A	..04/28/2022	Tax Free Exchange			..1,200,000	..1,200,000	..1,200,000	..1,200,000							..1,200,000						..59,500	..07/15/2031	3.C FE
..391164-AF-7	Hero Funding Trust LBASS Ser 2015-1A CI A 2.295% 06/21/37	..06/15/2022	Various			..165,483	..164,525	..31,260	..31,260							..31,260		..134,223				..408	..06/21/2037	1.D FM
..41164T-AA-0	Hero Funding Trust LBASS Ser 2015-2A CL A 3.840% 09/21/40	..05/20/2022	Paydown			..190,498	..190,498	..191,555	..191,407		..(908)			..(908)		..190,498						..4,766	..09/21/2040	1.A FE
..42770L-AA-1	Hero Funding Trust LBASS Ser 2015-3A CI A 3.990% 09/20/40	..05/20/2022	Paydown			..98,614	..98,614	..98,603	..98,607		..8			..8		..98,614						..2,584	..09/20/2040	1.A FE
..42770U-AA-1	Hero Funding Trust LBASS Ser 2015-4A CI A 4.280% 09/20/41	..05/20/2022	Paydown			..95,217	..95,217	..95,214	..95,214		..3			..3		..95,217						..2,687	..09/20/2041	1.A FE
..437084-RY-4	Home Equity Asset Tr RMBS Ser 2006-1 CI M2 2.084% 04/25/36	..06/27/2022	Paydown			..662,264	..662,264	..625,529	..660,932		..(1,332)			..(1,332)		..662,264						..2,712	..04/25/2036	1.A FM
..43739E-AP-2	Home Banc Mortgage Tr RMBS Ser 2005-1 CI A1 1.874% 03/25/35	..06/27/2022	Paydown			..20,111	..20,111	..18,593	..18,593		..1,519			..1,519		..20,111						..69	..03/25/2035	1.D FM
..44329E-AC-5	HSI Asset Loan Obligation RMBS Ser 2007-AR2 CI 2A1 3.215% 09/25/37	..06/01/2022	Paydown			..25,702	..24,510	..14,892	..14,892							..14,892		..10,810				..284	..09/25/2037	1.D FM

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol				
															11	12	13	14	15											
45254N-JG-3 10/25/34	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1 2.344%	06/27/2022	Paydown				1,629	1,629	1,632	1,630		(1)		(1)											8	10/25/2034	1.A FM			
45254N-KX-4 01/25/35	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1 2.384%	06/27/2022	Paydown				8,921	8,921	8,943	8,935		(14)		(14)											34	01/25/2035	1.A FM			
45256#-AB-8 2003 CI 1 2.286% 10/25/56	Impact CI Parent LLC ABS Revolving Nt Ser	06/28/2022	Redemption	100,0000			44,359	44,359	44,359	24,754																44,359	10/25/2056	1.G FE		
45257H-AA-5 5.314% 01/25/51	Impact Funding LLC CMBS Ser 2010-1 CI A1	06/01/2022	Paydown				302,110	302,110	302,274	302,067		43		43											302,110	7,475	01/25/2051	1.A FM		
456662-AA-4 6.000% 08/25/37	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1 CI A1	06/01/2022	Paydown				(553)	(318)	(292)	(81)		(56)		(25)												318	318	14	08/25/2037	1.D FM
458140-AU-4 Intel Corp Sr Nt 2.600% 05/19/26	BNP Paribas Securities Corp	05/03/2022					4,835,300	5,000,000	4,987,300	4,994,027		442		442											4,994,469	(159,169)	(159,169)	59,944	05/19/2026	1.E FE
46185H-AA-0 2.423% 06/17/37	Invitation Homes Tr RMBS Ser 2018-SFR2 CI A	06/17/2022	Paydown				7,278,130	7,278,130	7,191,557	7,256,550		21,580		21,580											7,278,130	34,334	06/17/2037	1.A FE		
46592W-BP-0 2.500% 02/25/52	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15	06/01/2022	Paydown				211,892	211,892	212,025	212,014		(122)		(122)										211,892	2,138	02/25/2052	1.A			
46592X-BP-8 2.500% 04/25/52	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15	06/01/2022	Paydown				449,930	449,930	447,892	447,904		2,027		2,027										449,930	4,445	04/25/2052	1.A			
466247-HB-9 3.217% 04/25/36	JP Morgan Chase & Co Sub Nt	06/01/2022	Paydown				2,365	2,365	2,355	2,249	108				108		2,357		9	9				30	04/25/2036	1.D FM				
46625H-JY-7 3.875% 09/10/24	JP Morgan Chase & Co Sub Nt	05/13/2022	Paydown				3,025,800	3,000,000	2,946,075	2,973,169		3,544		3,544										2,976,713	49,087	49,087	79,760	09/10/2024	1.G FE	
46625H-MN-7 3.900% 07/15/25	JP Morgan Chase & Co Sub Nt	04/19/2022	Various				8,089,680	8,000,000	7,969,920	7,987,958		971		971										7,988,929	100,751	100,751	239,200	07/15/2025	1.F FE	
46625H-RX-0 3.625% 12/01/27	JP Morgan Chase Comm Mtg Secs CMBS Ser 2013-	04/28/2022	Citigroup				2,256,116	2,330,000	2,608,785	2,556,775		(14,798)		(14,798)										2,541,977	(285,861)	(285,861)	35,427	12/01/2027	1.G FE	
46640J-AS-6 3.414% 01/15/46	C13 CI ASB	06/01/2022	Paydown				478,242	478,242	483,023	478,130		112		112										478,242	6,806	01/15/2046	1.A			
46641H-AW-7 3.584% 04/15/47	JP Morgan Chase & Co Sr Nt	06/01/2022	Paydown				244,333	244,333	251,478	245,175		(197)		(197)										244,978	(645)	(645)	3,651	04/15/2047	1.A	
46647P-DC-7 4.586% 04/26/33	JP Morgan Chase & Co Sr Nt	05/16/2022	Goldman Sachs & Company				5,018,500	5,000,000	5,000,000															5,000,000	18,500	18,500	14,013	04/26/2033	1.G FE	
49446R-AP-4 2.800% 10/01/26	Kimco Realty Corp Sr Nt	06/01/2022	JP Morgan Securities LLC				949,920	1,000,000	946,582	969,145		2,525		2,525										971,670	(21,750)	(21,750)	18,822	10/01/2026	2.A FE	
539830-BE-8 2.900% 03/01/25	Lockheed Martin Corp Sr Nt	05/05/2022	Various				3,500,000	3,500,000	3,491,570	3,496,565		365		365									3,496,930	3,070	3,070	69,922	03/01/2025	1.G FE		
539830-BG-3 3.100% 01/15/23	Lockheed Martin Corp Sr Nt	05/11/2022	Call 100.7129				5,539,208	5,500,000	5,464,855	5,494,427		1,908		1,908									5,496,335	3,665	3,665	179,396	01/15/2023	1.G FE		
539830-BH-1 3.550% 01/15/26	Lockheed Martin Corp Sr Nt	05/11/2022	Call 101.0342				7,070,371	6,998,000	7,311,544	7,137,281		(11,716)		(11,716)									7,125,565	(127,565)	(127,565)	276,635	01/15/2026	1.G FE		
542514-NC-4 2.358% 08/25/35	Long Beach Mtg Loan Tr RMBS Ser 2005-III L2 CI	06/27/2022	Paydown				335,831	335,831	318,725	334,665		1,166		1,166									335,831	1,541	1,541	78,100	01/15/2035	1.A FM		
55303X-AF-2 01/15/28	MGM Growth/MGM Finance Sr Nt	04/29/2022	Tax Free Exchange				2,263,686	2,200,000	2,267,950	2,261,286		(3,100)		(3,100)									2,258,186	5,500	5,500	5,500	01/15/2028	3.C FE		
55396#-AA-0 05/31/39	Mankato Energy Center LLC Sr Sec Nt	06/30/2022	Redemption 100,0000				410,166	410,166	410,166	410,166													410,166	5,947	5,947	05/31/2039	2.B PL			
585055-BS-4 3.500% 03/15/25	Medtronic Inc Sr Nt	06/01/2022	Call 101.6720				7,828,744	7,700,000	7,670,094	7,674,214		3,169		3,169									7,677,382	22,618	22,618	320,388	03/15/2025	1.G FE		
589929-5F-1 2.344% 07/25/34	Merrill Lynch Mtg Investors RMBS Ser 2003-	06/27/2022	Paydown				592,936	592,936	544,560	576,800		16,136		16,136									592,936			2,612	07/25/2034	1.A FM		
59166B-AA-9 3.000% 04/25/55	Metlife Securitization Tr RMBS Ser 2017-1A CI	06/01/2022	Paydown				224,722	224,722	217,944	220,799		3,923		3,923									224,722			2,745	04/25/2055	1.A		
59166D-AA-5 3.447% 03/25/57	Metlife Securitization Trust RMBS Ser 2018-1A CI	06/01/2022	Paydown				378,288	378,288	378,982	378,282		6		6									378,288			6,299	03/25/2057	1.A		
59166E-AA-3 3.750% 04/25/58	Metlife Securitization Trust RMBS Ser 2019-1A CI A	06/01/2022	Paydown				163,542	163,542	165,871	165,041		(1,498)		(1,498)									163,542			2,481	04/25/2058	1.A		

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
..59217G-A0-2	Met Life Global Funding I Sec Nt 3.875% 04/11/22	..04/11/2022	Maturity	..	11,000,000	..11,000,000	..11,752,220	..11,046,744	..	..(46,744)	..	..	..(46,744)	..	..11,000,000	..	..	..	..	..	..213,125	..04/11/2022	..1.D FE		
..59217G-CD-9	Met Life Global Funding I Nt 2.650% 04/08/22	..04/08/2022	Maturity	..	17,000,000	..17,000,000	..17,223,975	..17,013,431	..	..(13,431)	..	..	..(13,431)	..	..17,000,000	..	..	..	..	..	..225,250	..04/08/2022	..1.D FE		
..59549R-AC-8	Mid State Tr X LBASS Ser 10 CI M1 6.280% 02/15/36	..06/15/2022	Paydown	..	218,766	..218,766	..183,956	..183,956	..	..34,810	..	..	..34,810	..	..218,766	..	..	..	..	..	..5,613	..02/15/2036	..4.B FE		
..59549I-AB-9	Mid State Tr LBASS Ser 11 CI M1 5.598% 07/15/38	..06/15/2022	Paydown	..	76,785	..76,785	..76,784	..76,785	..	..1	..	..	..1	..	..76,785	..	..	..	..	..	..1,777	..07/15/2038	..3.B FE		
..59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 CI A1B 3.495% 04/25/66	..06/01/2022	Paydown	..	659,204	..659,204	..669,374	..665,827	..	..(6,623)	..	..	..(6,623)	..	..659,204	..	..	..	..	..	..9,668	..04/25/2066	..1.A ..		
..59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 CI A1 2.750% 07/25/59	..06/01/2022	Paydown	..	804,973	..804,973	..800,564	..801,593	..	..3,380	..	..	..3,380	..	..804,973	..	..	..	..	..	..8,989	..07/25/2059	..1.A ..		
..61691E-AY-1	Morgan Stanley Capital I Tr CMBS Ser 2016-UB12 CI ASB 3.436% 12/15/49	..06/01/2022	Paydown	..	729,589	..729,589	..750,204	..736,594	..	..(7,005)	..	..	..(7,005)	..	..729,589	..	..	..	..	..	..10,451	..12/15/2049	..1.A ..		
..61744C-FB-7	Morgan Stanley Cap I RMBS Ser 2004-HE6 CI M1 2.440% 08/25/34	..06/27/2022	Paydown	..	233,040	..233,040	..214,397	..224,957	..	..8,083	..	..	..8,083	..	..233,040	..	..	..	..	..	..1,030	..08/25/2034	..1.A FM ..		
..61749T-AA-2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-10SL CI A1 1.754% 08/25/36	..06/27/2022	Paydown	..	31,541	..31,541	..6,280	..4,733	..	..1,547	..	..	..25,261	..	..26,808	..	..31,541	..	..	..	..	..	..105	..08/25/2036	..1.D FM ..
..61749T-AA-2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-10SL CI A1 1.754% 08/25/36	..04/25/2022	Paydown	..	4,700	..4,700	..936	..705	..	..230	..	..	..3,764	..	..3,994	..	..4,700	..	..	..	..	..	..14	..08/25/2036	..2.B FM ..
..61761J-ZN-2	Morgan Stanley Sub Nt 3.950% 04/23/27	..04/21/2022	Various	..	12,774,418	..13,000,000	..13,555,914	..13,481,235	..	..(27,385)	..	..	..(27,385)	..	..13,453,850	..	..(679,432)	..	..(679,432)	..	..257,628	..04/23/2027	..2.A FE ..		
..617610-AC-7	ASB 2.699% 12/15/48	..06/01/2022	Paydown	..	47,871	..47,871	..47,488	..47,749	..	..122	..	..	..122	..	..47,871	..	..	..	..	..	..550	..12/15/2048	..1.A ..		
..61762D-AU-5	Morgan Stanley BAML Tr CMBS Ser 2013-C9 CI AAB 2.657% 05/15/46	..06/01/2022	Paydown	..	391,111	..391,111	..375,543	..389,440	..	..1,671	..	..	..1,671	..	..391,111	..	..	..	..	..	..4,332	..05/15/2046	..1.A ..		
..61762M-BU-4	Morgan Stanley BAML Tr CMBS Ser 2013-C10 CI ASB 3.912% 07/15/46	..06/01/2022	Paydown	..	1,175,007	..1,175,007	..1,210,240	..1,176,295	..	..(1,288)	..	..	..(1,288)	..	..1,175,007	..	..	..	..	..	..18,981	..07/15/2046	..1.A ..		
..61762T-AC-0	Morgan Stanley BAML Tr CMBS Ser 2013-C11 CI AAB 3.845% 08/15/46	..06/01/2022	Paydown	..	2,256,839	..2,256,839	..2,324,475	..2,260,633	..	..(3,794)	..	..	..(3,794)	..	..2,256,839	..	..	..	..	..	..36,175	..08/15/2046	..1.A ..		
..61764R-BD-9	Morgan Stanley BAML Tr CMBS 2015-C20 CI ASB 3.069% 02/15/48	..06/01/2022	Paydown	..	428,774	..428,774	..428,191	..428,175	..	..599	..	..	..599	..	..428,774	..	..	..	..	..	..6,592	..02/15/2048	..1.A ..		
..61764R-BG-2	Morgan Stanley BAML Tr CMBS 2015-C20 CI XA 1.404% 02/15/48	..04/01/2022	Paydown	..	..	..	..17,659	..12,141	..	..(12,141)	..	..	..(12,141)	..	..	..	..	..	..	..	..2,011	..02/15/2048	..1.B FE ..		
..61764X-BG-9	ASB 3.150% 03/15/48	..06/01/2022	Paydown	..	301,024	..301,024	..303,039	..302,689	..	..(1,664)	..	..	..(1,664)	..	..301,024	..	..	..	..	..	..3,953	..03/15/2048	..1.A ..		
..61765D-AT-5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS1 CI A3 3.510% 05/15/48	..06/01/2022	Paydown	..	362,516	..362,516	..366,119	..363,540	..	..(1,024)	..	..	..(1,024)	..	..362,516	..	..	..	..	..	..6,362	..05/15/2048	..1.A ..		
..61765L-AS-9	ASB 3.479% 08/15/47	..06/01/2022	Paydown	..	1,895,021	..1,895,021	..1,951,479	..1,907,558	..	..(12,537)	..	..	..(12,537)	..	..1,895,021	..	..	..	..	..	..29,171	..08/15/2047	..1.A ..		
..61766L-BQ-1	ASB 3.288% 04/15/25	..06/01/2022	Paydown	..	950,741	..950,741	..979,250	..957,157	..	..(6,416)	..	..	..(6,416)	..	..950,741	..	..	..	..	..	..13,033	..04/15/2025	..1.A ..		
..61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51	..06/30/2022	Redemption 100,0000	..	..	..74,203	..74,203	..74,203	..74,203	..	..	..	..	..	..74,203	..	..	..	..	..	..698	..07/12/2051	..1.G PL ..		
..62877V-AB-7	NBM US Holding Inc. Sr Nt 6.625% 08/06/29	..05/09/2022	Direct	..	600,325	..590,000	..613,750	..607,596	..	..1,265	..	..(1,660)	..	..(395)	..	..607,202	..	..(6,877)	..	..(6,877)	..	..29,859	..08/06/2029	..3.B FE ..	
..62927*-AD-8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr A G-4 2.830% 03/31/24	..04/15/2022	Redemption 100,0000	..	1,475,618	..1,475,618	..1,475,618	..1,475,618	..	..	..	..	..	..	..	..1,475,618	..	..	..	..	..	..20,880	..03/31/2024	..1.E FE ..	
..629420-DB-6	NRZ Advance Receivables Trust LBASS Ser 2020-T3 CI AT3 1.317% 10/15/52	..04/15/2022	Paydown	..	1,300,000	..1,300,000	..1,303,197	..1,301,401	..	..(1,401)	..	..	..(1,401)	..	..1,300,000	..	..	..	..	..	..5,708	..10/15/2052	..1.A FE ..		
..629420-DC-4	NRZ Advance Receivables Trust LBASS Ser 2020-T3 CI BT3 1.566% 10/15/52	..04/15/2022	Paydown	..	160,000	..160,000	..160,465	..160,204	..	..(204)	..	..	..(204)	..	..160,000	..	..	..	..	..	..835	..10/15/2052	..1.C FE ..		
..63860H-AD-1	Nationalstar Home Equity Loan Tr RMBS Ser 2007-A CI AV4 1.854% 03/25/37	..06/25/2022	Paydown	..	373,471	..373,471	..315,350	..369,006	..	..4,465	..	..	..4,465	..	..373,471	..	..	..	..	..	..825	..03/25/2037	..1.A FM ..		
..64828A-AA-1	New Residential Mtg Ln Tr RMBS Ser 2014-1A CI A 3.750% 01/25/54	..06/01/2022	Paydown	..	58,257	..58,257	..59,531	..59,307	..	..(1,050)	..	..	..(1,050)	..	..58,257	..	..	..	..	..	..897	..01/25/2054	..1.A FE ..		

