



ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA

NAIC Group Code.....0140	0140	NAIC Company Code..... 26093	Employer's ID Number..... 48-0470690
(Current Period) (Prior Period)			
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US	
Incorporated/Organized..... May 2, 1924	Commenced Business..... June 23, 1924		
Statutory Home Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS ..... OH ..... US ..... 43215-2220		
	(Street and Number) (City or Town, State, Country and Zip Code)		
Main Administrative Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS ..... OH ..... US..... 43215-2220	614-249-7111	
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220		
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US .... 43215-2220	614-249-1545	
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Internet Web Site Address	WWW.NATIONWIDE.COM		
Statutory Statement Contact	CHERYL M. DENNIS	614-249-1545	
	(Name)	(Area Code) (Telephone Number) (Extension)	
	FINRPT@NATIONWIDE.COM	866-315-1430	
	(E-Mail Address)	(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. MARK ANGELO PIZZI	PRESIDENT & COO	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. ANGELA CATHERINE KLETT #	VP & TREASURER		
OTHER			
PAMELA ANN BIESECKER	SR VP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD #	SR VP-ENTERPRISE BRAND MRKT
MARTHA LOVETTE FRYE #	SR REG VP-SOUTHEAST EXCL DIST	ORYSIA KSENIA MEYERS #	SR REG VP-CENT ATL EXCL DIST

DIRECTORS OR TRUSTEES

CATHERINE ALLENDORF LANNING	MICHAEL PATRICK LEACH	JENNIFER LYNN MARKSHALEK #	MARK ANGELO PIZZI
SHELLEY BRAZEAU TEMPLE #			

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

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

(Signature)	(Signature)	(Signature)
MARK ANGELO PIZZI	ROBERT WILLIAM HORNER III	ANGELA CATHERINE KLETT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [ X ] No [ ]
This _____ day of _____ 2016	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA  
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	9,635,247	55.6	9,635,247		9,635,247	55.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....		0.0			0	0.0
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....		0.0			0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	7,692,065	44.4	7,692,065		7,692,065	44.4
11. Other invested assets.....	8,390	0.0	8,390		8,390	0.0
12. Total invested assets.....	17,335,702	100.0	17,335,702	0	17,335,702	100.0

NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		494,955
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	533,456	533,456
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		1,020,021
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		8,390
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		8,390

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		11,746,845
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		
3.	Accrual of discount.....		10,770
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	4,232	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		4,232
5.	Total gain (loss) on disposals, Part 4, Column 19.....		
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,000,000
7.	Deduct amortization of premium.....		126,601
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		9,635,246
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		9,635,246

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>  Governments (Including all obligations guaranteed by governments)	1. United States.....	.....9,635,246	.....10,056,665	.....10,600,868	.....9,135,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	.....9,635,246	.....10,056,665	.....10,600,868	.....9,135,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....				
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....				
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	.....0	.....0	.....0	.....0
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	.....9,635,246	.....10,056,665	.....10,600,868	.....9,135,000
<b>PREFERRED STOCKS</b>  Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	.....0	.....0	.....0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	.....0	.....0	.....0	
<b>COMMON STOCKS</b>  Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	.....0	.....0	.....0	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	.....0	.....0	.....0	
	26. Total Stocks.....	.....0	.....0	.....0	
	27. Total Bonds and Stocks....	.....9,635,246	.....10,056,665	.....10,600,868	

