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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

NATIONWIDE INSURANCE COMPANY OF FLORIDA

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 10948 Employer's ID Number..... 31-1613686

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... August 18, 1998 Commenced Business..... August 18, 1998

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	1100 LOCUST STREET..... DES MOINES ..... IA ..... US..... 50391-1100 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-7111 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ... OH ... US ... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-1545 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	CHERYL M. DENNIS *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. ANDREW CYRIL JAMES DICKINSON	PRESIDENT	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. WENDELL PAUL CROSSER #	VP & TREASURER		

OTHER

DAVID GERARD ARANGO #	SR VP - P&C PERSONAL LINES	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
GALE VERDELL KING	EXEC VP & CHIEF ADMIN OFF	ORYSIA KSENIA MEYERS	SR REG VP-CENT ATL EXCL DIST
ERIC EUGENE SMITH #	SR VP - P&C COMMERCIAL LINES		

DIRECTORS OR TRUSTEES

DAVID GERARD ARANGO #	MARK ALLEN BERVEN	ANDREW CYRIL JAMES DICKINSON	MICHAEL PATRICK LEACH
AMY TAYLOR SHORE #	ERIC EUGENE SMITH		

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)
ANDREW CYRIL JAMES DICKINSON	ROBERT WILLIAM HORNER III	WENDELL PAUL CROSSER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 6th day of February 2017

Christine OBrien

CHRISTINE O'BRIEN
Notary Public, State of Ohio
My Commission Expires 12-22-2020

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,193,297	17.2	7,193,297		7,193,297	17.2
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	569,344	1.4	569,344		569,344	1.4
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	2,681,713	6.4	2,681,713		2,681,713	6.4
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	754,694	1.8	754,694		754,694	1.8
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	8,537,103	20.4	8,537,103		8,537,103	20.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,085,279	28.9	12,085,279		12,085,279	28.9
2.2 Unaffiliated non-U.S. securities (including Canada)	3,504,300	8.4	3,504,300		3,504,300	8.4
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	6,450,225	15.4	6,450,225		6,450,225	15.4
11. Other invested assets		0.0			0	0.0
12. Total invested assets	41,775,955	100.0	41,775,955	0	41,775,955	100.0

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		0
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		
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)		0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		323,623,362
2. Cost of bonds and stocks acquired, Part 3, Column 7		32,097,002
3. Accrual of discount		1,287,507
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	84,256	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11	(6,758,234)	(6,673,978)
5. Total gain (loss) on disposals, Part 4, Column 19		26,907,328
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		341,181,816
7. Deduct amortization of premium		733,672
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)		35,325,733
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		35,325,733