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.64828C-AA-7	New Residential Mtg Ln Tr RMBS Ser 2018-2A CI A1 4.500% 03/25/36	06/01/2022	Paydown			1,067,596	1,067,596	1,162,247	1,145,211	(77,615)			(77,615)		1,067,596				19,112	03/25/2036	1.A
.64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A CI A1B 3.500% 09/25/59	06/01/2022	Paydown			900,980	900,980	921,672	915,670	(14,690)			(14,690)		900,980				12,882	09/25/2059	1.A
.64828M-AA-5	New Residential Mtg Ln Tr RMBS Ser 2017-3A A1 4.000% 04/25/57	06/01/2022	Paydown			386,057	386,057	389,582	388,279	(2,221)			(2,221)		386,057				6,497	04/25/2057	1.A
.64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 CI A1 2.750% 11/25/59	06/01/2022	Paydown			253,365	253,365	257,324	255,965	(2,600)			(2,600)		253,365				2,789	11/25/2059	1.A
.64829D-AG-1	AFX3 3.750% 11/25/54	06/01/2022	Paydown			52,260	52,260	53,308	53,185	(926)			(926)		52,260				773	11/25/2054	1.C FE
.64829H-AD-9	New Residential Mtg Ln Tr RMBS Ser 2016-3A CI A1B 3.250% 09/25/56	06/01/2022	Paydown			165,276	165,276	167,007	166,830	(1,553)			(1,553)		165,276				2,190	09/25/2056	1.A
.64829K-BW-9	New Residential Mtg Ln Tr RMBS Ser 2017-2A CI A4 4.000% 03/25/57	06/01/2022	Paydown			186,323	186,323	185,391	185,458	865			865		186,323				3,130	03/25/2057	1.A
.64829L-AA-6	New Residential Mtg Ln Tr RMBS Ser 2016-4A CI A1 3.750% 11/25/56	06/01/2022	Paydown			77,321	77,321	77,901	77,866	(545)			(545)		77,321				1,172	11/25/2056	1.A
.64830B-AA-5	New Residential Mtg Ln Tr RMBS Ser 2017-6A CI A1 4.000% 08/27/57	06/01/2022	Paydown			245,773	245,773	254,065	251,221	(5,448)			(5,448)		245,773				4,105	08/27/2057	1.A
.64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A CI B1 3.850% 08/27/57	06/01/2022	Paydown			94,119	94,119	88,942	90,033	4,086			4,086		94,119				1,521	08/27/2057	1.A
.64830C-AA-3	New Residential Mtg Ln Tr RMBS Ser 2019-1A CI A1 3.956% 09/25/57	06/01/2022	Paydown			133,899	133,899	134,382	134,113	(214)			(214)		133,899				2,159	09/25/2057	1.A
.64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A CI A1 4.250% 12/25/57	06/01/2022	Paydown			579,215	579,215	599,850	594,649	(15,433)			(15,433)		579,215				10,374	12/25/2057	1.A
.64830G-AB-2	New Residential Mtg Ln Tr RMBS Ser 2018-1A CI A1A 4.000% 12/25/57	06/01/2022	Paydown			881,578	881,578	904,718	899,239	(17,661)			(17,661)		881,578				14,311	12/25/2057	1.A
.64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 CI A1 3.250% 02/25/49	06/01/2022	Paydown			1,167,586	1,167,586	1,188,826	1,179,839	(12,252)			(12,252)		1,167,586				14,866	02/25/2049	1.A
.64830K-AA-5	New Residential Mtg Ln Tr RMBS Ser 2018-3A CI A1 4.500% 05/25/58	06/01/2022	Paydown			837,068	837,068	895,628	881,590	(44,522)			(44,522)		837,068				15,418	05/25/2058	1.A
.64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59	06/01/2022	Paydown			505,247	505,247	518,865	512,388	(7,141)			(7,141)		505,247				7,195	08/25/2059	1.A
.64830T-AD-0	New Residential Mtg Ln Tr RMBS Ser 2020-1A CI A1B 3.500% 10/25/59	06/01/2022	Paydown			617,998	617,998	635,591	631,735	(13,737)			(13,737)		617,998				9,010	10/25/2059	1.A
.64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A CI A1B 3.500% 12/25/58	06/01/2022	Paydown			637,608	637,608	655,196	651,389	(13,781)			(13,781)		637,608				9,121	12/25/2058	1.A
.65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 CI A6 4.726% 03/25/34	06/01/2022	Paydown			62	62	62	62						62				.1	03/25/2034	1.A FM
.667294-AW-2	Northwest Airlines LBASS EETC Ser 2001-1 CI A-1 7.041% 10/01/23	04/01/2022	Paydown Redemption 100,0000			176,533	176,533	176,832	176,492	.41			.41		176,533				6,215	10/01/2023	3.B FE
.67020B-AA-8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls Rental 6.500% 11/07/23	06/07/2022				206,591	206,591	206,591	206,591						206,591				5,599	11/07/2023	1.B
.674599-DB-8	Occidental Petroleum Corp Sr Nt 6.950% 07/01/24	06/08/2022	Barclays Capital Inc			7,366,250	7,000,000	7,881,658	7,481,802	(81,379)			(81,379)		7,400,423		(34,173)	(34,173)	456,963	07/01/2024	3.A FE
.67575N-BW-2	Owen Master Adv Rec Tr LBASS Ser 2020-T1 CI AT1 1.278% 08/15/52	06/15/2022	Paydown			2,149,263	2,149,263	2,149,261	2,149,262	2			2		2,149,263				11,440	08/15/2052	1.A FE
.67575N-BX-0	Owen Master Adv Rec Tr LBASS Ser 2020-T1 CI BT1 1.74% 08/15/52	06/15/2022	Paydown			50,526	50,526	50,526	50,526						50,526				.448	08/15/2052	1.C FE
.67575N-BY-8	Owen Master Adv Rec Tr LBASS Ser 2020-T1 CI CT1 2.32% 08/15/52	06/15/2022	Paydown			37,105	37,105	37,105	37,105						37,105				.430	08/15/2052	1.F FE
.68389X-BB-0	Oracle Corp Sr Nt 2.500% 05/15/22	05/15/2022	Maturity			3,000,000	3,000,000	2,920,419	2,990,942	9,058			9,058		3,000,000				37,500	05/15/2022	2.A FE
.68389X-BL-8	Oracle Corp Sr Nt 2.400% 09/15/23	05/17/2022	Credit Suisse Securities LLC			6,922,650	7,000,000	6,998,810	6,999,765	.52			.52		6,999,816		(77,166)	(77,166)	113,867	09/15/2023	2.A FE

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..69349L-AG-3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22		05/16/2022	BNY Mellon Capital Markets LLC			10,029,200	10,000,000	9,220,215	9,916,854		37,434		37,434		9,954,288		74,912	74,912	147,750	11/01/2022	1.G FE
..69357Q-AA-4	Preston Ridge Partners Mtg RMBS Ser 21-RPL2 CI A1 1.455% 10/25/51		06/25/2022	Paydown			450,530	450,530	450,523	450,524		6		6		450,530				2,630	10/25/2051	1.A FE
..70069F-AZ-0	Park Place Securities Inc RMBS Ser 2004-WC12 CI M3 2.674% 10/25/34		06/27/2022	Paydown			473,583	473,583	418,677	462,924		10,659		10,659		473,583				2,599	10/25/2034	1.A FM
..70069F-DM-6	Park Place Securities Inc RMBS Ser 2004-WWF1 CI M4 3.274% 12/25/34		06/27/2022	Paydown Redemption 100,0000			1,139,869	1,139,869	1,097,480	1,134,690		5,179		5,179		1,139,869				9,271	12/25/2034	1.A FM
..701768-AA-7	Parmer 31 (Austin TX) CTL Pass CTL Ser A1 3.470% 01/15/32		06/15/2022				261,066	261,066	263,024	262,416		(1,350)		(1,350)		261,066				3,776	01/15/2032	1.F
..74041C-AA-7	Preferred Term Sec Ltd VI LBASS Fit Rt Nt CI A-1 2.576% 09/26/34		06/27/2022	Paydown			1,317,955	1,317,955	987,345	1,093,366		224,589		224,589		1,317,955				7,001	09/26/2034	1.A FE
..74041E-AC-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP 2.829% 03/23/35		04/23/2022	Paydown			10,615	10,615	589	589		10,026		10,026		10,615				32	03/23/2035	3.B FE
..74041N-AA-3	Preferred Term Sec Ltd VI LBASS Sec Nt 2.730% 12/24/33		06/24/2022	Paydown			44,385	44,385	38,286	40,598		3,787		3,787		44,385				285	12/24/2033	1.A FE
..74041N-AL-9	Preferred Term Sec Ltd VI LBASS Ltd Ser XL CI1 A-1 2.560% 12/24/33		06/24/2022	Paydown			33,289	33,289	21,804	26,870		6,419		6,419		33,289				185	12/24/2033	1.A FE
..74042H-AA-5	Preferred Term Sec Ltd LBASS XIX Fit Rt Nt 2.179% 12/22/35		06/22/2022	Paydown			728,123	728,123	496,817	574,188		153,935		153,935		728,123				3,194	12/22/2035	1.A FE
..74042W-AA-2	Preferred Term Sec Ltd LBASS Fit Rt Nt CI A-1 2.383% 09/23/35		06/23/2022	Paydown			12	12	9	10		2		2		12				09/23/2035	1.C FE	
..74043A-AC-5	Preferred Term Sec Ltd LBASS XXXII Nt Ser A- FP PTP 2.02% 12/22/36		06/22/2022	Paydown			1,009	1,009	664	852		157		157		1,009				4	12/22/2036	1.B FE
..741382-AC-9	Preferred Term Sec Ltd VI ABS Combo Nt PTP 2.697% 03/23/35		06/23/2022	Paydown			302,409	302,409	302,409	302,409					302,409				1,544	03/23/2035	1.A FE	
..74160M-KU-5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9 5.500% 10/25/35		06/01/2022	Paydown			118,551	120,178	97,880	105,350		1,000		1,000		106,351		12,201	12,201	2,607	10/25/2035	1.D FM
..74924D-AA-7	Residential Accredit Loans Inc RMBS Ser 2007- QS10 CI A1 6.500% 09/25/37		06/01/2022	Paydown			59,246	63,420	45,940	45,940					45,940		13,307	13,307	1,643	09/25/2037	1.D FM	
..75973L-AA-6	Renew LBASS Ser 2017-1A CI A 3.670% 09/20/52		06/20/2022	Paydown			69,490	69,490	69,471	69,476		13		13		69,490				879	09/20/2052	1.A FE
..75975B-AA-6	Renew LBASS Ser 2021-1 CI A 2.060% 11/20/58		06/20/2022	Paydown			595,898	595,898	595,809	595,811		87		87		595,898				4,725	11/20/2056	1.A FE
..761118-HD-3	Residential Accredit Loans Inc RMBS Ser 2005- QS13 CI 2A4 5.750% 09/25/35		06/01/2022	Paydown			36,040	31,710	26,173	26,173					26,173		9,868	9,868	9,868	09/25/2035	1.D FM	
..78409V-AU-8	S&P Global Inc Sr Nt 4.125% 08/13/23 SLM Student Loan Tr LBASS Ser 2003-4 CI A5D		04/12/2022	Call 0.0000					(9,167)			(2,506,870)		(2,506,870)		(9,085)		9,085	9,085	9,085	08/01/2023	1.G FE
..78442G-GG-5	SPS Servicer Advance Rec Tf LBASS Ser 2020-T1 2.579% 03/15/33		06/15/2022	Paydown			84,771	84,771	85,821	84,694		.77		.77		84,771				543	03/15/2033	2.C FE
..78472J-AA-1	CI AT1 1.280% 11/15/52 SACO I Tr RMBS Ser 2006-5 CI 1A 1.924% 04/25/36		04/13/2022	Paydown			(761,085)	(761,085)	(764,853)	(763,091)		2,006		2,006		(761,085)				.11/15/2052	1.A FE	
..785811-AA-8	Soundview Home Eq Loan Tr RMBS Ser 2006-III F2 CI M1 1.844% 12/25/36		06/27/2022	Paydown			15,083	14,883	5,135	5,137					5,137		9,946	9,946	9,946	04/25/2036	1.A FM	
..83612M-AF-4			06/27/2022	Paydown RBC Capital Markets LLC			1,949,364	1,949,364	1,895,452	1,941,713		7,651		7,651		1,949,364				5,128	12/25/2036	1.A FM
..857477-AT-0	State Street Corp Sr Nt 3.550% 08/18/25 Structured Asset Inv Ln Tr RMBS Ser 2003-BC6		05/03/2022				4,992,450	5,000,000	4,993,300	4,997,291		240		240		4,997,530		(5,080)	(5,080)	126,715	08/18/2025	1.F FE
..86358E-CL-8	CI M1 2.749% 07/25/33		06/27/2022	Paydown			116,739	116,739	107,282	114,531		2,208		2,208		116,739				718	07/25/2033	1.A FM
..86358E-EK-8	Structured Asset Inv Ln Tr RMBS Ser 2003-BC11 CL A3 2.574% 10/25/33		06/25/2022	Paydown			390,242	390,242	390,848	390,687		(445)		(445)		390,242				1,870	10/25/2033	1.A FM
..86358E-HQ-2	Structured Asset Inv Ln Tr RMBS Ser 2004-4 CI A4 2.424% 04/25/34		06/27/2022	Paydown			271,220	271,220	252,065	258,837		12,383		12,383		271,220				1,312	04/25/2034	1.A FM