SCHEDULE D - PART 1A - SECTION 1

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

9015

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
1.1	NAIC 1.....	3,968,822	5,666,425				9,635,247	100.0	11,746,846	100.0	9,635,247	
1.2	NAIC 2.....						.0	.0		.0		
1.3	NAIC 3.....						.0	.0		.0		
1.4	NAIC 4.....						.0	.0		.0		
1.5	NAIC 5.....						.0	.0		.0		
1.6	NAIC 6.....						.0	.0		.0		
1.7	Totals.....	3,968,822	5,666,425	0	0	0	9,635,247	100.0	11,746,846	100.0	9,635,247	0
2.	All Other Governments											
2.1	NAIC 1.....						.0	.0		.0		
2.2	NAIC 2.....						.0	.0		.0		
2.3	NAIC 3.....						.0	.0		.0		
2.4	NAIC 4.....						.0	.0		.0		
2.5	NAIC 5.....						.0	.0		.0		
2.6	NAIC 6.....						.0	.0		.0		
2.7	Totals.....	0	0	0	0	0	0	.0	0	.0	0	0
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
3.1	NAIC 1.....						.0	.0		.0		
3.2	NAIC 2.....						.0	.0		.0		
3.3	NAIC 3.....						.0	.0		.0		
3.4	NAIC 4.....						.0	.0		.0		
3.5	NAIC 5.....						.0	.0		.0		
3.6	NAIC 6.....						.0	.0		.0		
3.7	Totals.....	0	0	0	0	0	0	.0	0	.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	NAIC 1.....						.0	.0		.0		
4.2	NAIC 2.....						.0	.0		.0		
4.3	NAIC 3.....						.0	.0		.0		
4.4	NAIC 4.....						.0	.0		.0		
4.5	NAIC 5.....						.0	.0		.0		
4.6	NAIC 6.....						.0	.0		.0		
4.7	Totals.....	0	0	0	0	0	0	.0	0	.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	NAIC 1.....						.0	.0		.0		
5.2	NAIC 2.....						.0	.0		.0		
5.3	NAIC 3.....						.0	.0		.0		
5.4	NAIC 4.....						.0	.0		.0		
5.5	NAIC 5.....						.0	.0		.0		
5.6	NAIC 6.....						.0	.0		.0		
5.7	Totals.....	0	0	0	0	0	0	.0	0	.0	0	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	NAIC 1.....						.0	.0		.0		
6.2	NAIC 2.....						.0	.0		.0		
6.3	NAIC 3.....						.0	.0		.0		
6.4	NAIC 4.....						.0	.0		.0		
6.5	NAIC 5.....						.0	.0		.0		
6.6	NAIC 6.....						.0	.0		.0		
6.7	Totals.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
7.	Hybrid Securities											
7.1	NAIC 1.....						.0	.0		.0		
7.2	NAIC 2.....						.0	.0		.0		
7.3	NAIC 3.....						.0	.0		.0		
7.4	NAIC 4.....						.0	.0		.0		
7.5	NAIC 5.....						.0	.0		.0		
7.6	NAIC 6.....						.0	.0		.0		
7.7	Totals.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Parent, Subsidiaries and Affiliates											
8.1	NAIC 1.....						.0	.0		.0		
8.2	NAIC 2.....						.0	.0		.0		
8.3	NAIC 3.....						.0	.0		.0		
8.4	NAIC 4.....						.0	.0		.0		
8.5	NAIC 5.....						.0	.0		.0		
8.6	NAIC 6.....						.0	.0		.0		
8.7	Totals.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