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	7,193,297	8,260,581	6,753,073	6,500,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	7,193,297	8,260,581	6,753,073	6,500,000
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	4,005,750	4,083,085	4,065,329	3,913,014
Industrial and Miscellaneous, SVO Identified	8. United States	20,622,381	20,976,789	20,681,051	20,402,335
Funds and Hybrid Securities (unaffiliated)	9. Canada				
	10. Other Countries	3,504,300	3,496,372	3,509,421	3,478,143
	11. Totals	24,126,681	24,473,161	24,190,472	23,880,478
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	35,325,728	36,816,827	35,008,874	34,293,492
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	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	35,325,728	36,816,827	35,008,874	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		1,656,822		5,536,476		XXX	7,193,298	20.4	77,069,354	23.8	7,193,297	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	1,656,822	0	5,536,476	0	XXX	7,193,298	20.4	77,069,354	23.8	7,193,297	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	15,086,234	4.7		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	15,086,234	4.7	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0	44,667,760	13.8		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	44,667,760	13.8	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	587,900	1,564,340	1,150,536	527,717	175,258	XXX	4,005,751	11.3	86,041,909	26.6	4,005,750	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	587,900	1,564,340	1,150,536	527,717	175,258	XXX	4,005,751	11.3	86,041,909	26.6	4,005,750	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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	270,057	1,110,949	12,154,087	463,802	926,937	XXX	14,925,832	42.3	37,577,075	11.6	9,263,776	5,662,055
6.2 NAIC 2	14,857	3,336,435	5,837,669			XXX	9,188,961	26.0	63,151,391	19.5	7,689,121	1,499,840
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5	312	1,644	3,340	6,592		XXX	11,888	0.0	29,639	0.0	11,888	
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	285,226	4,449,028	17,995,096	470,394	926,937	XXX	24,126,681	68.3	100,758,105	31.1	16,964,785	7,161,895
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 857,957	4,332,111	13,304,623	6,527,995	1,102,195	0	26,124,881	74.0	XXX	XXX	20,462,823	5,662,055
10.2 NAIC 2	(d) 14,857	3,336,435	5,837,669	0	0	0	9,188,961	26.0	XXX	XXX	7,689,121	1,499,840
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 312	1,644	3,340	6,592	0	0	(c) 11,888	0.0	XXX	XXX	11,888	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	873,126	7,670,190	19,145,632	6,534,587	1,102,195	0	(b) 35,325,730	100.0	XXX	XXX	28,163,832	7,161,895
10.8 Line 10.7 as a % of Col. 7	2.5	21.7	54.2	18.5	3.1	0.0	100.0	XXX	XXX	XXX	79.7	20.3
11. Total Bonds Prior Year												
11.1 NAIC 1	68,074,147	75,088,371	32,645,925	63,170,235	21,463,654	XXX	XXX	XXX	260,442,332	80.5	240,573,713	19,868,620
11.2 NAIC 2	14,602	21,263,059	40,597,914	1,275,816		XXX	XXX	XXX	63,151,391	19.5	63,151,392	
11.3 NAIC 3						XXX	XXX	XXX	0	0.0		
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		
11.5 NAIC 5	1,135	5,976	12,145	10,383		XXX	XXX	XXX	(c) 29,639	0.0	29,638	
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0		
11.7 Totals	68,089,884	96,357,406	73,255,984	64,456,434	21,463,654	XXX	XXX	XXX	(b) 323,623,362	100.0	303,754,743	19,868,620
11.8 Line 11.7 as a % of Col. 9	21.0	29.8	22.6	19.9	6.6	XXX	XXX	XXX	100.0	XXX	93.9	6.1
12. Total Publicly Traded Bonds												
12.1 NAIC 1	762,466	3,789,491	8,676,348	6,132,324	1,102,195		20,462,824	57.9	240,573,713	74.3	20,462,824	XXX
12.2 NAIC 2	14,857	3,336,435	4,337,829				7,689,121	21.8	63,151,392	19.5	7,689,121	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5	312	1,644	3,340	6,592			11,888	0.0	29,638	0.0	11,888	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	777,635	7,127,570	13,017,517	6,138,916	1,102,195	0	28,163,833	79.7	303,754,743	93.9	28,163,833	XXX
12.8 Line 12.7 as a % of Col. 7	2.8	25.3	46.2	21.8	3.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	2.2	20.2	36.8	17.4	3.1	0.0	79.7	XXX	XXX	XXX	79.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	95,490	542,620	4,628,275	395,670			5,662,055	16.0	19,868,620	6.1	XXX	5,662,055
13.2 NAIC 2			1,499,840				1,499,840	4.2	0	0.0	XXX	1,499,840
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	95,490	542,620	6,128,115	395,670	0	0	7,161,895	20.3	19,868,620	6.1	XXX	7,161,895
13.8 Line 13.7 as a % of Col. 7	1.3	7.6	85.6	5.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.3	1.5	17.3	1.1	0.0	0.0	20.3	XXX	XXX	XXX	XXX	20.3