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
															11	12	13	14	15						
.86358E-LS-3	Structured Asset Inv Ln Tr RMBS Ser 2004 CI A8 2.62% 09/25/34	06/27/2022	Paydown				105,939	105,939	105,843	105,864		.75		.75								.571	.09/25/2034	1.A FM	
.86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-6XS CI A6 5.13% 03/25/34	06/01/2022	Paydown				112	112	112	112													2	.03/25/2034	1.A FM
.86359U-AE-9	Structured Asset Sec Corp RMBS Ser 2006-OPT1 CI A5 1.88% 04/25/36	06/27/2022	Paydown				292,236	292,236	278,933	286,568		.5,668		.5,668									.583	.04/25/2036	1.A FM
.89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 CI A1 2.750% 06/25/57	06/01/2022	Paydown				547,491	547,491	568,536	561,908		-(14,417)		-(14,417)								.6,207	.06/25/2057	1.A	
.89175M-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-3 CI A1 3.750% 05/25/58	06/01/2022	Paydown				910,391	910,391	940,922	933,560		-(23,169)		-(23,169)								.14,212	.05/25/2058	1.A	
.89176L-AL-8	Towd Point Mortgage Tr RMBS Ser 2018-6 CI A1 3.750% 03/25/58	06/01/2022	Paydown				74,961	74,961	80,455	78,492		-(3,530)		-(3,530)								.1,118	.03/25/2058	1.A	
.89176V-AA-0	Towd Point Mortgage Trust RMBS Ser 2018-5 CI A1 A1 3.250% 07/25/58	06/01/2022	Paydown				1,297,074	1,297,074	1,392,734	1,366,435		-(69,361)		-(69,361)								.17,385	.07/25/2058	1.A	
.89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 CI A1 2.900% 07/25/59	06/01/2022	Paydown				1,127,908	1,127,908	1,187,539	1,171,101		-(43,193)		-(43,193)								.13,397	.07/25/2059	1.A	
.89179J-AA-4	Towd Point Mortgage Tr RMBS Ser 2020-4 CI A1 1.750% 10/25/60	06/01/2022	Paydown				565,574	565,574	576,274	574,446		-(8,873)		-(8,873)								.4,107	.10/25/2060	1.A	
.89613F-AA-6	Tricon American Homes RMBS Ser 2017-SFR2 CI A 2.928% 01/17/36	05/01/2022	Paydown	Morgan Stanley & Co LLC			79,216	79,216	81,547	80,473		-(1,256)		-(1,256)								.936	.01/17/2036	1.A FE	
.902494-BC-6	Tyson Foods Inc Sr Nt 3.550% 06/02/27	04/07/2022					2,000,000	1,997,881	1,998,083			.89		.89								.25,442	.06/02/2027	2.B FE	
.90269P-AA-9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-IRM CI A 3.663% 06/10/30	06/01/2022	Paydown				1,413,732	1,413,732	1,422,126	1,415,397		-(1,664)		-(1,664)								.25,893	.06/10/2030	1.A FM	
.90270R-BC-7	UBS-Barclays Comm Mort Tr CMBS Ser 2012 C4 CI A3 2.533% 12/10/45	06/10/2022	Paydown				1,571,845	1,571,845	1,569,638	1,571,845												.17,313	.12/10/2045	1.A FM	
.90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT 2.700% 11/01/33	05/01/2022	Redemption	100,0000			25,527	25,527	25,527	25,527												.345	.11/01/2033	1.F FE	
.90932K-AA-7	United Airlines LBASS Ser 2019-2 B PTT 3.500% 11/01/29	05/01/2022	Redemption	100,0000			201,068	201,068	196,293	181,833		4,542		4,542								.3,519	.11/01/2029	3.A FE	
.90932P-AB-4	United Airlines LBASS EETC Ser 2014-1 CI B 4.750% 04/11/22	04/11/2022	Paydown				4,117,079	4,117,079	4,117,079	4,117,079												.97,781	.04/11/2022	3.B FE	
.90932V-AA-3	United Air PTC Ser 2020-1 CI B PTT 4.875% 01/15/26	04/15/2022	Redemption	100,0000			68,000	68,000	71,806	71,571		-(3,571)		-(3,571)								.1,658	.01/15/2026	2.C FE	
.91159H-HN-3	US Bancorp Sr MT Nt 2.375% 07/22/26	05/06/2022		Credit Suisse Securities LLC			1,896,680	2,000,000	1,941,842	1,970,896		2,146		2,146								.38,000	.07/22/2026	1.F FE	
.91831A-AC-5	VRX Escrow Corp Sr Nt 6.125% 04/15/25	05/16/2022	Call	101,0210			1,359,743	1,346,000	1,381,740	1,364,983		-(1,968)		-(1,968)								.62,063	.04/15/2025	4.B FE	
.92837D-AA-5	Visio RMBS Ser 2020-1 CI A1 2.722% 11/25/54	06/01/2022	Paydown				241,199	241,199	241,166	241,017												.2,602	.11/25/2054	1.A	
.92837K-AA-9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/25/55	06/01/2022	Paydown				925,370	925,370	925,356	924,920		449		449								.5,332	.08/25/2055	1.A FE	
.92837U-AA-7	Visio RMBS Ser 2021-1R CI A1 1.280% 05/25/56	06/01/2022	Paydown				511,523	511,523	511,520	511,374		149		149								.2,607	.05/25/2056	1.A FE	
.92837U-AB-5	Visio RMBS Ser 2021-1R CI A2 1.484% 05/25/56	06/01/2022	Paydown				196,297	196,297	196,294	196,230		.67		.67								.1,160	.05/25/2056	1.C FE	
.92837U-AC-3	Visio RMBS Ser 2021-1R CI A3 1.688% 05/25/56	06/01/2022	Paydown				128,184	128,184	128,181	128,133		.50		.50								.862	.05/25/2056	1.G FE	
.92851E-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22	04/12/2022	Call	0.0000			616																.1,118	.04/15/2022	2.B
.92938E-AT-0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C16 CI ASB 3.963% 07/15/46	06/01/2022	Paydown				484,022	484,022	498,540	485,103		-(1,081)		-(1,081)								.8,659	.07/15/2046	1.A	
.92939K-AF-5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C24 CI ASB 3.324% 11/15/47	06/01/2022	Paydown				200,582	200,582	202,232	201,531		-(948)		-(948)								.2,780	.11/15/2047	1.A	
.93362F-AB-9	Washington Mutual Mtg RMBS Ser 2006-AR8 CI 1A2 2.653% 08/25/46	06/01/2022	Paydown				103,464	87,376	77,946	77,946												.1,366	.08/25/2046	1.D FM	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol				
															11	12	13	14	15								
..93363E-AB-1	Washington Mutual Mtg RMBS Ser 2006-AR10 CI 1A2 2.856% 09/25/36	..06/01/2022	Paydown			6,878	7,205	7,216	6,617	590					590					7,208		(329)	(329)	.97	.09/25/2036	1.D FM	
..93363N-AA-3	Washington Mutual Mtg RMBS Ser 2006-AR12 CI 1A1 3.011% 10/25/36	..06/01/2022	Paydown			10,536	9,886	9,916	9,281	619					619					9,900		636	636	.134	.10/25/2036	1.D FM	
..93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14 CI 1A1 2.577% 11/25/36	..06/01/2022	Paydown			26,395	22,957	21,065	21,065											21,065		5,329	5,329	.287	.11/25/2036	1.D FM	
..939348-AE-8	Washington Mutual MSC Mtg PT RMBS Ser 2007- HY2 CI 2A2 2.836% 04/25/37	..06/01/2022	Paydown			225,443	226,676	174,246	174,246											174,246		51,197	51,197	.2,809	.04/25/2037	1.D FM	
..941053-AH-3	Waste Connections Inc Sr Nt 4.250% 12/01/28	..05/17/2022	Various			2,893,736	2,900,000	3,273,578	3,203,436		(15,915)					(15,915)					3,187,522		(293,786)	(293,786)	.57,517	.12/01/2028	2.A FE
..94974B-GL-8	Wells Fargo & Co Sub Nt 4.300% 07/22/27	..05/17/2022	Various			9,950,609	10,000,000	9,962,000	9,979,968		1,199					1,199					9,981,166		(30,557)	(30,557)	.351,090	.07/22/2027	2.B FE
..94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 2002 CI 20 6.650% 08/01/27	..06/01/2022	Redemption	100,0000		43,345	43,345	43,345	43,345											43,345				.1,595	.08/01/2027	2.B	
..94978#-AU-1	Wells Fargo Bank Northwest NA CTL MIRA Ls Bkd Ln 7.380% 05/15/32	..06/15/2022	Redemption	100,0000		49,439	49,439	51,762	50,488		(1,049)					(1,049)					49,439				.1,521	.05/15/2032	1.B
..94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Corp 6.640% 10/10/24	..06/10/2022	Redemption	100,0000		84,648	84,648	84,648	84,648											84,648				.2,344	.10/10/2024	2.B	
..94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.599% 11/01/22	..06/01/2022	Redemption	100,0000		209,165	209,165	209,165	209,165											209,165				.5,826	.11/01/2022	3.B	
..94989E-AF-4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC20 CI ASB 2.978% 04/15/50	..06/01/2022	Paydown			772,259	772,259	782,636	774,036		(1,777)					(1,777)					772,259				.9,587	.04/15/2050	1.A
..94989J-BA-3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C28 CI ASB 3.306% 05/15/48	..06/01/2022	Paydown			298,686	298,686	307,376	300,525		(1,839)					(1,839)					298,686				.4,415	.05/15/2048	1.A
..94989V-AE-9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX33 CI ASB 3.371% 09/15/57	..06/01/2022	Paydown			432,889	432,889	445,859	435,864		(2,974)					(2,974)					432,889				.8,037	.09/15/2057	1.A
..95000C-BC-6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX55 CI ASB 3.382% 01/15/59	..06/01/2022	Paydown			881,297	881,297	907,729	888,214		(6,917)					(6,917)					881,297				.12,426	.01/15/2059	1.A
..95000D-BE-0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C34 CI ASB 2.911% 05/15/49	..06/01/2022	Paydown			256,604	256,604	261,946	258,061		(1,457)					(1,457)					256,604				.3,114	.05/15/2049	1.A
..95000J-AW-8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC25 CI ASB 3.486% 12/15/59	..06/01/2022	Paydown			991,024	991,024	1,018,864	999,540		(8,516)					(8,516)					991,024				.14,402	.12/15/2059	1.A
..96316#-AB-9	Wheeling Power Co Sr Nt Ser A 3.360% 06/01/22	..06/01/2022	Maturity			20,000,000	20,000,000	20,000,000	20,000,000											20,000,000				.336,000	.06/01/2022	1.G	
..988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31	..04/28/2022	Redemption	100,0000		2,068,706	2,068,706	2,068,706	2,068,706											2,068,706				.12/31/2031	.1.G Z		
..98978V-AL-7	Zoetis Inc Sr Nt 3.000% 09/12/27	..04/20/2022	Morgan Stanley & Co LLC			969,960	1,000,000	994,440	996,629		166					166					996,795		(26,835)	(26,835)	.18,333	.09/12/2027	2.A FE
..039748-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	..06/30/2022	Redemption	100,0000		357,989	357,989	357,989	357,989											357,989				.4,177	.03/31/2036	2.B PL	
..009090U-AA-3	Air Canada LBASS EETC Ser 2020-2B 9.000% 10/01/25	..04/01/2022	Redemption	100,0000		114,352	114,352	127,360	126,727		(12,375)					(12,375)					114,352				.5,146	.10/01/2025	2.C FE
..000000-00-0	Turkiye Vakiflar Bankasi Sr Nt 8.125% 03/28/24	..06/23/2022	Direct			1,306,078	1,377,000	1,434,053			(8,523)					(8,523)					1,425,530		(119,452)	(119,452)	.81,616	.03/28/2024	4.B FE
..000000-00-0	Turkiye IS Bankasi AS Sr Nt 6.125% 04/25/24	..06/14/2022	Direct			1,306,800	1,440,000	1,456,314			(2,176)					(2,176)					1,454,138		(147,338)	(147,338)	.56,595	.04/25/2024	4.C FE
..000000-00-0	Arabian Centres Sukuk Sr Nt 5.375% 11/26/24	..05/24/2022	Direct			2,120,800	2,200,000	2,183,542			1,663					1,663					2,185,204		(64,404)	(64,404)	.59,125	.11/26/2024	3.B FE
..000000-00-0	YPF Energia Electrica SA Sr Nt 8.500% 03/23/25	..05/13/2022	Direct			883,008	1,008,000	916,248			(1,884)					(1,884)					914,364		(31,356)	(31,356)	.55,692	.03/23/2025	5.B FE
..000000-00-0	Lanar Funding LTD Sr Nt 3.958% 05/07/25	..04/13/2022	Redemption	100,0000		720,539	733,000	729,385			187					187					729,572		(9,033)	(9,033)	.12,975	.05/07/2025	3.C FE
..000000-00-0	Tullow Oil Plc 1st Lien 10.250% 05/15/26	..05/15/2022	Redemption	100,0000		90,000	90,000	89,592			408					408					90,000				.4,612	.05/15/2026	4.C FE
..000000-00-0	Zorlu Yenilebilir Sec Nt 9.000% 06/01/26	..06/14/2022	Direct			821,719	1,083,000	996,630			5,669					5,669					1,002,299		(180,580)	(180,580)	.49,924	.06/01/2026	5.A FE

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
	YPF Energia Electrica SA Sr Nt 10.000% 07/25/26	D.	05/31/2022	Direct			1,483,494	1,615,000	1,441,096		7,516			7,516		1,448,612		34,882		34,882		51,832	07/25/2026	5.C FE			
	Emaar Sukuk Ltd Sr Nt MTN 3.635% 09/15/26	D.	06/21/2022	Direct			1,076,870	1,110,000	1,112,508	1,113,155		(411)			(411)		1,112,743		(35,873)		(35,873)		29,039	09/15/2026	3.A FE		
	Pampa Energia SA Sr Nt 7.500% 01/24/27	D.	06/30/2022	Direct			1,044,254	1,143,000	992,861			5,441			5,441		998,302		45,952		45,952		25,803	01/24/2027	5.A FE		
	Kuwait Projects Co Spc L Euro MTN 4.500% 02/23/27	D.	06/17/2022	Direct			411,575	505,000	463,075	471,574			2,666			2,666		474,240		(62,665)		(62,665)		18,874	02/23/2027	3.C FE	
	Banco GNB Sudameris SA Sub Nt Fix to Float 6.500% 04/03/27	D.	06/09/2022	Direct			477,650	500,000	507,500	498,358	3,701		(2,058)			1,643		500,000		(22,350)		(22,350)		22,753	04/03/2027	4.A FE	
	YPF Sociedad Anonima Sr Nt 6.950% 07/21/27	D.	05/13/2022	Direct			132,000	192,000	132,864				1,912			1,912		134,776		(2,776)		(2,776)		4,263	07/21/2027	5.B FE	
	Credit Bank of Moscow Sub Nt 7.500% 10/05/27	D.	04/22/2022	Direct			88,725	390,000	402,330	389,114	9,377		(3,483)			5,894		395,008		(306,283)		(306,283)		16,250	10/05/2027	4.A Z	
	Braskem Netherlands Sr Nt 4.500% 01/10/28	D.	05/24/2022	Direct			902,475	955,000	990,624	990,206		(2,196)			(2,196)		988,010		(85,535)		(85,535)		37,723	01/10/2028	2.C FE		
	Meico Resorts Finance Sr Nt 5.750% 07/21/28	D.	06/09/2022	Direct			401,250	500,000	380,625				516			516		381,141		20,109		20,109		11,340	07/21/2028	3.C FE	
	Greenko Power II LTD Sr Nt 4.300% 12/13/28	D.	06/13/2022	Redemption	100,0000		67,725	67,725	63,987				3,738			3,738		67,725						1,456	12/13/2028	3.B FE	
	Global Bank Corporation Sr Nt 5.250% 04/16/29	D.	06/16/2022	Direct			197,610	210,000	219,713	217,506	1,382		(581)			801		218,307		(20,697)		(20,697)		7,503	04/16/2029	3.A FE	
	Ultrapar Int'l SA Sr Nt 5.250% 06/06/29	D.	04/27/2022	Call	103,5562		1,140,154	1,101,000	1,103,349			(14)			(14)		1,103,335		(2,335)		(2,335)		61,794	06/06/2029	3.A FE		
	Globo Comunicaciones Sr Nt 4.875% 01/22/30	D.	04/20/2022	Direct			447,525	510,000	498,525	495,849	2,714		367			3,081		498,930		(51,405)		(51,405)		18,605	01/22/2030	3.B FE	
	MARB BondCo PLC Sr Nt 3.950% 01/29/31	D.	06/22/2022	Direct			559,125	710,000	592,850			1,252			1,252		594,102		(34,977)		(34,977)		11,296	01/29/2031	3.B FE		
	JSW Hydro Energy LTD Sr Nt 4.125% 05/18/31	D.	05/18/2022	Redemption	100,0000		87,885	87,885	87,885				5,074			5,074		87,885						1,813	05/18/2031	3.A FE	
	Star Energy Geothermal 1st Lien 6.750% 04/24/33	D.	04/24/2022	Redemption	100,0000		25,840	25,840	27,646				(1,806)			(1,806)		25,840						.872	04/24/2033	3.C FE	
	Guara Norte Sarl Sec Nt 5.198% 06/15/34	D.	06/15/2022	Redemption	100,0000		37,681	37,681	33,367				4,314			4,314		37,681						.979	06/15/2034	3.A FE	
	ACWA Power Mgmt Invst Sec Nt 5.950% 12/15/39	D.	06/15/2022	Redemption	100,0000		420	420	503	500		(80)			(80)		420							12	12/15/2039	2.C FE	
	BP Capital Markets PLC Nt 3.394% 09/26/23	C.	06/30/2022	Call	100,9561		17,364,449	17,200,000	17,465,176	17,253,216		(14,826)			(14,826)		17,238,391		(38,391)		(38,391)		687,308	09/26/2023	1.F FE		
	Bancolombia SA Sub Nt 4.625% 12/18/29	D.	06/09/2022	Direct			828,975	910,000	933,888	909,282	15,721		(2,000)			13,721		923,003		(94,028)		(94,028)		19,142	12/18/2029	3.C FE	
	British Airways Plc EETC 4.625% 06/20/24	D.	06/20/2022	Various			550,585	550,585	556,884	552,107		(1,523)			(1,523)		550,585							12,732	06/20/2024	1.F FE	
	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/35	C.	06/15/2022	Redemption	100,0000		17,712	17,712	17,361	14,365			355			355		17,712						.232	09/15/2035	1.F FE	
	British Airways PTC Ser 2021-1 B PPT 2nd Lien 3.900% 09/15/31	C.	06/15/2022	Redemption	100,0000		16,741	16,741	17,034	17,014		(273)			(273)		16,741							.326	09/15/2031	2.B FE	
	British Airways Plc EETC 3.800% 09/20/31	C.	06/20/2022	Various			37,713	37,713	37,713							37,713							.717	09/20/2031	1.F FE		
	CSN Islands XI Corp Sr Nt 6.750% 01/28/28	D.	05/03/2022	Direct			611,213	615,000	656,847	640,878	9,711		(3,109)			6,602		647,480		(36,267)		(36,267)		31,764	01/28/2028	3.B FE	
	Cosan Ltd Sr Nt 5.500% 09/20/29	D.	05/04/2022	Direct			193,000	200,000	199,974	200,000							200,000							.6,906	09/20/2029	3.C FE	
	Ecopetrol SA Sr Nt 6.875% 04/29/30	D.	05/10/2022	Direct			800,520	840,000	1,007,580	938,604	62,852		(6,117)			.56,735		995,339		(194,819)		(194,819)		30,960	04/29/2030	3.A FE	
	Heineken NV Sr Nt 3.500% 01/29/28	C.	05/19/2022	Various			9,872,280	10,000,000	10,041,282	10,018,434			(812)			(812)		10,017,621		(145,341)		(145,341)		257,056	01/29/2028	2.A FE	
	IHS Markit Ltd Sr Nt 4.125% 08/01/23	D.	04/12/2022	Tax Free Exchange																			51,563	08/01/2023	3.A FE		
	NXP BV/NXP FDG/NXP USA Sr Nt 3.400% 05/01/30	D.	05/19/2022	Tax Free Exchange			3,503,069	3,230,000	3,531,359	3,515,386			(12,317)			(12,317)		3,503,069							.60,401	05/01/2030	2.B FE
	NXP BV/NXP FDG/NXP USA Sr Nt 2.500% 05/11/31	D.	05/19/2022	Tax Free Exchange			10,746,390	10,780,000	10,743,025	10,745,127			1,263			1,263		10,746,390							.140,739	05/11/2031	2.B FE
	Freepost Indonesia PT Sr Nt 4.763% 04/14/27	D.	04/11/2022	Direct			286,000	286,000	286,000								286,000							.04/14/2027	2.C FE		
	Petrobras Global Finance Sr Nt 5.500% 06/10/51	D.	06/17/2022	Direct			646,912	835,000	792,978	763,627	29,476		250			.29,726		793,354		(146,442)		(146,442)		24,457	06/10/2051	3.C FE	
	Petroleos Mexicanos Sr Nt 5.625% 01/23/46	D.	05/18/2022	Direct			699,440	1,045,000	845,405	847,858			1,165			1,165		849,023		(149,583)		(149,583)		47,963	01/23/2046	3.C FE	
	Siemens Financieringsmat Sr Nt 2.900% 08/26/2022	D.	05/27/2022	Maturity			10,000,000	10,000,000	9,890,100	9,992,929			7,071			7,071		10,000,000							.145,000	05/27/2022	1.E FE