NONE

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....3,968,822	.....5,666,425	.....0	.....0	.....0	.....9,635,247	.....100.0	.....XXX.....	.....XXX.....	.....9,635,247	.....0
9.2	NAIC 2.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
9.3	NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
9.4	NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
9.5	NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
9.6	NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
9.7	Totals.....	.....3,968,822	.....5,666,425	.....0	.....0	.....0	(b).....9,635,247	.....100.0	.....XXX.....	.....XXX.....	.....9,635,247	.....0
9.8	Line 9.7 as a % of Col. 6.....	.....41.2	.....58.8	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....0.0
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	.....1,989,251	.....6,602,709	.....3,154,886			.....XXX.....	.....XXX.....	.....11,746,846	.....100.0	.....11,746,846	
10.2	NAIC 2.....						.....XXX.....	.....XXX.....	.....0	.....0.0		
10.3	NAIC 3.....						.....XXX.....	.....XXX.....	.....0	.....0.0		
10.4	NAIC 4.....						.....XXX.....	.....XXX.....	.....0	.....0.0		
10.5	NAIC 5.....						.....XXX.....	.....XXX.....	(c).....0	.....0.0		
10.6	NAIC 6.....						.....XXX.....	.....XXX.....	(c).....0	.....0.0		
10.7	Totals.....	.....1,989,251	.....6,602,709	.....3,154,886	.....0	.....0	.....XXX.....	.....XXX.....	(b).....11,746,846	.....100.0	.....11,746,846	.....0
10.8	Line 10.7 as a % of Col. 8.....	.....16.9	.....56.2	.....26.9	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....	.....100.0	.....0.0
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	.....3,968,822	.....5,666,425				.....9,635,247	.....100.0	.....11,746,846	.....100.0	.....9,635,247	.....XXX.....
11.2	NAIC 2.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.3	NAIC 3.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.4	NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.5	NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.6	NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.7	Totals.....	.....3,968,822	.....5,666,425	.....0	.....0	.....0	.....9,635,247	.....100.0	.....11,746,846	.....100.0	.....9,635,247	.....XXX.....
11.8	Line 11.7 as a % of Col. 6.....	.....41.2	.....58.8	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....41.2	.....58.8	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....						.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.2	NAIC 2.....						.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.3	NAIC 3.....						.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.4	NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.5	NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.6	NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.7	Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.8	Line 12.7 as a % of Col. 6.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0.0

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	<b>U.S. Governments</b>											
1.1	Issuer Obligations.....	3,968,822	5,666,425				9,635,247	100.0	11,746,846	100.0	9,635,247	
1.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	3,968,822	5,666,425	0	0	0	9,635,247	100.0	11,746,846	100.0	9,635,247	0
2.	<b>All Other Governments</b>											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	<b>U.S. States, Territories and Possessions, Guaranteed</b>											
3.1	Issuer Obligations.....						0	0.0		0.0		
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	<b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1	Issuer Obligations.....						0	0.0		0.0		
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	<b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1	Issuer Obligations.....						0	0.0		0.0		
5.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.	<b>Industrial and Miscellaneous (unaffiliated)</b>											
6.1	Issuer Obligations.....						0	0.0		0.0		
6.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
6.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.	<b>Hybrid Securities</b>											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	<b>Parent, Subsidiaries and Affiliates</b>											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. <b>Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	3,968,822	5,666,425	0	0	0	9,635,247	100.0	XXX	XXX	9,635,247	0
9.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	3,968,822	5,666,425	0	0	0	9,635,247	100.0	XXX	XXX	9,635,247	0
9.6 Line 9.5 as a % of Col. 6.....	41.2	58.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. <b>Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	1,989,251	6,602,709	3,154,886			XXX	XXX	11,746,846	100.0	11,746,846	
10.2 Residential Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	0	0.0		
10.5 Totals.....	1,989,251	6,602,709	3,154,886	0	0	XXX	XXX	11,746,846	100.0	11,746,846	0
10.6 Line 10.5 as a % of Col. 8.....	16.9	56.2	26.9	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. <b>Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	3,968,822	5,666,425				9,635,247	100.0	11,746,846	100.0	9,635,247	XXX
11.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	0	XXX
11.5 Totals.....	3,968,822	5,666,425	0	0	0	9,635,247	100.0	11,746,846	100.0	9,635,247	XXX
11.6 Line 11.5 as a % of Col. 6.....	41.2	58.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	41.2	58.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12. <b>Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	1,203,119			1,203,119	
2. Cost of short-term investments acquired.....	487,916,374			487,916,374	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	481,566,380			481,566,380	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,553,113	0	0	7,553,113	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	7,553,113	0	0	7,553,113	0