(a) Includes $.....7,161,896 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 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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations		1,656,822		5,536,476		XXX	7,193,298	20.4	77,069,354	23.8	7,193,297	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	0	1,656,822	0	5,536,476	0	XXX	7,193,298	20.4	77,069,354	23.8	7,193,297	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations						XXX	0	0.0	15,086,234	4.7		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	15,086,234	4.7	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0	44,667,760	13.8		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	44,667,760	13.8	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations			569,344			XXX	569,344	1.6	33,578,909	10.4	569,344	
5.2 Residential Mortgage-Backed Securities	587,900	1,564,340	581,192	527,717	175,258	XXX	3,436,407	9.7	43,296,405	13.4	3,436,406	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	9,166,595	2.8		
5.5 Totals	587,900	1,564,340	1,150,536	527,717	175,258	XXX	4,005,751	11.3	86,041,909	26.6	4,005,750	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	57,525	2,927,681	10,204,551			XXX	13,189,757	37.3	81,439,629	25.2	8,922,115	4,267,642
6.2 Residential Mortgage-Backed Securities	104,579	205,384	112,068	74,724		XXX	496,755	1.4	687,460	0.2	496,755	
6.3 Commercial Mortgage-Backed Securities		343,894	6,841,110		926,937	XXX	8,111,941	23.0	12,095,179	3.7	6,071,551	2,040,389
6.4 Other Loan-Backed and Structured Securities	123,123	972,068	837,367	395,670		XXX	2,328,228	6.6	6,535,837	2.0	1,474,364	853,864
6.5 Totals	285,227	4,449,027	17,995,096	470,394	926,937	XXX	24,126,681	68.3	100,758,105	31.1	16,964,785	7,161,895
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	57,525	4,584,503	10,773,895	5,536,476	0	XXX	20,952,399	59.3	XXX	XXX	16,684,756	4,267,642
10.2 Residential Mortgage-Backed Securities	692,479	1,769,724	693,260	602,441	175,258	XXX	3,933,162	11.1	XXX	XXX	3,933,161	0
10.3 Commercial Mortgage-Backed Securities	0	343,894	6,841,110	0	926,937	XXX	8,111,941	23.0	XXX	XXX	6,071,551	2,040,389
10.4 Other Loan-Backed and Structured Securities	123,123	972,068	837,367	395,670	0	XXX	2,328,228	6.6	XXX	XXX	1,474,364	853,864
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	873,127	7,670,189	19,145,632	6,534,587	1,102,195	0	35,325,730	100.0	XXX	XXX	28,163,832	7,161,895
10.7 Line 10.6 as a % of Col. 7	2.5	21.7	54.2	18.5	3.1	0.0	100.0	XXX	XXX	XXX	79.7	20.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	59,298,328	68,412,795	53,891,752	54,840,697	15,398,314	XXX	XXX	XXX	251,841,886	77.8	249,017,678	2,824,210
11.2 Residential Mortgage-Backed Securities	5,308,023	14,780,353	9,268,025	8,562,124	6,065,340	XXX	XXX	XXX	43,983,865	13.6	43,983,864	
11.3 Commercial Mortgage-Backed Securities	3,000,000	5,000,000	4,095,179			XXX	XXX	XXX	12,095,179	3.7		12,095,179
11.4 Other Loan-Backed and Structured Securities	483,532	8,164,259	6,001,028	1,053,613		XXX	XXX	XXX	15,702,432	4.9	10,753,201	4,949,231
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	68,089,883	96,357,407	73,255,984	64,456,434	21,463,654	XXX	XXX	XXX	323,623,362	100.0	303,754,743	19,868,620
11.7 Line 11.6 as a % of Col. 9	21.0	29.8	22.6	19.9	6.6	XXX	XXX	XXX	100.0	XXX	93.9	6.1
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations		4,210,013	6,938,268	5,536,476		XXX	16,684,757	47.2	249,017,678	76.9	16,684,757	XXX
12.2 Residential Mortgage-Backed Securities	692,479	1,769,724	693,259	602,441	175,258	XXX	3,933,161	11.1	43,983,864	13.6	3,933,161	XXX
12.3 Commercial Mortgage-Backed Securities		343,894	4,800,721		926,937	XXX	6,071,552	17.2	0	0.0	6,071,552	XXX
12.4 Other Loan-Backed and Structured Securities	85,157	803,938	585,269			XXX	1,474,364	4.2	10,753,201	3.3	1,474,364	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	777,636	7,127,569	13,017,517	6,138,917	1,102,195	0	28,163,834	79.7	303,754,743	93.9	28,163,834	XXX
12.7 Line 12.6 as a % of Col. 7	2.8	25.3	46.2	21.8	3.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	2.2	20.2	36.8	17.4	3.1	0.0	79.7	XXX	XXX	XXX	79.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	57,525	374,490	3,835,627			XXX	4,267,642	12.1	2,824,210	0.9	XXX	4,267,642
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities			2,040,389			XXX	2,040,389	5.8	12,095,179	3.7	XXX	2,040,389
13.4 Other Loan-Backed and Structured Securities	37,966	168,130	252,099	395,670		XXX	853,865	2.4	4,949,231	1.5	XXX	853,865
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	95,491	542,620	6,128,115	395,670	0	0	7,161,896	20.3	19,868,620	6.1	XXX	7,161,896
13.7 Line 13.6 as a % of Col. 7	1.3	7.6	85.6	5.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.3	1.5	17.3	1.1	0.0	0.0	20.3	XXX	XXX	XXX	XXX	20.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	8,522,114			8,522,114	
2. Cost of short-term investments acquired	89,276,202			89,276,202	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	91,424,870			91,424,870	
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)	6,373,446	0	0	6,373,446	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	6,373,446	0	0	6,373,446	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