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value										
..G6764#-AA-0	Omega Leasing Ltd Sr Nt Se 9 2.400% 10/12/26	D	04/12/2022	Redemption 100,000			526,316	526,316	501,878	24,438				24,438		526,316					6,316	10/12/2026	3.C	
..G6764#-AA-2	Omega Leasing No. 12 Sr Sec Nt (Rolls Royce PLC) 2.960% 04/12/27	D	04/12/2022	Redemption 100,000			390,562	390,562	375,857	14,705				14,705		390,562					5,780	04/12/2027	3.C	
..G7178*-AE-4	Porterbrook Rail Finance Ltd Sr Nt Ser A 2.690% 04/16/28	B	04/16/2022	Redemption 100,000			672,851	672,851	676,252	697,169							(20,917)	672,851	(3,400)			(3,400)	04/16/2028	2.B FE
..G7178*-AF-1	Porterbrook Rail Finance Ltd Sr Sec Nt Ser B 2.770% 04/16/28	B	04/16/2022	Redemption 100,000			672,851	672,851	672,233	697,169							(24,936)	672,851	.618			.618	04/16/2028	2.B FE
..L95806-AA-0	Usiminas International Sr Nt 5.875% 07/18/26	D	06/15/2022	Direct			1,391,805	1,413,000	1,454,642		(3,625)			(3,625)			1,451,018		(.59,213)			34,358	07/18/2026	3.B FE
..POR38A-AA-5	Alsea SA Sr Nt 7.750% 12/14/26	D	04/07/2022	Direct			1,296,400	1,257,000	1,292,989		(1,042)			(1,042)			1,291,947		4,453			30,832	12/14/2026	4.A FE
..P29853-AA-9	Cometa Energia SA 1st Lien 6.375% 04/24/35	D	04/24/2022	Redemption 100,000			103,500	103,500	122,130	121,870	(18,370)			(18,370)			103,500					3,299	04/24/2035	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					449,752,403	451,519,501	456,963,242	428,529,091	235,724	(3,015,905)	(56)	(2,780,125)	(45,853)	452,293,211	(2,782)	(3,262,438)	(3,265,220)	10,230,412	XXX	XXX				
..000000-00-0	Frontline Technologies Gr LL Delayed Draw Term Ln Nt 11 7.482% 09/18/23		05/20/2022	Redemption 100,000			3,018	3,018	3,018							3,018					11	09/18/2023	3.C PL	
..000000-00-0	Gerson Lehrman Group 2nd Amend Incremental Term Ln 5.074% 12/15/24		06/30/2022	Redemption 100,000			7,969	7,969	7,969	.60						7,969					293	12/15/2024	4.A Z	
..000000-00-0	Aceto Corp 1st Lien Term Ln Nt 1 7.152% 04/29/25		06/30/2022	Redemption 100,000			7,500	7,500	7,350	.4	146			150		7,500					291	04/29/2025	4.A Z	
..000000-00-0	Retail Services WIS Corp Intial Term Ln Nt 1 9.000% 05/20/25		06/30/2022	Redemption 100,000			35,885	35,885	35,203	35,066	169	649		818		35,885					1,579	05/20/2025	4.B Z	
..000000-00-0	Seal for Life Industries LLC Term Ln Nt 1 8.690% 06/23/25		06/30/2022	Redemption 100,000			5,000	5,000	4,900	4,900	.1	.99		100		5,000					222	06/23/2025	4.B Z	
..000000-00-0	Animal Supply Company New 1st Lien Term Ln Nt 1 9.782% 08/14/25		06/30/2022	Redemption 100,000			1,407	1,407	1,203	1,201				184		1,407					22	08/14/2025	5.B Z	
..000000-00-0	Spectrum Auto (CC SAG Acq) Revolver Nt 1 6.717% 10/02/25		04/29/2022	Redemption 100,000			58,825	58,825	58,825							58,825					10/02/2025	4.B PL		
..000000-00-0	Pye Barker Company 1st Lien Term Ln Nt 1 7.031% 11/26/25		06/30/2022	Redemption 100,000			15,117	15,117	15,117							15,117					.485	11/26/2025	4.B Z	
..000000-00-0	Messer Industries Initial Term B-1 Loan Nt 1 4.732% 03/01/26		06/30/2022	Redemption 100,000			50,000	50,000	50,094	49,563	.499	(62)		437		50,000					.784	03/01/2026	4.A FE	
..000000-00-0	Essential Services Hldg Corp 4th Amendment DD Term Ln Nt 1 6.750% 11/16/26		06/30/2022	Redemption 100,000			269	269	269							269					38	11/16/2026	4.A Z	
..000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 2 7.988% 02/08/27		06/30/2022	Redemption 100,000			339	339	339							339					5	02/08/2027	4.C Z	
..000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 1 8.121% 02/08/27		05/10/2022	Redemption 100,000			.951	.951	.932							.951					12	02/08/2027	4.C Z	
..000000-00-0	Oil Changer Inc Term Ln Nt 1 8.121% 02/08/27		06/30/2022	Redemption 100,000			5,323	5,323	5,216							5,323					122	02/08/2027	4.C Z	
..000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 4 8.904% 02/08/27		06/30/2022	Redemption 100,000			.890	.890	.890							.890					2	02/08/2027	4.C Z	
..000000-00-0	Oil Changer Inc Delayed Draw Term Ln Nt 3 8.988% 02/08/27		06/30/2022	Redemption 100,000			1,016	1,016	1,016							1,016					5	02/08/2027	4.C Z	
..000000-00-0	Hudson Technologies Inc Term Ln Nt 1 8.581% 05/02/27		06/30/2022	Redemption 100,000			622,266	622,266	622,266							622,266					3,440	05/02/2027	4.B FE	
..000000-00-0	Sophia LP New Term Ln B Nt 1 6.035% 10/07/27		06/30/2022	Redemption 100,000			37,219	37,219	36,979	36,981		238		238		37,219					.769	10/07/2027	4.B FE	
..000000-00-0	Patriot Growth Insurance Svcs Delayed Draw Term Ln N 2 6.948% 10/14/27		05/19/2022	Tax Free Exchange			58,927	58,927	58,927							58,927					10/14/2027	4.A Z		
..000000-00-0	Harvey Tool Co LLC New Term Ln Nt 1 6.714% 10/21/27		06/30/2022	Redemption 100,000			4,112	4,112	4,112	4,112						4,112					.136	10/21/2027	3.A PL	
..000000-00-0	Boats Group LLC Term Ln Nt 1 8.286% 11/02/27		06/30/2022	Redemption 100,000			5,000	5,000	4,875	4,878		122		122		5,000					.269	11/02/2027	5.B Z	

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
000000-00-0	SitusAMC Holdings Corp Term Ln Nt 1 7.345% 12/20/27		06/30/2022	Redemption 100.0000			7,500	7,500	7,425	7,425		.75		.75		7,500				259	12/20/2027	4.A Z
000000-00-0	Galway Borrower LLC Delayed Draw Term Ln Nt 5 6.310% 12/22/27		06/17/2022	Tax Free Exchange			31,586	31,586	31,586	31,586						.31,586				94	12/22/2027	3.B PL
000000-00-0	Margaritaville Holdings LLC Term Ln Nt 1 8.530% 06/17/28		06/30/2022	Redemption 100.0000			2,082	2,082	2,082	2,082						.2,082				5	06/17/2028	4.A Z
000000-00-0	Archkey Holdings 1st Lien Term Ln Nt 1 6.480% 06/30/28		04/29/2022	Tax Free Exchange			24,774	25,000	24,750	24,764		.10		.10		.24,774				758	06/30/2028	4.B FE
000000-00-0	Archkey Holdings 1st Lien Term Ln Nt 4 6.902% 06/30/28		06/30/2022	Redemption 100.0000			25,000	25,000	24,774	24,764		.226		.226		.25,000				265	06/30/2028	4.B FE
000000-00-0	EisnerAmper Term Ln B Nt 1 5.306% 07/28/28		06/30/2022	Redemption 100.0000			7,532	7,532	7,201	7,201		.331		.331		.7,532				.33	07/28/2028	4.B FE
000000-00-0	Flexsys Inc Term Ln Nt 1 6.916% 08/12/28		06/30/2022	Redemption 100.0000			13,250	13,250	12,985	12,990		.260		.260		.13,250				521	08/12/2028	4.B FE
000000-00-0	Denali Buyerco Delayed Draw Term Ln Nt 2 6.845% 09/15/28		06/30/2022	Redemption 100.0000			463	463	463	463						.463				5	09/15/2028	4.B Z
000000-00-0	Denali Buyerco Delayed Draw Term Ln #2 Nt 1 7.536% 09/15/28		06/30/2022	Redemption 100.0000			579	579	579	579						.579				18	09/15/2028	4.B Z
000000-00-0	Denali Buyerco Delayed Draw Term Ln Nt 1 7.666% 09/15/28		06/30/2022	Redemption 100.0000			204	204	204	204						.204				.21	09/15/2028	4.B Z
000000-00-0	Denali Buyerco Term Ln Nt 1 7.829% 09/15/28		06/30/2022	Redemption 100.0000			18,981	18,981	18,981	18,981						.18,981				547	09/15/2028	4.B Z
000000-00-0	CPI Buyer LLC Delayed Draw Term Ln Nt 1 7.075% 11/01/28		06/30/2022	Redemption 100.0000			364	364	364	358	.6			.6		.364				.11	11/01/2028	4.B Z
000000-00-0	CPI Buyer LLC Term Ln Nt 1 7.075% 11/01/28		06/30/2022	Redemption 100.0000			11,856	11,856	11,856	11,664	.192			.192		.11,856				373	11/01/2028	4.B Z
00216C-AD-5	AQ Sunshine Inc aka Relation Term Ln Nt 1 7.383% 04/15/25		06/30/2022	Redemption 100.0000			5,860	5,860	5,773	5,808		.52		.52		.5,860				208	04/15/2025	3.B PL
00216C-AF-0	AQ Sunshine Inc aka Relation Term Ln B Nt 1 8.250% 04/15/25		06/30/2022	Redemption 100.0000			867	867	861	861		.6		.6		.867				.47	04/15/2025	3.B FE
00228*-AA-4	ATI Restoration LLC 1st Lien Term Ln Nt 1 6.480% 07/31/26		06/30/2022	Redemption 100.0000			3,342	3,342	3,258	3,275		.67		.67		.3,342				.72	07/31/2026	2.B Z
00228*-AB-2	ATI Restoration LLC 1st Lien DD Term Ln Nt 3 6.294% 07/31/26		06/30/2022	Redemption 100.0000			.56	.56	.56	.56						.56				.2	07/31/2026	1.F PL
00228*-AB-2	ATI Restoration LLC 1st Lien DD Term Ln Nt 4 6.475% 07/31/26		06/30/2022	Redemption 100.0000			201	201	201	201						.201				.7	07/31/2026	1.F PL
00228*-AB-2	ATI Restoration LLC 1st Lien DD Term Ln Nt 2 6.480% 07/31/26		06/30/2022	Redemption 100.0000			191	191	189	189		.2		.2		.191				.6	07/31/2026	1.F PL
00228*-AB-2	ATI Restoration LLC 1st Lien DD Term Ln Nt 5 6.938% 07/31/26		06/30/2022	Redemption 100.0000			335	335	335	335						.335				.8	07/31/2026	1.F PL
00228*-AB-2	ATI Restoration LLC 1st Lien DD Term Ln Nt 1 7.500% 07/31/26		06/30/2022	Redemption 100.0000			376	376	372	312		.3		.3		.376				.25	07/31/2026	1.F PL
00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 5.000% 07/23/28		06/30/2022	Redemption 100.0000			12,500	12,500	12,395	12,399		.101		.101		.12,500				.323	07/23/2028	4.C FE
00797*-AA-5	Aero Operating LLC Term Ln Nt 1 7.620% 02/07/26		04/01/2022	Redemption 100.0000			3,499	3,499	3,411	3,435		.64		.64		.3,499				.97	02/07/2026	3.A PL
00797*-AB-3	Aero Operating LLC Delayed Draw Term Ln Nt 1 8.000% 02/07/26		04/01/2022	Redemption 100.0000			1,001	1,001	1,001	1,001						.1,001				.41	02/07/2026	3.A PL
00797*-AB-3	Aero Operating LLC Delayed Draw Term Ln Nt 2 8.098% 02/07/26		04/01/2022	Redemption 100.0000			.86	.86	.86	.86						.86				.1	02/07/2026	3.A PL
01370*-AA-4	Alcami Holdings LLC 1st Lien Term Ln Nt 1 5.825% 07/12/25		06/30/2022	Redemption 100.0000			5,625	5,625	5,470	5,288	.252	.85		.337		.5,625				.130	07/12/2025	5.A FE
01451*-AA-0	Alerta Group Term Ln Nt 1 7.166% 09/30/27		06/30/2022	Various			6,322	6,322	6,322	6,322						.6,322				.200	09/30/2027	2.C PL

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
..01451*-AB-8	Alera Group Delayed Draw Term Ln Nt 1 7.15% 09/30/27	..06/30/2022	Various	1,735	1,735	1,735	.50																	
..023588-AA-0	AmerCareRoyal LLC Term Ln Nt 1 6.666% 11/25/25	..04/01/2022	Redemption	100,000		5,518	.5,518	5,409	5,240	202	.76													
..03979*-AA-9	US Metals Bldco Term Ln Nt 1 8.250% 07/20/26	..06/30/2022	Redemption	100,000		11,250	11,250	10,913	10,979		.271													
..04011*-AA-7	Argenbright Holdings LLC Term Ln Nt 1 7.666% 11/30/27	..06/30/2022				3,362	3,362	3,362	3,362															
..04279*-AA-4	Arrowhead Holdco Co Term Ln Nt 1 6.075% 08/31/27	..06/30/2022	Various	4,814	4,814	4,814	2,644		.27															
..04279*-AB-2	Arrowhead Holdco Co Delayed Term Ln Nt 1 5.824% 08/31/27	..06/30/2022	Redemption	100,000		494	.494	493	.111		.1													
..04279*-AB-2	Arrowhead Holdco Co Delayed Term Ln Nt 2 5.824% 08/31/27	..04/15/2022	Tax Free Exchange	152,220	152,220	152,220	45,981		.464															
..04279*-AC-0	Arrowhead Holdco Co Redhawk DD Term Ln Nt 1 6.329% 08/31/27	..06/30/2022	Redemption	100,000		568	.568	.557	.557		.11													
..054628-AA-6	AxiomSL Group Term Loan Nt 1 8.250% 12/03/27	..06/30/2022	Redemption	100,000		12,438	12,438	12,313	12,169	.151	.118													
..056138-AA-4	TVG-BHG Incremental Term Ln Nt 1 5.678% 12/19/24	..06/30/2022	Redemption	100,000		238	.238	238	.234	.4														
..056138-AA-4	TVG-BHG Incremental Term Ln Nt 2 6.305% 12/19/24	..06/30/2022	Redemption	100,000		5,226	.5,226	5,226	5,142	.84														
..059488-AA-0	Banboo Purchaser Inc Term Ln Nt 1 8.250% 11/05/27	..06/30/2022	Redemption	100,000		3,149	3,149	3,149	3,149															
..059488-AB-8	Banboo Purchaser Inc Delayed Draw Term Ln Nt 1 8.030% 11/05/27	..06/30/2022	Various	370	370	370	370																	
..066838-AC-3	Banyan Software Holdings 2nd Amendment Term Ln Nt 1 8.753% 12/16/27	..06/30/2022	Redemption	100,000		714	.714	714	.714															
..081820-A*-7	Benefyt Technologies Inc Term Ln Nt 1 8.003% 08/12/27	..06/30/2022	Redemption	100,000		2,776	2,776	2,720	2,723		.53													
..08579J-BG-6	Berry Plastics Corp Term Ln Z Nt 1 2.739% 07/01/26	..06/21/2022	Barclays Capital Inc	1,295,599	1,317,000	1,318,976	1,308,769	9,911	-(159)		9,752													
..09788H-AN-1	Advanced Infusion Solutions Last Out Term Ln Nt 1 6.303% 06/27/24	..06/30/2022	Redemption	100,000		22,033	22,033	21,581	21,779		.254													
..10483*-AA-3	Bragg Live Food Products LLC Term Ln Nt 1 7.471% 03/11/24	..06/30/2022	Redemption	100,000		7,643	.7,643	7,478	7,564		.79													
..12632B-AG-1	CPI International Inc 1st Lien Term Ln Nt 2 4.489% 07/26/24	..04/29/2022	Tax Free Exchange	38,682	38,682	38,682																		
..12632B-AG-1	CPI International Inc 1st Lien Term Ln Nt 3 4.902% 07/26/24	..06/30/2022	Redemption	100,000		38,682	38,682	38,682																
..12721*-AC-3	CVP Holdco Inc Delayed Draw TL Nt 1 7.916% 09/13/27	..06/30/2022	Redemption	100,000		4,439	.4,439	4,435	4,435		.5													
..12745*-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 8.000% 10/02/25	..06/30/2022	Redemption	100,000		5,313	5,313	5,233	5,239	.3	.71													
..12745*-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 7.982% 10/02/25	..06/30/2022	Redemption	100,000		446	.446	446	.78	.1														
..12745*-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 6 8.000% 10/02/25	..06/30/2022	Redemption	100,000		291	.291	291																
..140788-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 6.416% 12/15/24	..06/30/2022	Redemption	100,000		20,008	20,008	19,823	19,867		.141													
..140788-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 6.416% 12/15/24	..06/30/2022	Redemption	100,000		1,165	.1,165	1,165	.1,165															
..141738-AA-8	CarePathrx Midco Inc Term Ln Nt 1 7.975% 05/14/25	..06/30/2022	Redemption	100,000		7,207	.7,207	7,027	7,079		.129													