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

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

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

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

**Sch. DB - Verification**  
**NONE**

**Sch. E - Verification**  
**NONE**

**Sch. A - Pt. 1**  
**NONE**

**Sch. A - Pt. 2**  
**NONE**

**Sch. A - Pt. 3**  
**NONE**

**Sch. B - Pt. 1**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Stonehenge Investor III LLC.....	.....	Winston-Salem.....	NC....	Pennrose.....	.....	08/11/2014..	.....	.....1,028,411	.....8,390	.....8,390	.....	.....(1,020,021)	.....	.....	.....	.....	.....	.....9,300
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....1,028,411	.....8,390	.....8,390	.....0	.....(1,020,021)	.....0	.....0	.....0	.....0	.....0	XXX
4499999.	Subtotal - Unaffiliated.....								.....1,028,411	.....8,390	.....8,390	.....0	.....(1,020,021)	.....0	.....0	.....0	.....0	.....0	XXX
4699999.	Totals.....								.....1,028,411	.....8,390	.....8,390	.....0	.....(1,020,021)	.....0	.....0	.....0	.....0	.....0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	Stonehenge Investor III LLC.....	Winston-Salem.....	NC.....	Pennrose.....	08/11/2014.			533,456		9.300
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						0	533,456	0	XXX
4499999.	Subtotal - Unaffiliated.....						0	533,456	0	XXX
4699999.	Totals.....						0	533,456	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2						Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates											
							3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22								
	CUSIP Identification	Description						Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date								
U.S. Government - Issuer Obligations																																		
912810	DX	3	U S Treasury Bd.....	SD..	..	.....	.....1	.....	1,875,781	...105.707	.....	1,585,605	.....	1,500,000	.....	1,533,206	.....	.....	(36,479)	.....	.....	.....	7.500	....4.869	MN.....	.....	14,526	.....	112,500	06/02/2004.	11/15/2016.			
912810	EE	4	U S Treasury Bd.....	SD..	..	.....	.....1	.....	3,726,422	...127.316	.....	3,437,543	.....	2,700,000	.....	3,074,446	.....	.....	(80,440)	.....	.....	.....	8.500	....4.755	FA.....	.....	86,686	.....	229,500	02/03/2006.	02/15/2020.			
912828	KS	8	U S Treasury Nt.....	.....	..	.....	.....1	.....	34,863	...100.352	.....	35,123	.....	35,000	.....	34,997	.....	.....	21	.....	.....	.....	2.625	....2.687	FA.....	.....	310	.....	919	02/27/2009.	02/29/2016.			
912828	KZ	2	U S Treasury Nt.....	SD..	..	.....	.....1	.....	2,407,875	...101.297	.....	2,431,126	.....	2,400,000	.....	2,400,620	.....	.....	(1,217)	.....	.....	.....	3.250	....3.197	JD.....	.....	214	.....	78,000	07/01/2009.	06/30/2016.			
912828	UX	6	U S Treasury Inflation Index Nt.....	.....	..	.....	.....1	.....	2,555,926	...102.691	.....	2,567,268	.....	2,500,000	.....	2,591,978	.....	4.232	.....	(8,465)	.....	.....	0.125	...(0.210)	AO.....	.....	685	.....	3,195	06/25/2013.	04/15/2018.			
0199999	U.S. Government - Issuer Obligations.....									10,600,867	XXX	.....	10,056,665	.....	9,135,000	.....	9,635,247	.....	4.232	.....	(126,580)	.....	0	.....	0	XXX	XXX	XXX	.....	102,421	.....	424,114	XXX	XXX
0599999	Total - U.S. Government.....									10,600,867	XXX	.....	10,056,665	.....	9,135,000	.....	9,635,247	.....	4.232	.....	(126,580)	.....	0	.....	0	XXX	XXX	XXX	.....	102,421	.....	424,114	XXX	XXX
Totals																																		
7799999	Total - Issuer Obligations.....									10,600,867	XXX	.....	10,056,665	.....	9,135,000	.....	9,635,247	.....	4.232	.....	(126,580)	.....	0	.....	0	XXX	XXX	XXX	.....	102,421	.....	424,114	XXX	XXX
8399999	Grand Total - Bonds.....									10,600,867	XXX	.....	10,056,665	.....	9,135,000	.....	9,635,247	.....	4.232	.....	(126,580)	.....	0	.....	0	XXX	XXX	XXX	.....	102,421	.....	424,114	XXX	XXX