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	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 EE 4	U S Treasury Bd	SD			1	2,050,195	121.266	1,818,984	1,500,000	1,656,822		(45,482)			8.500	4.850	FA	48,159	127,500	03/03/2006	02/15/2020
912810 PV 4	U S Treasury 01/15/2028 TIPS	SD			1	4,702,877	128.832	6,441,597	5,000,000	5,536,476	91,245	16,097			1.750	2.163	JJ	46,640	99,679	02/24/2009	01/15/2028
0199999. U.S. Government - Issuer Obligations						6,753,072	XXX	8,260,581	6,500,000	7,193,298	91,245	(29,385)	0	0	XXX	XXX	XXX	94,799	227,179	XXX	XXX
0599999. Total - U.S. Government						6,753,072	XXX	8,260,581	6,500,000	7,193,298	91,245	(29,385)	0	0	XXX	XXX	XXX	94,799	227,179	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1FE	581,830	114.319	571,595	500,000	569,344		(7,458)			5.000	3.051	FA	10,417	25,000	04/17/2015	02/01/2033
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						581,830	XXX	571,595	500,000	569,344	0	(7,458)	0	0	XXX	XXX	XXX	10,417	25,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31358T L8 0	FNMA REMIC Ser 1993-33 ZB			4	1	33,190	109.368	34,972	31,976	32,530		(57)			7.500	6.392	MON	200	2,398	07/13/2001	03/25/2023
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z			4	1	23,843	100.131	24,485	24,452	24,197		225			6.640	7.067	MON	135	1,624	03/23/2001	05/17/2036
31359U TL 9	FNMA REMIC Ser 1998-54C			4	1	16,543	108.739	17,922	16,481	16,491		(2)			6.000	5.904	MON	82	989	09/19/2001	09/18/2028
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ			4	1	88,340	102.117	87,902	86,080	87,350		(21)			6.300	5.912	MON	452	5,423	09/25/2002	10/17/2038
31377Q MJ 8	FNMA DUS Pool #383861			4	1	381,737	104.511	379,224	362,857	364,690		(1,290)			6.890	6.218	MON	2,083	25,001	09/20/2001	07/25/2019
31377S 3K 2	FNMA DUS Pool #386102			4	1	599,430	105.157	599,431	570,037	576,346		(1,845)			5.220	4.586	MON	2,480	29,756	06/19/2003	04/25/2021
3138YK HF 3	FNMA Pool #AY5629			4	1	1,741,129	99.451	1,718,954	1,728,436	1,740,677		(220)			3.000	2.895	MON	4,321	51,853	05/22/2015	06/25/2045
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC			4	1	699	99.685	691	694	691		(1)			5.000	4.822	MON	3	35	10/22/2003	10/25/2017
31392V 7G 1	FHLMC REMIC Ser 2498 BM			4	1	5,315	100.903	5,217	5,170	5,169		(12)			5.500	4.946	MON	24	284	09/23/2002	09/15/2017
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1	146,730	108.289	155,395	143,501	143,876		(91)			5.500	5.236	MON	658	7,893	04/01/2003	05/25/2023
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41			4	1	431,652	110.220	472,077	428,306	429,403		(33)			5.398	5.282	MON	1,927	23,120	04/23/2003	10/25/2042
31393H 6S 6	FHLMC REMIC Ser 2543 Cl AN			4	1	14,891	101.313	15,219	15,022	14,987		6			5.000	5.162	MON	63	751	09/18/2003	12/15/2017