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11	12	13	14	15 Total Foreign Change in Book/ Adjusted Carrying Value (11 + 12 - 13)								
148808-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 3.612% 05/17/26	06/30/2022	Redemption 100,000		12,281	12,281	12,271	12,272		9		9		12,281					172	05/17/2026	3.A FE	
15018L-AE-1	Cedar Fair LP New Term Ln B Nt 1 3.032% 04/13/24	06/24/2022	Redemption 100,000		194,563	194,563	195,179	190,428	4,373	(239)		4,134		194,563					3,096	04/13/2024	4.A FE	
16117L-BX-6	Charter Communications Inc Term Ln B-2 Nt 1 3.416% 02/01/27	06/16/2022	Bank of America BISD Dealer		4,832,850	4,924,242	4,813,447	4,830,961		7,173		7,173		4,838,135					(5,284)	49,937	02/01/2027	2.C FE
18449E-AE-0	Clean Harbors Inc Term Ln Nt 1 3.273% 06/30/24	06/30/2022	Redemption 100,000		3,053	3,053	3,049	3,050		3		3		3,053					34	06/30/2024	3.A FE	
21079#-AC-2	Continental Acq Holdings LLC Term Ln 2021-B Nt 1 9.000% 12/22/27	06/30/2022	Redemption 100,000		3,268	3,268	3,268	3,268						3,268					125	12/22/2027	3.A PL	
23363#-AC-3	DRS Holdings Inc Incremental Term Ln Nt 1 7.416% 11/01/25	06/30/2022	Redemption 100,000		57,143	57,143	55,715	55,872		1,271		1,271		57,143					1,672	11/01/2025	3.A PL	
25403#-AU-0	Diligent Corp Term Ln B-3 Nt 1 8.000% 08/04/25	06/30/2022	Redemption 100,000		4,500	4,500	4,455	4,462		38		38		4,500					153	08/04/2025	3.C PL	
268878-AA-9	EP Wealth Advisors LLC Term Ln Nt 1 7.500% 09/04/26	06/30/2022	Redemption 100,000		2,045	2,045	1,994	2,004		42		42		2,045					57	09/04/2026	1.F PL	
268878-AB-7	EP Wealth Advisors LLC Delayed Draw Term Ln Nt 2 6.694% 09/04/26	06/30/2022	Redemption 100,000		1,639	1,639	1,639	1,639						1,639					45	09/04/2026	1.F PL	
268878-AB-7	EP Wealth Advisors LLC Delayed Draw Term Ln Nt 3 6.698% 09/04/26	06/30/2022	Redemption 100,000		917	917	917	917						917					26	09/04/2026	1.F PL	
268878-AB-7	EP Wealth Advisors LLC Delayed Draw Term Ln Nt 1 6.756% 09/04/26	06/30/2022	Redemption 100,000		488	488	482	483		5		5		488					33	09/04/2026	1.F PL	
26888*-AA-0	EPS NASS Parent Inc Term Ln Nt 1 8.000% 04/19/28	06/30/2022	Redemption 100,000		4,091	4,091	4,009	4,016		75		75		4,091					140	04/19/2028	2.C PL	
286228-AA-5	Elevation Services Holding LLC Term Ln Nt 1 7.563% 12/18/26	06/30/2022	Redemption 100,000		1,929	1,929	1,880	1,887		41		41		1,929					69	12/18/2026	3.A PL	
286228-AB-3	Elevation Services Holding LLC Delayed Draw Term Ln Nt 2 6.733% 12/18/26	06/30/2022	Redemption 100,000		128	128	128	128						128					4	12/18/2026	3.A PL	
286228-AB-3	Elevation Services Holding LLC Delayed Draw Term Ln Nt 1 6.786% 12/18/26	06/30/2022	Redemption 100,000		2,444	2,444	2,444	2,444						2,444					86	12/18/2026	3.A PL	
29279U-AB-2	Endure Digital Inc Term Ln Nt 1 4.524% 02/10/28	06/30/2022	Redemption 100,000		1,143	1,143	1,137	1,131	6	5		11		1,143					41	02/10/2028	4.B FE	
29286J-AC-6	Engineered Components Sys Initial Term Ln Nt 1 7.120% 08/02/28	06/30/2022	Redemption 100,000		13,750	13,750	13,475	10,393		267		267		13,750					493	08/02/2028	4.C FE	
29668#-AC-2	Essential Services Hdg Corp Delayed Draw Term Ln Nt 3 6.750% 04/30/27	06/30/2022	Redemption 100,000		11,250	11,250	11,114	11,011		130		130		11,250					382	04/30/2027	3.B PL	
29688#-AC-2	Essential Services Hdg Corp Delayed Draw 3rd Amen Nt 1 6.750% 07/20/30	06/30/2022	Redemption 100,000		15,000	15,000	14,982	9,739		18		18		15,000					419	07/20/2030	3.B PL	
30297#-AA-3	20 Gates - Atalaya Term Ln Cl A 3.595% 05/06/26	06/21/2022	Redemption 100,000		6,124,294	6,124,294	6,124,294	6,124,294						6,124,294					58,275	05/06/2026	1.E PL	
35041#-AU-9	Foundation Risk Partners Corp 1st Lien Term Ln Nt 1 7.032% 04/14/28	06/30/2022	Redemption 100,000		1,548	1,548	1,548	1,548						1,548					17	04/14/2028	4.A Z	
35042#-AC-6	Foundation Consumer Brands Term Ln Nt 1 6.900% 02/12/27	05/31/2022	Redemption 100,000		57,306	57,306	55,873	56,045		1,261		1,261		57,306					1,294	02/12/2027	2.C PL	
35115#-AA-2	20 Gate Foursight 9th Amendment Term Ln 5.745% 05/31/23	06/15/2022	Redemption 100,000		559,464	559,464	559,464	559,464						559,464					2,135	05/31/2023	1.A Z	
35921#-AA-6	Frontline Technologies Gr LL Term Ln Nt 1 6.489% 09/18/23	05/20/2022	Redemption 100,000		43,398	43,398	41,815	42,877		521		521		43,398					1,536	09/18/2023	3.C PL	
35921#-AA-6	Frontline Technologies Gr LL Term Ln Nt 1 6.489% 09/18/23	04/29/2022	Tax Free Exchange		14,952	15,101	14,550	14,920		33		33		14,952					482	09/18/2023	3.C PL	
35921#-AA-8	Frontline Technologies Gr LL Term Ln Nt 11 6.902% 09/18/23	05/20/2022	Redemption 100,000		15,101	15,101	14,952			149		149		15,101					55	09/18/2023	3.C PL	
35921#-AC-4	Frontline Technologies Gr LL Delayed Draw Term Ln Nt 1 6.489% 09/18/23	05/20/2022	Redemption 100,000		8,673	8,673	8,673	8,673						8,673					307	09/18/2023	3.C PL	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
..359210-AC-4	Frontline Technologies Gr LL Delayed Draw Term Ln Nt 1 6.48% 09/18/23	..04/29/2022	Tax Free Exchange	3,018	3,018	3,018	3,018	3,018	3,018						3,018					96	09/18/2023	3.C PL	
..361988-AA-2	TPC Broadband Holdings Term Ln Nt 1 7.598% 06/01/25	..06/30/2022	Redemption 100,0000	8,268	8,268	8,268	8,268	8,268	8,268						8,268					291	06/01/2025	4.B PL	
..361988-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 6 7.011% 06/01/25	..05/01/2022	Tax Free Exchange	147,416	147,416	147,416	147,416	147,416	147,416						147,416					4,961	06/01/2025	4.B Z	
..361988-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 1 7.500% 06/01/25	..06/30/2022	Redemption 100,0000	2,851	2,851	2,820	2,825	2,825	2,851						2,851					109	06/01/2025	4.B Z	
..361988-AC-8	TPC Broadband Holdings Delayed Draw Term Ln Nt 5 8.030% 06/01/25	..06/30/2022	Redemption 100,0000	732	732	732	364	364	732						732					26	06/01/2025	4.B Z	
..36457W-AC-5	Galway Borrower LLC Delayed Draw Term Ln Nt 4 6.000% 12/22/27	..04/18/2022	Tax Free Exchange	101,690	101,690	101,690	101,690	101,690	101,690						101,690					203	12/22/2027	3.B PL	
..36457W-AC-5	Galway Borrower LLC Delayed Draw Term Ln Nt 3 6.370% 12/22/27	..04/19/2022	Tax Free Exchange	58,403	58,403	58,403	58,403	58,403	58,403						58,403					457	12/22/2027	3.B PL	
..36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 7.877% 09/30/27	..06/30/2022	Redemption 100,0000	10,490	10,490	10,490	9,606	175	175						10,490					315	09/30/2027	3.B PL	
..368508-AB-9	Gehl Foods Inc LLC Term Ln Nt 5 7.222% 01/25/24	..05/31/2022	Redemption 100,0000	7,509,401	7,509,401	7,368,330	7,323,844	66,568	82,197						7,509,401					416,388	01/25/2024	4.A PL	
..368508-AB-9	Gehl Foods Inc LLC Term Ln Nt 7 9.000% 01/25/24	..05/31/2022	Redemption 100,0000	267,944	267,944	273,580	207,412	31,103	(36,967)						(5,864)					11,477	01/25/2024	4.A PL	
..368508-AC-7	Gehl Foods Inc LLC 1st Lien Incremental TL Nt 1 9.348% 01/25/24	..05/31/2022	JP Morgan Securities LLC	147,564	147,564	147,564	147,564	147,564	147,564						147,564					6,782	01/25/2024	4.A Z	
..36874V-AM-0	Generac Power Systems Inc New Term Ln B Nt 1 3.361% 12/13/26	..06/15/2022	Generac Power Systems Inc New Term Ln B Nt 1	9,975,000	10,000,000	10,014,441	10,000,850	9,630	(753)						8,877					(34,727)	114,439	12/13/2026	3.A FE
..36874V-AM-0	Generac Power Systems Inc New Term Ln B Nt 1 3.361% 12/13/26	..06/29/2022	Redemption 100,0000	2,273,552	2,273,552	2,264,518	2,266,989	6,563	6,563						6,563					35,556	12/13/2026	3.A FE	
..374237-A*-6	Gerson Lehrman Group Term Loan 5.273% 12/15/24	..06/30/2022	Redemption 100,0000	16,415	16,415	16,309	16,292	.38	.85						123					516	12/15/2024	2.B PL	
..374237-A*-6	Gerson Lehrman Group 1st Amend Incremental Term Ln N 6.370% 12/15/24	..06/30/2022	Redemption 100,0000	2,670	2,670	2,653	2,650	.6	.14						2,670					110	12/15/2024	2.B PL	
..38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 7.750% 08/18/27	..06/30/2022	Redemption 100,0000	46,173	46,173	46,173	45,307	867	867						46,173					1,135	08/18/2027	4.A PL	
..39341#-AA-0	Green Street Parent LLC Term Ln B Nt 1 6.060% 08/27/26	..06/30/2022	Redemption 100,0000	15,000	15,000	14,700	14,787	.213	.213						15,000					488	08/27/2026	3.A PL	
..401788-AA-8	Guidehouse Inc Term Ln Nt 1 7.166% 10/16/28	..06/30/2022	Redemption 100,0000	7,500	7,500	7,500	7,427	.73	.73						7,500					238	10/16/2028	4.A Z	
..40406#-AD-4	ProService Corp Term Ln Nt 1 6.370% 11/01/24	..06/30/2022	Redemption 100,0000	22,500	22,500	21,935	22,240	.260	.260						260					.695	11/01/2024	2.C PL	
..404122-BH-5	HCA Inc Term Ln B-14 Nt 1 3.416% 06/30/28	..06/03/2022	Wells Fargo Securities LLC	1,589,985	1,588,000	1,596,970	152,845	(422)	(422)						1,596,548					(6,563)	12,231	06/30/2028	2.C FE
..41755#-AA-7	Harvest Hill Beverage Company New Term Ln A-1 7.652% 08/28/26	..06/23/2022	Redemption 100,0000	135,097	135,097	131,720	132,359	.2,738	.2,738						135,097					2,395	08/28/2026	4.A PL	
..41902#-AA-9	Sigma Electric Manufact Corp Term Ln A-2 Nt 1 7.000% 10/31/23	..06/30/2022	Redemption 100,0000	12,478	12,478	12,227	12,393	.85	.85						12,478					361	10/31/2023	3.A PL	
..449580-A*-3	IG Investments Holdings LLC Term Ln Nt 1 8.250% 09/22/27	..06/30/2022	Redemption 100,0000	3,368	3,368	3,300	3,303	.65	.65						3,368					116	09/22/2027	4.A Z	
..44969C-BF-6	Quintiles IMS New Term Ln B Nt 1 3.416% 03/06/24	..06/16/2022	Bank of America BISD Dealer	1,373,190	1,378,359	1,383,678	1,375,981	6,910	(918)						5,992					(8,784)	13,766	03/06/2024	3.A FE
..44969C-BH-2	Quintiles IMS Term Ln B-2 Nt 1 3.416% 01/18/25	..06/16/2022	Bank of America BISD Dealer	8,956,193	9,035,252	9,043,019	8,978,781	63,283	(1,201)						62,082					(84,670)	90,238	01/18/2025	3.A FE
..44989#-AA-1	IQNavigator Inc 1st Lien TL Nt 1 6.978% 08/20/24	..05/02/2022	Redemption 100,0000	8,044,776	8,044,776	7,924,104	7,966,742	19,781	.58,253						78,034					223,409	08/20/2024	4.B IF	
..45004K-AC-0	Information Resources Inc 1st Lien Term Ln Nt 1 6.133% 11/07/25	..06/30/2022	Redemption 100,0000	10,349	10,349	10,246	10,287	.62	.62						10,349					245	11/07/2025	4.B FE	