**Sch. D - Pt. 2 - Sn. 1**  
**NONE**

**Sch. D - Pt. 2 - Sn. 2**  
**NONE**

**Sch. D - Pt. 3**  
**NONE**

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21				
												11	12	13	14	15										
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date				
Bonds - U.S. Government																										
912828	EN	6				U S Treasury Nt 4.500% 11/15/15.....	..	11/15/2015.	Maturity.....			.....2,000,000	.....2,000,000	.....1,905,000	.....1,989,251	.....0	.....10,749	.....0	.....10,749	.....0	.....2,000,000	.....0	.....0	.....0	.....90,000	11/15/2015.
0599999							Total - Bonds - U.S. Government.....					.....2,000,000	.....2,000,000	.....1,905,000	.....1,989,251	.....0	.....10,749	.....0	.....10,749	.....0	.....2,000,000	.....0	.....0	.....0	.....90,000	XXX
8399997							Total - Bonds - Part 4.....					.....2,000,000	.....2,000,000	.....1,905,000	.....1,989,251	.....0	.....10,749	.....0	.....10,749	.....0	.....2,000,000	.....0	.....0	.....0	.....90,000	XXX
8399999							Total - Bonds.....					.....2,000,000	.....2,000,000	.....1,905,000	.....1,989,251	.....0	.....10,749	.....0	.....10,749	.....0	.....2,000,000	.....0	.....0	.....0	.....90,000	XXX
9999999							Total - Bonds, Preferred and Common Stocks.....					.....2,000,000	XXX	.....1,905,000	.....1,989,251	.....0	.....10,749	.....0	.....10,749	.....0	.....2,000,000	.....0	.....0	.....0	.....90,000	XXX

**Sch. D - Pt. 5**  
**NONE**

**Sch. D - Pt. 6 - Sn. 1**  
**NONE**

**Sch. D - Pt. 6 - Sn. 2**  
**NONE**

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F or ei g n  Date Acquired		Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn.....			12/31/2015.	Various.....	12/31/2016.	7,553,112					7,553,112	7,553,112			0.148	0.024	MON..	42	
9099999.	Total - Other Short-Term Invested Assets.....						7,553,112	0	0	0	0	XXX.....	7,553,112	0	0	XXX	XXX	XXX	42	0
9199999.	Total - Short-Term Investments.....						7,553,112	0	0	0	0	XXX.....	7,553,112	0	0	XXX	XXX	XXX	42	0

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. A - Sn. 2**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 2**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB-Pt. D-Sn. 2**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

Annual Statement for the year 2015 of the

NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
The Bank of New York Mellon ..... New York, NY.....					138,952	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....0	.....0	138,952	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	138,952	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	138,952	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....28,123	4. April.....	.....144,402	7. July.....	.....28,998	10. October.....	.....145,752
2. February.....	.....142,461	5. May.....	.....238,913	8. August.....	.....144,172	11. November.....	.....5,952
3. March.....	.....142,925	6. June.....	.....18,642	9. September.....	.....144,174	12. December.....	.....138,952

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B	For protection of state's ph's			170,803	190,975
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE	B	Workers compensation			130,949	146,414
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B	For protection of state's ph's			136,642	152,780
12. Hawaii.....HI						
13. Idaho.....ID	B	Workers compensation			25,006	25,324
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B	Multiple			182,189	203,706
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B	For protection of state's ph's			398,539	445,607
33. New York.....NY						
34. North Carolina.....NC	B	For protection of state's ph's			304,234	312,270
35. North Dakota.....ND						
36. Ohio.....OH	B	For protection of all ph's	2,014,300	2,053,722		
37. Oklahoma.....OK						
38. Oregon.....OR	B	Multiple			1,033,301	1,118,438
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B	For protection of state's ph's			511,069	528,535
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	.0	.0	.0	.0
59. Total.....	XXX	XXX	2,014,300	2,053,722	2,892,732	3,124,049

DETAILS OF WRITE-INS						
5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	.0	.0	.0	.0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	.0	.0	.0	.0



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