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						3,483,499	XXX	3,511,489	3,413,012	3,436,407	0	(3,341)	0	0	XXX	XXX	XXX	12,428	149,127	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						4,065,329	XXX	4,083,084	3,913,012	4,005,751	0	(10,799)	0	0	XXX	XXX	XXX	22,845	174,127	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
126408 HB 2	CSX Corp Sr Nt				2FE	1,498,725	101.862	1,527,932	1,500,000	1,499,007		113			3.400	3.410	FA	21,250	51,000	07/16/2014	08/01/2024
23338V AB 2	DTE Electric Co Sr Nt				1FE	995,910	104.214	1,042,141	1,000,000	997,055		352			3.650	3.697	MS	10,747	36,500	08/20/2013	03/15/2024
666807 BE 1	Northrop Grumman Corp Sr Nt				2FE	1,558,800	103.754	1,556,313	1,500,000	1,538,402		(8,502)			3.500	2.849	MS	15,458	52,500	07/15/2014	03/15/2021
69349L AG 3	PNC Bank NA Sub Bk Nt				1FE	1,582,105	98.442	1,673,509	1,700,000	1,619,309		12,237			2.700	3.610	MN	7,650	45,900	10/30/2013	11/01/2022
720198 AD 2	Piedmont Operating Partnership Sr Nt				2FE	997,970	99.606	996,059	1,000,000	998,476		176			4.450	4.475	MS	13,103	44,500	03/24/2014	03/15/2024
870845 AC 8	Swiss Bank Corp-NY Sub Nt				2FE	1,305,890	125.716	1,257,162	1,000,000	1,255,077		(20,739)			7.750	4.470	MS	25,833	77,500	06/03/2014	09/01/2026
87305Q CH 2	TTX Co Sr Nt				1FE	1,783,478	99.824	1,746,913	1,750,000	1,778,131		(3,000)			3.600	3.370	JJ	29,050	63,000	02/17/2015	01/15/2025
067316 AD 1	Bacardi LTD Sr Nt		D		2FE	1,499,828	93.320	1,399,793	1,500,000	1,499,840		13			2.750	2.751	JJ	19,135		07/28/2016	07/15/2026
11042A AA 2	British Airways Plc PTC		D	4	1FE	994,771	106.375	1,040,499	978,143	989,671		(1,426)			4.625	4.385	MJSD	1,382	45,239	08/13/2013	06/20/2024
478375 AE 8	Johnson Control Intl plc Sr Nt		D		2FE	1,014,823	105.608	1,056,080	1,000,000	1,014,789		(34)			4.250	3.861	MS	14,167		12/28/2016	03/01/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						13,232,300	XXX	13,296,401	12,928,143	13,189,757	0	(20,810)	0	0	XXX	XXX	XXX	157,775	416,139	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001			4	5FM	87,870	10.784	11,888	110,237	11,888	(6,989)				7.040	10.249	MON	647	7,791	06/06/2001	07/25/2032
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			4	1FM	59,759	100.730	60,199	59,762	59,705		28			4.346	4.357	MON	216	2,597	03/24/2004	04/25/2034
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	347,205	95.620	332,010	347,218	347,037		(15)			4.839	4.821	MON	1,400	16,421	02/12/2004	11/25/2033
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	78,345	102.270	80,126	78,347	78,125		(16)			4.820	4.826	MON	315	4,168	02/05/2004	03/25/2034
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						573,179	XXX	484,223	595,564	496,755	(6,989)	(3)	0	0	XXX	XXX	XXX	2,578	30,977	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	2,059,894	99.908	1,998,166	2,000,000	2,055,427		(4,466)			3.019	2.562	MON	5,032	30,190	05/20/2016	06/15/2049