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol			
										11	12	13	14	15										
..452526-A#-3	ImmuCor Inc 1st Lien Term Ln Nt 1 8.000%	07/02/25	Redemption	100,0000		11,358	11,358	11,130	11,190		167		167			11,358						.386	07/02/2025	3.C PL
..45763F-AN-8	Inmar Inc Initial Term Ln Nt 1 6.250%	05/01/24	Redemption	100,0000		6,104	6,104	5,799	5,953		151		151			6,104						.154	05/01/2024	4.C FE
..45778E-AG-9	Innophos Holdings Term Ln Nt 1 5.005%	02/07/27	Redemption	100,0000		12,250	12,250	12,189	12,203		47		47			12,250						.256	02/07/2027	4.A FE
..482408-AA-5	K2 Insurance Services LLC Term Ln Nt 1 5.967% 07/01/24	06/30/2022	Redemption	100,0000		11,842	11,842	11,605	11,715		127		127			11,842						.357	07/01/2024	2.C PL
..482408-AB-3	K2 Insurance Services LLC Delayed Draw Term Ln Nt 1 6.633% 07/01/24	06/30/2022	Redemption	100,0000		2,040	2,040	2,040	2,040							2,040						.64	07/01/2024	2.C PL
..482408-AB-3	K2 Insurance Services LLC Delayed Draw Term Ln Nt 3 7.250% 07/01/24	06/30/2022	Redemption	100,0000		.31	.31	.31	.31							.31						.1	07/01/2024	2.C PL
..48773#-AA-8	Kellermeyer Building Svcs Initial Term Ln Nt 1 7.200% 11/07/26	06/30/2022	Redemption	100,0000		2,941	2,941	2,912	2,919		22		22			2,941						.133	11/07/2026	4.A PL
..48773#-AB-6	Kellermeyer Building Svcs Delayed Draw Term Ln Nt 1 6.988% 11/07/26	06/30/2022	Redemption	100,0000		.647	.647	.641	.642		5		5			.647						.35	11/07/2026	4.A PL
..48773#-AB-6	Kellermeyer Building Svcs Delayed Draw Term Ln #4 Nt 4 6.988% 11/07/26	04/29/2022	Tax Free Exchange	249,357		249,357	249,357	249,357	249,357							249,357						.8,669	11/07/2026	4.A PL
..48773#-AB-6	Kellermeyer Building Svcs Delayed Draw Term Ln #4 Nt 2 7.402% 11/07/26	06/30/2022	Redemption	100,0000		1,482	1,482	1,474	345		8		8			1,482						.28	11/07/2026	4.A PL
..48773#-AB-6	Kellermeyer Building Svcs Delayed Draw Term Ln #4 Nt 3 7.575% 11/07/26	05/31/2022	Tax Free Exchange	169,116		170,562	168,925	133,476		96		96				169,116						.8,192	11/07/2026	4.A PL
..48773#-AC-4	Kellermeyer Building Svcs Delayed Draw Term Ln #3 Nt 1 7.500% 11/07/26	04/29/2022	Tax Free Exchange	29,889		30,129	29,828	29,876		13		13				29,889						.1,741	11/07/2026	4.A PL
..48773#-AD-2	Kellermeyer Building Svcs Term Ln #4 Nt 1 6.750% 11/07/26	06/30/2022	Redemption	100,0000		2,712	2,712	2,657	2,661		50		50			2,712						.94	11/07/2026	4.A PL
..48881#-AB-5	En Engineering LLC (Kene Acq) Term Ln Nt 1 6.500% 08/07/26	06/30/2022	Redemption	100,0000		3,171	3,171	3,108	3,127		44		44			3,171						.84	08/07/2026	3.B PL
..48881#-AC-3	En Engineering LLC (Kene Acq) Delayed Draw Term Ln Nt 1 6.500% 08/07/26	06/30/2022	Redemption	100,0000		.528	.528	.523	.524		4		4			.528						.14	08/07/2026	3.B PL
..51206#-AA-9	AI Fire Term Ln Nt 1 7.873% 03/22/27	06/30/2022	Redemption	100,0000		3,312	3,312	3,246	3,253		59		59			3,312						.110	03/22/2027	3.B PL
..51206#-AB-7	AI Fire Delayed Draw Term Ln Nt 3 6.750% 03/22/27	06/30/2022	Redemption	100,0000		.359	.359	.356	.356		3		3			.359						.13	03/22/2027	3.B PL
..51206#-AB-7	AI Fire Delayed Draw Term Ln Nt 1 6.886% 03/22/27	06/30/2022	Redemption	100,0000		.372	.372	.369	.369		3		3			.372						.13	03/22/2027	3.B PL
..51206#-AB-7	AI Fire Delayed Draw Term Ln Nt 4 6.989% 03/22/27	06/30/2022	Redemption	100,0000		.106	.106	.106	.106							.106						.4	03/22/2027	3.B PL
..51206#-AB-7	AI Fire Delayed Draw Term Ln Nt 2 7.303% 03/22/27	06/30/2022	Redemption	100,0000		.350	.350	.347	.347		3		3			.350						.12	03/22/2027	3.B PL
..54777#-AA-2	Lower ACS Inc Term Ln Nt 1 8.000% 01/07/28	06/30/2022	Redemption	100,0000		4,599	4,599	4,599	4,599							4,599						.169	01/07/2028	2.C PL
..54777#-AA-2	Lower ACS Inc Term Ln Nt 1 8.000% 01/07/28	04/01/2022	Redemption	100,0000		4,599	4,599	4,599	4,599							4,599						.72	01/07/2028	4.A Z
..552462-B#-9	Lytx Delayed Draw Term Ln Nt 1 7.666% 02/28/26	06/30/2022	Redemption	100,0000		2,323	2,323	2,300	1,145		19		19			2,323						.83	02/28/2026	4.C
..552462-B#-9	Lytx Delayed Draw Term Ln Nt 3 8.273% 02/28/26	06/30/2022	Redemption	100,0000		2,323	2,323	2,323	2,323							2,323						.98	02/28/2026	4.C
..552462-B0-1	Lytx Term Ln Nt 1 8.416% 02/28/26	06/30/2022	Redemption	100,0000		13,355	13,355	13,108	13,173		182		182			13,355						.521	02/28/2026	4.C
..55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 6.739% 07/30/24	06/30/2022	Redemption	100,0000		2,606	2,606	2,555	2,577		29		29			2,606						.105	07/30/2024	4.B Z
..55418#-AA-4	MacLean-Fogg Company Term Ln Nt 1 6.416% 12/17/25	06/30/2022	Redemption	100,0000		13,438	13,438	13,294	13,350		88		88			13,438						.399	12/17/2025	3.B PL

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..55418#-AB-2	Mac Lean-Fogg Company Delayed Draw Term Ln Nt 1 5.66% 12/17/25	..06/30/2022	Redemption	100,000			1,563	1,563	1,555	1,556		6		6		1,563				45	12/17/2025	3.B PL
..57810J-AC-2	Amynta Agency Inc Term Ln Nt 1 5.595% 02/08/25	..06/30/2022	Redemption	100,000			2,716	2,716	2,609	2,657		59		59		2,716				68	02/08/2025	4.C FE
..57810J-AC-2	Amynta Warranty Borrower Inc Term Ln Nt 1 5.595% 02/28/25	..06/30/2022	Redemption	100,000			1,688	1,688	1,621	1,651		37		37		1,688				42	02/28/2025	4.C FE
..60937#-AA-8	Monica Hids Inc aka Wilshire Term Ln Nt 1 8.500% 01/08/27	..06/30/2022	Redemption	100,000			7,292	7,292	7,037	7,070		222		222		7,292				266	01/08/2027	2.C PL
..61554#-AA-8	Moon Valley Nursery LLC Term Ln Nt 1 6.750% 10/08/27	..06/30/2022	Redemption	100,000			3,645	3,645	3,645	3,645						3,645				182	10/08/2027	1.G PL
..61554#-AB-6	Moon Valley Nursery LLC Delayed Draw Term Ln Nt 1 6.794% 10/08/27	..06/30/2022	Various	100,000			139	139	139	139						139				7	10/08/2027	1.G PL
..62931*-AA-2	Topix Pharma Term Ln Nt 1 6.633% 10/31/24	..06/30/2022	Redemption	100,000			3,375	3,375	3,296	3,335		40		40		3,375				102	10/31/2024	3.B PL
..62931*-AC-8	Topix Pharma Delayed Draw Term Ln Nt 1 6.633% 10/31/24	..06/30/2022	Redemption	100,000			1,123	1,123	1,112	1,111	4	7		11		1,123				34	10/31/2024	3.B PL
..62976#-AE-6	NSM Insurance Group LLC Dollar Term Ln Nt 1 6.402% 05/11/26	..06/30/2022	Redemption	100,000			15,034	15,034	14,846	14,892		142		142		15,034				448	05/11/2026	3.A PL
..64027*-AA-3	Nelipak Holding Co First Lien Term Ln Nt 1 5.489% 07/02/26	..06/30/2022	Redemption	100,000			2,312	2,312	2,265	2,280		32		32		2,312				61	07/02/2026	3.A PL
..64027*-AB-1	Nelipak Holding Co Incremental Term Ln Nt 1 5.489% 07/02/26	..06/30/2022	Redemption	100,000			375	375	368	370		5		5		375				10	07/02/2026	3.A PL
..65685*-AC-9	North Amer Science Assoc Inc Delayed Draw New Term Ln Nt 1 7.804% 09/15/26	..06/30/2022	Redemption	100,000			428	428	428	428						428				9	09/15/2026	2.C Z
..65716#-AA-4	North Amer Science Assoc Inc New Term Ln Nt 1 7.57% 09/15/26	..06/30/2022	Redemption	100,000			1,851	1,851	1,819	1,821		31		31		1,851				64	09/15/2026	2.C PL
..65716#-AA-4	North Amer Science Assoc Inc Term Ln Nt 4 8.07% 09/15/26	..06/30/2022	Redemption	100,000			4,650	4,650	4,534	4,553		96		96		4,650				153	09/15/2026	2.C PL
..65716#-AA-4	North Amer Science Assoc Inc Term Ln Nt 3 8.482% 09/15/26	..06/30/2022	Redemption	100,000			670	670	670	670						670				25	09/15/2026	2.C PL
..67096#-AA-0	Omega Healthcare Holdings LLC Term Ln Nt 4 7.750% 10/24/26	..06/27/2022	Redemption	100,000			4,500	4,500	4,429	4,429		71		71		4,500				74	10/24/2026	2.A PL
..68144#-AA-8	Omega Healthcare Holdings LLC Incremental Term Ln Nt 3 7.750% 10/24/26	..06/30/2022	Redemption	100,000			2,618	2,618	2,569	2,569		50		50		2,618				43	10/24/2026	3.C PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 3 6.538% 10/14/27	..06/30/2022	Redemption	100,000			1,987	1,987	1,987	1,987						1,987				32	10/14/2027	4.A Z
..70559#-AE-6	Pegasus Global Enterprise Hids Incremental Term Ln Nt 1 7.813% 05/29/25	..06/30/2022	Redemption	100,000			3,382	3,382	3,246	3,278		104		104		3,382				115	05/29/2025	3.A PL
..70559#-AF-3	Pegasus Global Enterprise Hids Incremental Term Ln Nt 1 8.484% 05/29/25	..06/30/2022	Redemption	100,000			576	576	576	576		124				576				17	05/29/2025	3.A PL
..71667*-AA-3	Petroleum Service Group LLC Delayed Draw Term Ln Nt 1 7.435% 07/23/25	..04/01/2022	Redemption	100,000			111	111	110	111		1		1		111				2	07/23/2025	3.B PL
..71667*-AB-1	Petroleum Service Group LLC Term Ln Nt 1 6.684% 07/23/25	..04/01/2022	Redemption	100,000			5,580	5,580	5,468	5,509		71		71		5,580				102	07/23/2025	3.B PL
..71667*-AD-7	Petroleum Service Group LLC New DD Term Ln Nt 1 7.721% 07/23/25	..04/01/2022	Redemption	100,000			47	47	47	47						47				3	07/23/2025	3.B Z
..71667*-AD-7	Petroleum Service Group LLC New DD Term Ln Nt 1 8.154% 07/23/25	..04/01/2022	Redemption	100,000			603	603	603	603						603				31	07/23/2025	3.B Z
..71667*-AE-5	Petroleum Service Group LLC New Term Ln Nt 1 7.628% 07/23/25	..04/04/2022	Redemption	100,000			1,657	1,657	1,657	1,657						1,657				133	03/15/2028	2.C FE
..72584#-AF-1	Yun Branda New Term Ln B Nt 1 3.074% 03/15/28	..06/30/2022	Redemption	100,000			12,188	12,188	12,160	12,163		25		25		12,188				102	08/31/2027	4.C PL
..74016#-AA-5	Blade Holdings Inc Term Ln Nt 1 7.666% 08/31/27	..06/30/2022	Redemption	100,000			1,503	1,503	1,462	1,464		39		39		1,503						

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

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

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										11	12	13	14	15											
74140#-AA-0	Command Alkon (Potter Buyer) New Term Ln Nt 1 9.916% 04/23/27	06/30/2022	Redemption 100,0000		8,102	8,102	7,859	7,905		198			198			8,102							.335	04/23/2027	3.C PL
74140#-AB-8	Command Alkon (Potter Buyer) Incremental Term Ln Nt 2 9.916% 04/23/27	06/30/2022	Redemption 100,0000		2,594	2,594	2,516	2,527		.67			.67			2,594							.107	04/23/2027	3.C PL
74140#-AD-4	Command Alkon (Potter Buyer) Incremental DD Term Ln Nt 1 9.916% 04/23/27	06/30/2022	Redemption 100,0000		.574	.574	.565	.566		.8			.8			.574							.24	04/23/2027	3.C PL
74354#-AA-1	Project Essential Bidco 1st Lien Term Ln 6.750% 04/20/28	06/30/2022	Redemption 100,0000		4,500	4,500	4,421	4,427		.73			.73			4,500							.154	04/20/2028	3.C PL
74741#-AA-5	Invo Healthcare (Olympia Acq) PIK Term Ln Nt 1 2.666% 09/24/26	04/29/2022	Tax Free Exchange		22,439	22,802	22,389	17,402	2,030	.21			2,051			22,439							.339	09/24/2026	3.C PL
74741#-AA-5	Invo Healthcare (Olympia Acq) Term Ln Nt 1 10.133% 09/24/26	04/29/2022	Redemption 100,0000		(2,305)	(2,305)	(2,249)	(2,029)	(236)	(40)			(276)			(2,305)							.09/24/2026	3.C PL	
74741#-AA-5	Invo Healthcare (Olympia Acq) Term Ln Nt 1 10.133% 09/24/26	04/29/2022	Tax Free Exchange		900,290	915,380	893,401	793,416	92,222	.479			.92,701			900,290							.23,752	09/24/2026	3.C PL
74741#-AA-5	Quail Buyer Inc Term Ln Nt 1 6.717%	04/29/2022	Redemption 100,0000		6,087	6,087	6,087	5,970	.117				.117			6,087							.203	10/01/2027	3.C PL
74743#-AA-5	Rawlings Sporting Goods Inc Term Ln Nt 1 8.500% 12/31/26	06/30/2022	Redemption 100,0000		4,500	4,500	4,379	4,278		.105			.105			4,500							.185	12/31/2026	3.B PL
75445#-AB-9	Rawlings Sporting Goods Inc Delayed Draw Term Ln Nt 1 8.376% 12/31/26	06/30/2022	Redemption 100,0000		.714	.714	.714	.714								.714							.36	12/31/2026	3.B Z
75734#-AB-9	Reddy Ice Holdings Inc Term Ln Nt 1 7.500% 07/01/25	04/06/2022	Tax Free Exchange		5,223	5,318	5,159	5,216		.7			.7			5,223							.207	07/01/2025	3.B PL
75734#-AB-9	Reddy Ice Holdings Inc Term Ln Nt 9 8.750% 07/01/25	06/30/2022	Redemption 100,0000		5,318	5,318	5,223			.96			.96			5,318							.94	07/01/2025	3.B PL
75734#-AB-9	Reddy Ice Holdings Inc Delayed Draw Term Ln Nt 2 6.970% 07/01/25	04/06/2022	Tax Free Exchange		.675	.682	.672	.675								.675							.26	07/01/2025	3.B PL
75734#-AC-7	Reddy Ice Holdings Inc Delayed Draw Term Ln Nt 7 8.750% 07/01/25	06/30/2022	Redemption 100,0000		.348	.348	.344			.3			.3			.348							.7	07/01/2025	3.B Z
76028#-AA-4	Repairify Inc Term Ln Nt 1 7.250% 06/14/27	06/30/2022	Redemption 100,0000		4,500	4,500	4,410	4,417		.83			.83			4,500							.136	06/14/2027	1.G PL
76168J-AS-5	Zurn Water Solutions Inc 1st Lien Term Ln Nt 1 3.902% 09/15/28	06/30/2022	Redemption 100,0000		11,315	11,315	11,329	11,296	.33	(.14)			.19			11,315							.164	09/15/2028	3.C FE
76252#-AB-9	Rialto Management Group LLC Term Ln Nt 1 6.489% 11/30/24	06/30/2022	Redemption 100,0000		5,744	5,744	5,658	5,673		.71			.71			5,744							.191	11/30/2024	2.B PL
76252#-AC-7	Rialto Management Group LLC Term Ln 2021-2 Nt 1 8.000% 11/30/24	06/30/2022	Redemption 100,0000		.7,072	.7,072	.7,072	.7,072								.7,072							.248	11/30/2024	2.B PL
78431#-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 6.286% 12/13/23	06/30/2022	Redemption 100,0000		2,836	2,836	2,801	2,821		.16			.16			2,836							.86	12/13/2023	3.A PL
78433#-AA-1	SG Acquisition Inc (Safeguard) Term Ln Nt 1 6.666% 01/27/27	05/10/2022	Redemption 100,0000		33,309	33,309	32,642	32,798		.511			.511			33,309							.680	01/27/2027	3.A PL
78486#-AA-5	SSE Buyer Inc Term Ln Nt 1 12.097% 06/30/26	06/30/2022	Redemption 100,0000		10,432	10,432	10,119	10,179		.252			.252			10,432							.539	06/30/2026	1.G Z
78642#-AA-4	Safe Home Security Inc Term Ln Nt 1 8.370% 08/04/24	04/01/2022	Redemption 100,0000		3,794	3,794	3,718	3,741		.52			.52			3,794							.78	08/04/2024	2.C FE
78642#-AB-2	Safe Home Security Inc Delayed Draw Term Ln Nt 1 8.845% 08/04/24	04/01/2022	Redemption 100,0000		.296	.296	.296	.118								.296							.6	08/04/2024	2.C Z
78669#-AA-2	SageSure Holdings LLC Term Ln Nt 2 7.345% 01/28/28	04/15/2022	Tax Free Exchange		.575,802	.575,802	.575,802									.575,802							.5,719	01/28/2028	4.B Z
78669#-AA-2	SageSure Holdings LLC Term Ln Nt 1 7.383% 01/28/28	06/30/2022	Redemption 100,0000		2,262	2,262	2,262									2,262							.50	01/28/2028	2.B PL
79546K-AE-0	Sally Beauty Holdings New Term Ln B-1 Nt 1 3.902% 07/05/24	06/30/2022	Redemption 100,0000		14,001	14,001	14,065	13,948	.80	(.27)			.53			14,001							.191	07/05/2024	3.A FE
816307-A#-1	Selectquote Inc Initial Term Ln Nt 1 7.120% 10/31/24	06/30/2022	Redemption 100,0000		28,676	28,676	28,258	18,647		.343			.343			28,676							.751	10/31/2024	2.B PL