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
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20			4	1FE	411,998	102.750	410,998	400,000	411,958		(41)			3.565	3.082	MON	1,188		12/14/2016.	12/15/2049.
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB			4	1FM	2,047,110	103.177	2,063,536	2,000,000	2,040,389		(6,559)			3.811	3.427	MON	6,351	77,486	12/04/2015.	11/15/2034.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1FE	308,994	102.615	307,845	300,000	308,944		(50)			3.512	3.064	MON	878		12/06/2016.	12/10/2049.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20			4	1FE	1,029,963	101.989	1,019,888	1,000,000	1,029,628		(335)			3.278	2.819	MON	2,732	2,732	11/16/2016.	11/10/2049.
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FE	1,029,962	101.861	1,018,611	1,000,000	1,029,708		(254)			3.436	2.983	MON	2,863		11/22/2016.	12/15/2049.
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32			4	1FE	308,982	102.449	307,348	300,000	308,950		(32)			3.514	3.054	MON	879		12/06/2016.	12/15/2049.
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1FE	926,958	102.299	920,687	900,000	926,937		(21)			3.486	3.372	MON	2,615		11/22/2016.	12/15/2059.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						8,123,861	XXX	8,047,079	7,900,000	8,111,941	0	(11,758)	0	0	XXX	XXX	XXX	22,538	110,408	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
210805 BU 0	Continental Airlines Inc LBASS EETC Ser			4	1FE	90,666	100.810	91,744	91,007	90,994		18			6.900	6.962	JJ	3,122	6,704	03/11/2004.	01/02/2018.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			4	2FE	1,305,775	114.750	1,747,378	1,522,769	1,383,370		23,746			7.041	9.708	AO	26,805	107,218	08/25/2008.	10/01/2023.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			4	1FE	864,695	95.652	806,338	842,994	853,864		(449)			1.713	1.563	MJSD.	682	12,102	03/05/2004.	03/15/2033.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,261,136	XXX	2,645,460	2,456,770	2,328,228	0	23,315	0	0	XXX	XXX	XXX	30,609	126,024	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						24,190,476	XXX	24,473,163	23,880,477	24,126,681	(6,989)	(9,256)	0	0	XXX	XXX	XXX	213,500	683,548	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						20,567,202	XXX	22,128,577	19,928,143	20,952,399	91,245	(57,653)	0	0	XXX	XXX	XXX	262,991	668,318	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						4,056,678	XXX	3,995,712	4,008,576	3,933,162	(6,989)	(3,344)	0	0	XXX	XXX	XXX	15,006	180,104	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						8,123,861	XXX	8,047,079	7,900,000	8,111,941	0	(11,758)	0	0	XXX	XXX	XXX	22,538	110,408	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,261,136	XXX	2,645,460	2,456,770	2,328,228	0	23,315	0	0	XXX	XXX	XXX	30,609	126,024	XXX	XXX
8399999. Grand Total - Bonds						35,008,877	XXX	36,816,828	34,293,489	35,325,730	84,256	(49,440)	0	0	XXX	XXX	XXX	331,144	1,084,854	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201		05/20/2016	Bank of America BISD Dealer		2,059,894	2,000,000	1,006
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20		12/14/2016	Credit Suisse First Boston		411,998	400,000	832
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		12/06/2016	Citigroup		308,994	300,000	410
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20		11/16/2016	Goldman Sachs & Company		1,029,963	1,000,000	2,641
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201		11/22/2016	Morgan Stanley & Co Inc		1,029,962	1,000,000	573
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32		12/06/2016	Bank of America BISD Dealer		308,982	300,000	586
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC		11/22/2016	Wells Fargo		926,958	900,000	610
067316 AD 1	Bacardi LTD Sr Nt 2.750% 07/15/26	D	07/28/2016	Various		1,499,828	1,500,000	2,063
478375 AE 8	Johnson Control Intl plc Sr Nt	D	12/28/2016	Tax Free Exchange		1,014,823	1,000,000	13,813
3899999. Total - Bonds - Industrial and Miscellaneous						8,591,402	8,400,000	22,534
8399997. Total - Bonds - Part 3						8,591,402	8,400,000	22,534
8399998. Total - Bonds - Summary Item from Part 5						23,505,600	23,500,000	9,299
8399999. Total - Bonds						32,097,002	31,900,000	31,833
9999999. Total - Bonds, Preferred and Common Stocks						32,097,002	XXX	31,833

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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																				
912810 PV 4	U S Treasury 01/15/2028 TIPS		10/27/2016.	Nationwide Mutual		46,572,794	35,000,000	32,920,142	38,003,938	(4,373,894)	92,345		(4,281,549)		33,722,389		12,850,405	12,850,405	896,733	01/15/2028.
912810 QF 8	U S Treasury 02/15/2040 TIPS		10/27/2016.	Nationwide Mutual		18,841,355	13,000,000	14,625,224	15,398,314	(924,131)	(28,383)		(952,514)		14,445,800		4,395,555	4,395,555	366,233	02/15/2040.
912828 MF 4	U S Treasury 01/15/2020 TIPS		10/27/2016.	Nationwide Mutual		17,697,965	15,000,000	15,083,690	16,535,665	(1,499,538)	(6,862)		(1,506,400)		15,029,264		2,668,701	2,668,701	292,537	01/15/2020.
0599999.	Total - Bonds - U.S. Government					83,112,114	63,000,000	62,629,056	69,937,917	(6,797,563)	57,100	0	(6,740,463)	0	63,197,453	0	19,914,661	19,914,661	1,555,503	XXX
Bonds - U.S. States, Territories and Possessions																				
57582N SD 8	Massachusetts St GO Ref Ser D		01/01/2016.	Nationwide Mutual		4,148,840	4,000,000	4,418,360	4,036,399				0		4,036,399		112,441	112,441	55,000	10/01/2016.
646039 KT 3	New Jersey St GO Ref Ser M		01/01/2016.	Nationwide Mutual		1,536,690	1,500,000	1,699,965	1,511,761				0		1,511,761		24,929	24,929	38,042	07/15/2016.
93974B N7 3	Washington St GO Ser A		10/27/2016.	Nationwide Mutual		9,769,230	9,500,000	9,685,345	9,538,074		(20,534)		(20,534)		9,517,540		251,690	251,690	628,056	07/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					15,454,760	15,000,000	15,803,670	15,086,234	0	(20,534)	0	(20,534)	0	15,065,700	0	389,060	389,060	721,098	XXX
Bonds - U.S. Political Subdivisions of States																				
153300 PF 9	Central Dauphin PA GO Sch Dist (Prerefun		01/01/2016.	Nationwide Mutual		2,009,060	2,000,000	2,394,280	2,004,121				0		2,004,121		4,939	4,939	56,250	02/01/2024.
181070 CQ 4	Clark Cnty NV Wtr GO Reclamation Dist Se		10/27/2016.	Nationwide Mutual		5,552,150	5,000,000	4,968,750	4,976,741		996		996		4,977,738		574,413	574,413	347,083	07/01/2029.
253363 RL 1	Dickinson TX Indpt Sch Dist GO		02/15/2016.	Call 100.0000		2,975,000	2,975,000	3,130,979	2,977,362		(2,362)		(2,362)		2,975,000			0	74,375	02/15/2024.
447819 AL 7	Hurst Euless Bedford TX ISD GO Ref		08/15/2016.	Call 100.0000		5,905,000	5,905,000	6,259,182	5,931,118		(26,118)		(26,118)		5,905,000			0	295,250	08/15/2017.
64966F C8 5	New York NY City GO Sub Ser I-1		04/01/2016.	Call 100.0000		7,460,000	7,460,000	7,830,314	7,471,246		(11,246)		(11,246)		7,460,000			0	186,500	04/01/2018.
66285T BT 9	North Thurston Pub Schs WA GO Ref		06/01/2016.	Call 100.0000		4,970,000	4,970,000	5,196,085	4,981,412		(11,412)		(11,412)		4,970,000			0	124,250	12/01/2022.
66285T BU 6	North Thurston Pub Schs WA GO Ref		06/01/2016.	Call 100.0000		5,230,000	5,230,000	5,461,375	5,241,687		(11,687)		(11,687)		5,230,000			0	130,750	12/01/2023.
667027 YN 0	Northside TX ISD GO Ref Ser D		06/15/2016.	Call 100.0000		3,845,000	3,845,000	4,028,022	3,855,098		(10,098)		(10,098)		3,845,000			0	96,125	06/15/2022.
667825 RK 1	Northwest TX Indpt Sch Dist GO Sch Bldg		01/01/2016.	Nationwide Mutual		3,005,309	2,990,000	3,157,978	2,992,531				0		2,992,531		12,778	12,778	56,478	02/15/2026.
667825 RL 9	Northwest TX Indpt Sch Dist GO Sch Bldg		01/01/2016.	Nationwide Mutual		2,065,522	2,055,000	2,160,257	2,056,592				0		2,056,592		8,930	8,930	38,817	02/15/2027.