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.81727P-AB-2	Sensata Technologies New #2 1st Lien Term Ln B Nt 1 3.34% 09/20/26	..	06/24/2022	Morgan Stanley & Co LLC	..	4,946,740	4,971,598	4,959,874	4,963,346	..	737	..	737	..	4,964,082	..	..(17,342)	..(17,342)	66,327	09/20/2026	2.C FE
.82449#-AA-1	Shields Health Solutions LLC Term Ln Nt 1 7.416% 03/30/27	..	04/01/2022	Redemption 100,0000	..	1,221,802	1,221,802	1,197,366	1,199,904	..	21,899	..	21,899	..	1,221,802	..	..	..	32,293	03/30/2027	4.B PL
.83549#-AA-8	Sonny's Enterprises LLC Term Ln Nt 1 8.255% 08/31/26	..	06/30/2022	Redemption 100,0000	..	23,780	23,780	23,305	23,395	..	386	..	386	..	23,780	..	..	..	1,009	08/31/2026	4.C
.83549#-AB-6	Sonny's Enterprises LLC Delayed Draw Term Ln Nt 1 8.190% 08/31/26	..	06/30/2022	Redemption 100,0000	..	3,659	3,659	3,659	3,659	..	..	..	..	..	3,659	..	..	..	158	08/31/2026	4.B IF
.84967#-AA-9	Spring Insurance Solutions LLC Term Ln Nt 1 8.142% 11/23/25	..	06/30/2022	Redemption 100,0000	..	3,375	3,375	3,308	3,320	..	55	..	55	..	3,375	..	..	..	127	11/23/2025	2.C PL
.84967#-AB-7	Spring Insurance Solutions LLC Delayed Draw Term Ln Nt 1 8.166% 11/23/25	..	06/30/2022	Redemption 100,0000	..	124	124	123	123	..	1	..	1	..	124	..	..	..	13	11/23/2025	2.C PL
.85789#-AA-2	Stealth Holding LLC Term Ln Nt 1 8.036% 03/01/26	..	04/01/2022	Redemption 100,0000	..	2,181	2,181	2,137	2,143	..	38	..	38	..	2,181	..	..	..	87	03/01/2026	3.C Z
.85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 4 7.750% 03/01/26	..	04/01/2022	Redemption 100,0000	..	104	104	104	104	..	..	..	..	..	104	..	..	..	2	03/01/2026	3.C Z
.85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 7 7.964% 03/01/26	..	04/01/2022	Redemption 100,0000	..	104	104	104	104	..	..	..	..	..	104	..	..	..	..	03/01/2026	3.C Z
.85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 1 8.281% 03/01/26	..	04/01/2022	Redemption 100,0000	..	69	69	68	68	..	1	..	1	..	69	..	..	..	10	03/01/2026	3.C Z
.85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 8 8.440% 03/01/26	..	04/01/2022	Redemption 100,0000	..	202	202	202	202	..	..	..	..	..	202	..	..	..	..	03/01/2026	3.C Z
.85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 5 8.804% 03/01/26	..	04/01/2022	Redemption 100,0000	..	242	242	241	241	..	1	..	1	..	242	..	..	..	5	03/01/2026	3.C Z
.85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 6 8.947% 03/01/26	..	04/01/2022	Redemption 100,0000	..	138	138	138	138	..	..	..	..	..	138	..	..	..	3	03/01/2026	3.C Z
.85789#-AB-0	Stealth Holding LLC Delayed Draw Term Ln Nt 2 9.000% 03/01/26	..	04/01/2022	Redemption 100,0000	..	69	69	68	68	..	1	..	1	..	69	..	..	..	3	03/01/2026	3.C Z
.86738#-AA-6	Sigma Electric Manufact Corp Term Ln A-1 Nt 1 7.000% 10/31/23	..	06/30/2022	Redemption 100,0000	..	7,332	7,332	7,185	7,282	..	50	..	50	..	7,332	..	..	..	212	10/31/2023	3.A PL
.87300*-AD-6	THG Acquisition LLC 1st Lien Term Ln Nt 1 7.916% 12/02/26	..	06/30/2022	Redemption 100,0000	..	1,688	1,688	1,645	1,651	..	36	..	36	..	1,688	..	..	..	56	12/02/2026	3.A PL
.87300*-AE-4	THG Acquisition LLC 1st Lien DD Term Ln Nt 1 7.916% 12/02/26	..	06/30/2022	Redemption 100,0000	..	2,813	2,813	2,799	2,515	..	13	..	13	..	2,813	..	..	..	89	12/02/2026	3.A PL
.87326#-AA-8	Wealth Enhance Group LLC Delayed Draw Term Ln #2 Nt 6 7.848% 10/22/25	..	04/01/2022	Redemption 100,0000	..	2,819	2,819	2,819	2,344	..	..	..	..	..	2,819	..	..	..	29	10/02/2025	3.A PL
.87326#-AA-8	Wealth Enhance Group LLC Delayed Draw Term Ln #2 Nt 1 7.911% 10/22/25	..	04/01/2022	Redemption 100,0000	..	1,307	1,307	1,301	1,302	..	6	..	6	..	1,307	..	..	..	22	10/02/2025	3.A PL
.87326#-AB-6	Wealth Enhance Group LLC 5th Amendment DD Nt 1 7.348% 10/02/25	..	04/01/2022	Redemption 100,0000	..	788	788	785	785	..	3	..	3	..	788	..	..	..	13	10/02/2025	3.A PL
.88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 2 3.273% 12/31/25	..	05/11/2022	Various	..	1,175,286	1,190,488	1,179,407	1,181,657	..	701	..	701	..	1,182,358	..	..(7,072)	..(7,072)	9,211	12/31/2025	2.C FE
.88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 3.416% 12/31/25	..	05/11/2022	Various	..	4,776,725	4,838,512	4,793,473	4,802,621	..	2,800	..	2,800	..	4,805,421	..	..(28,695)	..(28,695)	33,837	12/31/2025	2.C FE
.88233F-AK-6	Vistra Operations Co LLC Incremental Term Ln Nt 1 3.416% 12/31/25	..	06/30/2022	Redemption 100,0000	..	10,242	10,242	10,185	10,196	..	46	..	46	..	10,242	..	..	..	113	12/31/2025	2.C FE
.88632N-AP-5	Tibco Software Inc New Term Ln B #3 Nt 1 4.870% 07/03/26	..	05/31/2022	Redemption 100,0000	..	24,937	24,937	24,889	24,781	..	111	..	45	..	156	..	..	..	428	07/03/2026	4.B FE
.90212T-AD-3	2U Inc Term Ln Nt 1 8.000% 12/28/24	..	06/30/2022	Redemption 100,0000	..	5,360	5,360	5,284	5,282	..	10	..	68	..	5,360	..	..	..	178	12/28/2024	4.B PL
.90347B-AH-1	Axalta Coatings Systems New Term Ln B Nt 1 4.232% 06/01/24	..	06/30/2022	Redemption 100,0000	..	38,696	38,696	38,940	38,648	..	148	..	(100)	..	38,696	..	..	..	461	06/01/2024	3.A FE
.90382*-AA-7	20 Gates Auto Warehouse Class A 3.395% 09/17/31	..	04/18/2022	Redemption 100,0000	..	155,046	155,046	155,046	155,046	..	..	..	..	..	155,046	..	..	..	1,137	09/17/2031	1.C Z

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
..90382*-AA-7	20 Gates Auto Warehouse Class A 3.395% 09/17/31		06/28/2022	Redemption 100,000			27,771,329	27,771,329	27,771,329												326,347	09/17/2031	1.F PL	
..90385*-AA-2	Ultimus Group Midco LLC New 1st Lien Term Ln Nt 1 7.000% 02/01/26		06/30/2022	Redemption 100,000			1,903	1,903	1,903	1,903												56	02/01/2026	4.A Z
..90385P-AC-4	Ultimus Group Midco LLC 1st Lien Term Ln Nt 1 6.500% 02/01/24		06/30/2022	Redemption 100,000			5,367	5,367	5,367	5,367												154	02/01/2024	4.B Z
..90932R-AJ-3	United Airlines Term Ln B Nt 1 5.392% 04/21/28		06/30/2022	Redemption 100,000			23,351	23,351	23,380	23,379		(28)		(28)								648	04/21/2028	3.B FE
..928432-A*-4	Visual Edge Technology Inc Term Ln Nt 15 7.325% 08/31/22		06/30/2022	Redemption 100,000			16,250	16,250	16,227		23		23								115	08/31/2022	4.B PL	
..928432-A*-4	Visual Edge Technology Inc Term Ln Nt 2 7.325% 08/31/22		05/31/2022	Tax Free Exchange			16,227	16,250	15,903	15,552	587	36		623							661	08/31/2022	4.B PL	
..928432-A*-2	Visual Edge Technology Inc Delayed Draw Ln Nt 1 7.005% 08/31/22		05/31/2022	Tax Free Exchange			14,736	14,736	14,736	14,104	586			586							598	08/31/2022	4.B PL	
..928432-A*-2	Visual Edge Technology Inc Delayed Draw Ln Nt 21 7.325% 08/31/22		06/30/2022	Redemption 100,000			14,736	14,736	14,736												104	08/31/2022	4.B PL	
..92974*-AA-7	Discovery Life Sciences LLC Term Ln Nt 1 7.493% 03/30/24		06/30/2022	Redemption 100,000			2,430	2,430	2,382	2,405		26		26							86	03/30/2024	3.B PL	
..92974*-AB-5	Discovery Life Sciences LLC Delayed Draw Term Ln Nt 1 7.666% 03/30/24		06/30/2022	Redemption 100,000			797	797	790	791		6		6							30	03/30/2024	3.B PL	
..92974*-AC-3	Discovery Life Sciences LLC New Term Ln Nt 1 7.500% 03/30/24		06/30/2022	Redemption 100,000			647	647	634	640		7		7							23	03/30/2024	3.B PL	
..92974*-AC-3	Discovery Life Sciences LLC New Term Ln Nt 3 7.642% 03/30/24		06/30/2022	Redemption 100,000			449	449	449	449											16	03/30/2024	3.B PL	
..929750-AA-4	Wealth Enhance Group LLC Term Ln Nt 1 7.911% 10/02/25		04/01/2022	Redemption 100,000			3,850	3,850	3,793	3,812		38		38							131	10/02/2025	3.A PL	
..929750-AB-2	Wealth Enhance Group LLC Delayed Draw Term Ln Nt 1 7.911% 10/02/25		04/01/2022	Redemption 100,000			2,374	2,374	2,360	1,931		13		13							73	10/02/2025	3.A PL	
..93711*-AA-3	Wash Encore Holdings LLC Term Ln Nt 1 6.989% 07/30/27		04/04/2022	Redemption 100,000			3,167	3,167	3,103	3,107		60		60							56	07/30/2027	3.A PL	
..93711*-AB-1	Wash Encore Holdings LLC Delayed Draw Term Ln Nt 1 7.361% 07/30/27		04/01/2022	Redemption 100,000			1,152	1,152	1,152	1,140		12		12							20	07/30/2027	4.B Z	
..961458-AA-0	Westrock Coffee Holdings LLC Term Ln Nt 1 8.075% 02/28/25		06/30/2022	Redemption 100,000			46,875	46,875	46,064	46,032	286	557		843							2,315	02/28/2025	3.A PL	
..968111*-AA-5	Wildcat Buyer Co Inc Term Ln Nt 1 7.750% 02/27/26		06/30/2022	Redemption 100,000			965	965	944	949		16		16							32	02/27/2026	2.C PL	
..968111*-AB-3	Wildcat Buyer Co Inc Delayed Draw Term Ln Nt 1 7.697% 02/27/26		06/30/2022	Redemption 100,000			506	506	504	179		2		2							12	02/27/2026	2.C PL	
..968111*-AD-9	Wildcat Buyer Co Inc Incremental DD Term Ln Nt 1 7.361% 02/27/26		06/30/2022	Redemption 100,000			61	61	61												1	02/27/2026	2.C Z	
..968111*-AD-9	Wildcat Buyer Co Inc Incremental Term Ln Nt 1 8.000% 02/27/26		06/30/2022	Redemption 100,000			789	789	789												33	02/27/2026	2.C Z	
..97383*-AA-1	Winebow Holdings Inc Term Ln Nt 1 8.500% 07/01/25		06/30/2022	Redemption 100,000			4,500	4,500	4,433	4,442		58		58							164	07/01/2025	3.C PL	
..984150-B#-0	Xifin Term Ln Nt 1 7.416% 02/06/26		06/30/2022	Various			3,562	3,562	3,562	3,562											140	02/06/2026	3.A PL	
..BL2961-73-0	Ultimate Software Group Inc Initial Term Ln Nt 1 5.416% 05/03/26		06/30/2022	Redemption 100,000			49,750	49,750	49,952	49,626	256	(132)		124							1,082	05/03/2026	4.C FE	
..C9196*-AA-0	Trimaster Manufacturing Inc Term Ln Nt 1 7.666% 08/31/27		06/30/2022	Redemption 100,000			296	296	288	289		8		8							26	08/31/2027	4.C PL	
..C9300*-AA-9	UCIT Online Security Inc CAD Term Ln Nt 1 8.036% 03/01/26		04/01/2022				2,679	2,679	2,625	2,633		46		46							107	03/01/2026	3.C Z	
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 2 6.467% 01/28/28		04/25/2022	Tax Free Exchange			49,106	49,106	49,106												212	01/28/2028	4.C	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 7.238% 01/28/28	..06/30/2022	Redemption	100,000			1,898	1,898	1,850	1,842	13	43		.56		1,898				76	01/28/2028	4.C
..L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 7.238% 01/28/28	..06/30/2022	Redemption	100,000			783	783	763	759	6	18		.24		783				41	01/28/2028	4.C
..000000-00-0	Burger King Term Ln B-4 Nt 1 3.416% 11/14/26	A..04/26/2022	JP Morgan Securities LLC		2,955,000	3,000,000	2,999,533	2,950,614	48,963	(13)			.48,950			2,999,564		(44,564)	(44,564)	18,543	11/14/2026	3.B FE
..000000-00-0	Burger King Term Ln B-4 Nt 1 3.416% 11/14/26	A..06/30/2022	Redemption	100,000			72,312	72,312	72,309	71,122	1,186	4		1,190		72,312				779	11/14/2026	3.B FE
..68371Y-AJ-2	Open Text Corp Term Ln Nt 1 3.402% 05/30/25	A..06/30/2022	Redemption	100,000			18,465	18,465	18,530	18,503		(37)		(37)		18,465				205	05/30/2025	2.C FE
..C7740G-AB-7	Regent Purchaser Inv (RGL) New Term Ln Nt 2 0.000% 12/21/24	A..06/27/2022	Redemption	100,000			757,106	757,106	148,198	148,198		608,908		608,908		757,106				12/21/2024	6.*	
..02034F-AA-0	MISYS (Almonde Inc) Term Ln Nt 1 3.799% 04/28/24	D..05/31/2022	Redemption	100,000			50,110	50,110	49,972	49,922	124	.64		188		50,110				1,351	04/28/2024	4.B FE
..12757*-AB-6	CMG Holdco LLC Delayed Draw Term Ln Nt 2 6.362% 05/19/28	D..06/30/2022	Redemption	100,000			505	505								505				505	05/19/2028	4.A Z
..12757*-AB-6	CMG Holdco LLC Delayed Draw Term Ln Nt 1 6.524% 05/19/28	D..06/30/2022	Redemption	100,000			309	309								309				309	05/19/2028	4.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						102,072,977	102,457,499	101,371,677	68,915,282	361,381	765,907		1,127,288		102,333,601		(260,622)	(260,622)	1,652,071	XXX	XXX	
2509999997. Total - Bonds - Part 4						607,359,517	609,337,270	615,503,014	519,993,383	597,105	(2,553,002)	(56)	(1,955,841)	(45,853)	610,317,339		(2,782)	(3,679,450)	(3,682,232)	12,291,829	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						607,359,517	609,337,270	615,503,014	519,993,383	597,105	(2,553,002)	(56)	(1,955,841)	(45,853)	610,317,339		(2,782)	(3,679,450)	(3,682,232)	12,291,829	XXX	XXX
..23281*-12-4	Cyprium Parallel Invs V LP Pfrd Units Woori Bank Jr Sub Nt 4.250% Perpet.	D..05/23/2022	Redemption	100,000	13,979,000	1,397,921	0.00	1,397,921	1,109,803	(190,234)			(190,234)		1,397,921		(22,095)	(22,095)	21,016	2.A PL		
..000000-00-0	Commercial Bank of Dubai Jr Sub Nt 6.000% Perpet.	D..06/17/2022	Direct		690,000,000	674,475	0.00	696,570	715,333	(18,763)			(18,763)		696,570					3.A FE		
..000000-00-0	Banco do Brasil (Cayman) Jr Sub Nt Fix to Float 6.250% Perpet.	D..06/23/2022	Direct		220,000,000	218,680	0.00	230,230	231,135	(905)			(905)		230,230		(11,550)	(11,550)	9,020	5.B GI		
..000000-00-0	Banco Mercantil De Norte Jr Sub Nt 7.625% Perpet.	D..06/24/2022	Direct		460,000,000	408,825	0.00	446,200	457,933	(11,733)			(11,733)		446,200		(37,375)	(37,375)	20,205	5.A FE		
..05962G-AJ-8	Banco Mercantil De Norte Jr Sub Nt 7.625% Perpet.	D..06/28/2022	Direct		430,000,000	401,838	0.00	452,038	459,096	(7,059)			(7,059)		452,038		(50,200)	(50,200)	23,947	3.C FE		
..12504P-AK-6	Credit Bank of Moscow Jr Nt Fix to Float 7.625% Perpet.	D..04/22/2022	Direct		850,000,000	150,875	0.00	850,000	789,079	60,921			60,921		850,000		(699,125)	(699,125)	36,187	4.C Z		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,252,614	XXX	4,072,959	3,762,379	(167,773)			(167,773)		4,072,959		(820,345)	(820,345)	110,375	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						3,252,614	XXX	4,072,959	3,762,379	(167,773)			(167,773)		4,072,959		(820,345)	(820,345)	110,375	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4509999999. Total - Preferred Stocks						3,252,614	XXX	4,072,959	3,762,379	(167,773)			(167,773)		4,072,959		(820,345)	(820,345)	110,375	XXX	XXX	
..31340F-00-1	Federal Home Loan Bank Com Cl B	..06/27/2022	Direct		50,000,000	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				62,192			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,000,000	XXX	5,000,000	5,000,000						5,000,000				62,192	XXX	XXX	
5989999997. Total - Common Stocks - Part 4						5,000,000	XXX	5,000,000	5,000,000						5,000,000				62,192	XXX	XXX	
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5989999999. Total - Common Stocks						5,000,000	XXX	5,000,000	5,000,000						5,000,000				62,192	XXX	XXX	
5999999999. Total - Preferred and Common Stocks						8,252,614	XXX	9,072,959	8,762,379	(167,773)			(167,773)		9,072,959		(820,345)	(820,345)	172,567	XXX	XXX	
6009999999 - Totals						615,612,131	XXX	624,575,973	528,755,762	429,332	(2,553,002)	(56)	(2,123,614)	(45,853)	619,390,298	(2,782)	(4,499,795)	(4,502,577)	12,464,396	XXX	XXX	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)			
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																									
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																									
0219999999. Subtotal - Purchased Options - Hedging Other																									
0289999999. Subtotal - Purchased Options - Replications																									
0359999999. Subtotal - Purchased Options - Income Generation																									
0429999999. Subtotal - Purchased Options - Other																									
0439999999. Total Purchased Options - Call Options and Warrants																									
0449999999. Total Purchased Options - Put Options																									
0459999999. Total Purchased Options - Caps																									
0469999999. Total Purchased Options - Floors																									
0479999999. Total Purchased Options - Collars																									
0489999999. Total Purchased Options - Other																									
0499999999. Total Purchased Options																									
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																									
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																									
0709999999. Subtotal - Written Options - Hedging Other																									
0779999999. Subtotal - Written Options - Replications																									
0849999999. Subtotal - Written Options - Income Generation																									
0919999999. Subtotal - Written Options - Other																									
0929999999. Total Written Options - Call Options and Warrants																									
0939999999. Total Written Options - Put Options																									
0949999999. Total Written Options - Caps																									
0959999999. Total Written Options - Floors																									
0969999999. Total Written Options - Collars																									
0979999999. Total Written Options - Other																									
0989999999. Total Written Options																									
Pay Fixed USD Receive Floating USD Interest Rate Swap .....	Surplus Note Hedge ....	N/A .....	Interest Rate .....	Deutsche Bank AG ... 7LTWZFZY1CNSX8D621K86 .....				400,000,000	LIBOR03M (4.57 USD)				(3,192,617)			8,652,460					3,138,798		100 / 100 .....		
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														(3,192,617)		XXX	8,652,460					3,138,798	XXX	XXX	
Pay Fixed EUR Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/29/2017	07/19/2023		7,998,200	3.11 USD (0.98 EUR)					88,041	659,400		843,588					620,200		41,019 .....	100 / QL .....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/29/2017	07/19/2024		9,140,800	3.26 USD (1.17 EUR)					99,413	753,600		730,699					708,800		65,515 .....	100 / QL .....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Royal Bank of Scotland .....	RR3QWICW1IPCS8A4S074 ..	08/07/2018	04/16/2028		7,099,525	4.36 USD (2.77 GBP)				63,049	420,136		648,150					772,936		85,490 .....	100 / QL .....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Royal Bank of Scotland .....	RR3QWICW1IPCS8A4S074 ..	08/07/2018	04/16/2028		7,099,525	4.3 USD (2.69 GBP)				63,603	420,136		650,457					772,936		85,490 .....	100 / QL .....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Citibank NA .....	E570DZI27FF32TWEFAT6 ..	09/02/2020	09/25/2032		28,237,952	2.19 USD (0.86 JPY)				212,462	6,133,619		1,321,620					3,964,489		451,952 .....	100 / QL .....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	BNP Paribas .....	ROMUWISFPUBMP08K5P83 ..	10/01/2020	10/29/2032		19,956,300	2.76 USD (1.45 EUR)				148,692	2,133,500		2,318,794					1,506,200		320,852 .....	100 / QL .....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	BNP Paribas .....	ROMUWISFPUBMP08K5P83 ..	02/12/2021	07/23/2031		13,668,480	2.9 USD (1.24 EUR)				124,259	1,821,560		2,235,851					1,001,180		205,806 .....	100 / QL .....

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)					
Pay Fixed GBP Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	02/24/2022 ..	06/15/2029 ..		6,659,000 ..	.37 USD (3.03 GBP)			.867 ..	.570,000 ..			.453,862 ..		.570,000 ..				.87,866 ..		100 / QL .....			
Pay Fixed GBP Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	03/30/2022 ..	06/30/2030 ..		26,338,000 ..	.385 USD (3.16 GBP)			.677 ..	.1,982,000 ..			.2,061,498 ..		.1,982,000 ..				.372,603 ..		100 / QL .....			
Pay Fixed EUR Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Credit Agricole Corp .....	1VUV7V0FKU00SJ21A208 ..	04/12/2022 ..	07/12/2032 ..	19,584,000 ..	.403 USD (2.29 EUR)				.712,800 ..			.397,560 ..		.712,800 ..				.310,286 ..		100 / QL .....			
Pay Fixed EUR Receive Fixed USD Cross Currency Swap .....	Foreign Currency AFS Bond .....	D-1 .....	Foreign Currency .....	Bank of America NA .....	B4TYDEB6GKMZ0031MB27 ..	04/13/2022 ..	05/18/2032 ..	19,476,000 ..	.421 USD (2.6 EUR)			.39,401 ..	.604,800 ..			.1,205,882 ..		.604,800 ..				.306,251 ..		100 / QL .....			
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange													841,464 ..	16,211,551	XXX	12,867,961 ..			13,216,341 ..				2,333,130 ..	XXX	XXX		
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(2,351,153 ..	16,211,551	XXX	21,520,421 ..			13,216,341 ..				5,471,928 ..	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																								XXX	XXX		
1169999999. Subtotal - Swaps - Hedging Other																								XXX	XXX		
1229999999. Subtotal - Swaps - Replication																								XXX	XXX		
1289999999. Subtotal - Swaps - Income Generation																								XXX	XXX		
1349999999. Subtotal - Swaps - Other																								XXX	XXX		
1359999999. Total Swaps - Interest Rate														(3,192,617 ..		XXX	8,652,460 ..							3,138,798 ..	XXX	XXX	
1369999999. Total Swaps - Credit Default																								XXX	XXX		
1379999999. Total Swaps - Foreign Exchange															841,464 ..	16,211,551	XXX	12,867,961 ..			13,216,341 ..				2,333,130 ..	XXX	XXX
1389999999. Total Swaps - Total Return																								XXX	XXX		
1399999999. Total Swaps - Other																								XXX	XXX		
1409999999. Total Swaps															(2,351,153 ..	16,211,551	XXX	21,520,421 ..			13,216,341 ..				5,471,928 ..	XXX	XXX
1479999999. Subtotal - Forwards																								XXX	XXX		
1509999999. Subtotal - SSAP No. 108 Adjustments																								XXX	XXX		
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															(2,351,153 ..	16,211,551	XXX	21,520,421 ..			13,216,341 ..				5,471,928 ..	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																								XXX	XXX		
1709999999. Subtotal - Hedging Other																								XXX	XXX		
1719999999. Subtotal - Replication																								XXX	XXX		
1729999999. Subtotal - Income Generation																								XXX	XXX		
1739999999. Subtotal - Other																								XXX	XXX		
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																								XXX	XXX		
1759999999 - Totals															(2,351,153 ..	16,211,551	XXX	21,520,421 ..			13,216,341 ..				5,471,928 ..	XXX	XXX

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

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0100 .....	Qualitative Approach for Assessing Hedge Effectiveness .....	

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Reporting Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1579999999. Subtotal - Long Futures																						
BPU2 .....	40 .....	3,137,411 .....	Bristish Pound (GBP) Future Sep 2022 .....	Private Equity FX Exposure .....	BA-1 .....	Foreign Currency .....	.....	CME .....	SNZ20JLFK8MNCLQ0F39 .....	.....	1.2550 .....	1.2199 .....	(15,750) .....	.....	.....	.....	.....	87,661 .....	87,661 .....	428,692 .....	03 .....	62,500 .....
ECU2 .....	762 .....	102,421,379 .....	Euro Currency (EUR) Future Sep 2022 .....	Private Equity FX Exposure .....	BA-1 .....	Foreign Currency .....	.....	CME .....	SNZ20JLFK8MNCLQ0F39 .....	.....	1.0753 .....	1.0538 .....	(352,425) .....	.....	.....	.....	.....	2,046,929 .....	2,046,929 .....	8,166,589 .....	03 .....	125,000 .....
1609999999. Subtotal - Short Futures - Hedging Other																						
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
1629999999. Subtotal - Short Futures - Income Generation																						
1649999999. Subtotal - Short Futures																						
1679999999. Subtotal - SSAP No. 108 Adjustments																						
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																						
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																						
1709999999. Subtotal - Hedging Other																						
1719999999. Subtotal - Replication																						
1729999999. Subtotal - Income Generation																						
1739999999. Subtotal - Other																						
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																						
1759999999 - Totals																						

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits		.....	.....	.....

NONE

Description of Hedged Risk(s)

(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
0100 .....	.....	Qualitative Approach for Assessing Hedge Effectiveness .....

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								(368,175)	8,595,281
Barclays Bank PLC	65GSEF7VJP5170K5573	Y	Y	4,278,000		3,965,000		4,089,647				567,002
BNP Paribas	ROMUISEPU8IPR08K5P83	Y	Y	5,060,000		3,955,060		4,554,644				526,658
Citibank NA	E570DZV7ZFF32TWEFA76	Y	Y	1,528,417		6,133,619		4,605,203				451,952
Deutsche Bank AG	7LTWFZY1CNSX0D621K86	Y	Y	10,698,000				1,321,620				451,952
Royal Bank of Scotland	RR3QNI1W1PC58A4S074	Y	Y	1,320,000		840,271		8,652,460				3,138,798
Bank of America NA	B4TYDEB6GKHZ0031MB27	Y	Y	1,180,000		604,800		1,205,882				306,251
Credit Agricole	1VUV7V0FKU00SJ21A208	Y	Y	340,000		712,800		372,800				57,560
0299999999. Total NAIC 1 Designation			24,404,417		16,211,551		4,978,003	21,520,420			83,442	5,471,926
0399999999. Total NAIC 2 Designation												
0499999999. Total NAIC 3 Designation												
0599999999. Total NAIC 4 Designation												
0699999999. Total NAIC 5 Designation												
0799999999. Total NAIC 6 Designation												
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			24,404,417		16,211,551		4,978,003	21,520,420	(368,175)		83,442	14,067,207
0999999999 - Gross Totals												9,611,521
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					16,211,551							

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

## Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs Group - CME .....	SNZ20JLFK8MNINLQ0F39 .....	Security .....	912828-H4-5 .....	U S Treasury 01/15/2025 TIPS .....	8,595,281 .....	7,000,000 .....	8,571,234 .....	I .....
0199999999 - Total				8,595,281	7,000,000	8,571,234	XXX	XXX

## Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America Corp - OTC .....	B4TYDEB6GKM20031MB27 .....	Cash .....	Cash .....	1,180,000 .....			XXX .....	V .....
Barclays Bank PLC - OTC .....	G56SEF7VJP5170UK5573 .....	Cash .....	Cash .....	4,278,000 .....			XXX .....	V .....
BNP Paribas - OTC .....	ROMUNIFPUBMP08K5P83 .....	Cash .....	Cash .....	5,060,000 .....			XXX .....	V .....
Citibank NA - OTC .....	E570DZW1Z7FF32TWEFA76 .....	Cash .....	Cash .....	1,528,417 .....			XXX .....	V .....
Credit Agricole - OTC .....	1VU7V0FKU00S21A208 .....	Cash .....	Cash .....	340,000 .....			XXX .....	V .....
Deutsche Bank AG - OTC .....	7LTWIFZY1CNSX8D621K86 .....	Cash .....	Cash .....	10,698,000 .....			XXX .....	V .....
Royal Bank of Scotland - OTC .....	RR3QWICWIPCS8A4S074 .....	Cash .....	Cash .....	1,320,000 .....			XXX .....	V .....
0299999999 - Total				24,404,417			XXX	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## SCHEDULE DB - PART E

## **Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date**

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

**NONE**

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
40412M-AP-4 .....	Argent Securities Inc RMBS Ser 2006-M1 C .....		.1.D FM .....	285,007	285,007	07/25/2036 .....
362351-AA-6 .....	GSAA Home Equity Tr RMBS Ser 2006-20 CI .....		.1.D FM .....	682,134	682,134	12/25/2046 .....
617487-AB-9 .....	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX .....		.1.D FM .....	328,831	328,831	11/25/2036 .....
81376G-AC-4 .....	Securitized AB Receivables LLC RMBS Ser .....		.1.D FM .....	319,661	222,038	09/25/2036 .....
81378E-AA-1 .....	Securitized AB Receivables LLC RMBS Ser .....		.1.D FM .....	494,878	494,878	05/25/2037 .....
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				2,110,511	2,012,888	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,110,511	2,012,888	XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities				2,110,511	2,012,888	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds				2,110,511	2,012,888	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
000000-00-0 .....	Overnight Repos SEC LENDING ONLY .....		.1.A .....	22,426,613	22,426,613	07/01/2022 .....
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				22,426,613	22,426,613	XXX
9999999999 - Totals				24,537,124	24,439,501	XXX

## General Interrogatories:

1. Total activity for the year Fair Value \$ .....(8,023,775) Book/Adjusted Carrying Value \$ .....(7,947,239)
2. Average balance for the year Fair Value \$ .....40,231,995 Book/Adjusted Carrying Value \$ .....40,094,390
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ .....24,439,502	NAIC 2 \$ .....NAIC 3 \$ .....NAIC 4 \$ .....NAIC 5 \$ .....NAIC 6 \$ .....
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Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

## STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Axos Bank .....	San Diego, CA .....				(2,210,647)	(554,876)	(737,338)	XXX
Bank of America .....	Concord, CA .....				1,732,648	1,662,468	1,601,732	XXX
Bank of New York Mellon .....	New York, NY .....				43,557,476	36,976,653	19,116,590	XXX
Chase Bank .....	Columbus, OH .....				(558,357,038)	(583,358,626)	(634,277,677)	XXX
Citibank .....	New York, NY .....				6,591,680	6,676,498	6,367,014	XXX
Fifth Third Bank .....	Cincinnati, OH .....				26,784,169	27,444,358	26,652,324	XXX
Huntington National Bank .....	Columbus, OH .....				(35,803,722)	(19,177,205)	(20,431,639)	XXX
Key Bank .....	Canton, OH .....				719,826	100,567	100,319	XXX
National Bank of Detroit .....	Detroit, MI .....				(5,292,319)	(9,448,560)	315,580	XXX
PNC Bank .....	Columbus, OH .....				52,947,725	54,987,209	54,759,378	XXX
Toronto Dominio Bank .....	Toronto, CN .....				151,408	154,150	150,653	XXX
Uinvest Bank and Trust Company .....	Souderton, PA .....				.603,143	.603,234	.603,533	XXX
Wells Fargo Bank .....	Souderton, PA .....				4,265,790	5,242,199	57,507,343	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			118,897	128,194	129,094	XXX
0199999. Totals - Open Depositories	XXX	XXX			(464,190,966)	(478,563,737)	(488,143,091)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(464,190,966)	(478,563,737)	(488,143,091)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(464,190,966)	(478,563,737)	(488,143,091)	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
38141W-32-3	Goldman Sachs Fin Sq Treas Oblig Fd		06/30/2022	.1,390		2,244,546	1,866	.7
825252-40-6	S/T Investment Co Treasury Trust (AIM)		06/28/2022	.1,322		5,562,537	6,104	1,164
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,807,083	7,970	1,171
262006-82-8	Dreyfus Cash Mgmt GOVT CM BOLD #6356		06/30/2022	.0,206		2,244,546		
825252-69-5	S/T Investment Co Liquid Asset Private (AIM)		10/04/2016	.0,012		.30,991		.11
825252-88-5	S/T Investment Co Govt and Agency AIM		06/30/2022	.1,417		58,726,744	28,838	1,940
8309999999. Subtotal - All Other Money Market Mutual Funds						61,002,281	28,838	1,951
	Nationwide Cash Management Co		06/30/2022	.1,511		209,616,454		47,568
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						209,616,454		47,568
8609999999 - Total Cash Equivalents						278,425,818	36,808	50,690



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2022 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2022

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 Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$ .....6,642	\$ .....4,975	\$ .....(2,187,460)

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 coverage provided in CMP packaged policies. ..... \$ .....