97942N DH 6	Woodhaven Brownstown MI GO Sch Dist Ref		05/01/2016.	Call 100.0000		2,230,000	2,230,000	2,124,856	2,179,852		50,148		50,148		2,230,000			0	44,600	05/01/2022.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					45,247,041	44,660,000	46,712,078	44,667,760	0	(21,779)	0	(21,779)	0	44,645,982	0	601,060	601,060	1,450,478	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
08527N GW 0	Bernalillo Cnty NM Rev Gross Tax Rcpts		10/27/2016.	Nationwide Mutual		2,387,700	2,000,000	2,240,560	2,105,480		(13,540)		(13,540)		2,091,940		295,760	295,760	112,583	10/01/2021.
14329N BT 0	Carmel IN Redev Auth Rev LBASS Cap Appre		10/27/2016.	Nationwide Mutual		2,331,375	2,500,000	1,178,350	1,941,112		81,092		81,092		2,022,205		309,170	309,170		02/01/2021.
160429 QN 9	Charleston SC WW & Swr Rev Cap Impt Ser		01/01/2016.	Redemption 100.0000		3,620,000	3,620,000	3,780,728	3,620,000				0		3,620,000			0	90,500	01/01/2023.
161045 HP 7	Charlotte NC Wtr & Swr Rev Ser 2008		10/27/2016.	Nationwide Mutual		6,917,566	6,475,000	6,739,439	6,553,547		(24,870)		(24,870)		6,528,677		388,889	388,889	428,069	07/01/2027.
283822 GZ 1	El Paso TX Wtr & Swr Rev Preref Ref		01/01/2016.	Nationwide Mutual		654,739	650,000	652,570	650,929				0		650,929		3,810	3,810	10,833	03/01/2021.
283822 HB 3	El Paso TX Wtr & Swr Rev Preref Ref		01/01/2016.	Nationwide Mutual		725,249	720,000	722,643	720,955				0		720,955		4,294	4,294	12,000	03/01/2023.
283822 HC 1	El Paso TX Wtr & Swr Rev Preref Ref		01/01/2016.	Nationwide Mutual		760,504	755,000	757,681	755,969				0		755,969		4,535	4,535	12,583	03/01/2024.
283822 HM 9	El Paso TX Wtr & Swr Rev Unref Ref		01/01/2016.	Nationwide Mutual		392,843	390,000	390,916	390,331				0		390,331		2,512	2,512	6,500	03/01/2021.
283822 HP 2	El Paso TX Wtr & Swr Rev Unref Ref		01/01/2016.	Nationwide Mutual		433,135	430,000	430,850	430,307				0		430,307		2,827	2,827	7,167	03/01/2023.
283822 HQ 0	El Paso TX Wtr & Swr Rev Unref Ref		01/01/2016.	Nationwide Mutual		453,281	450,000	450,818	450,296				0		450,296		2,985	2,985	7,500	03/01/2024.
31358T L8 0	FNMA REMIC Ser 1993-33 ZB		12/01/2016.	Paydown		12,354	12,354	12,823	12,590		(236)		(236)		12,354			0	550	03/25/2023.
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z		12/01/2016.	Paydown		887	887	865	870		17		17		887			0	32	05/17/2036.
31359U TL 9	FNMA REMIC Ser 1998-54C		12/01/2016.	Paydown		12,992	12,992	13,041	13,002		(9)		(9)		12,992			0	329	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ		12/01/2016.	Paydown		45,553	45,553	46,749	46,236		(683)		(683)		45,553			0	1,209	10/17/2038.
31377Q MJ 8	FNMA DUS Pool #383861 6.890% 07/25/19		12/01/2016.	Paydown		118,373	118,373	124,533	119,392		(1,019)		(1,019)		118,373			0	4,487	07/25/2019.
31377S 3K 2	FNMA DUS Pool #386102 5.220% 04/25/21		12/01/2016.	Paydown		18,299	18,299	19,242	18,561		(262)		(262)		18,299			0	523	04/25/2021.
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41		10/01/2016.	Paydown		1,044,454	1,044,454	1,052,042	1,051,566		(7,113)		(7,113)		1,044,454			0	19,381	03/25/2041.
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41		10/27/2016.	Nationwide Mutual		5,161,617	4,805,057	4,839,969	4,837,781		(312)		(312)		4,837,469		324,148	324,148	174,050	03/25/2041.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41		10/01/2016	Paydown		2,619,913	2,619,913	2,638,948	2,637,743		(17,831)		(17,831)		2,619,913			0	54,007	04/25/2041
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41		10/27/2016	Nationwide Mutual		12,999,022	12,130,435	12,218,570	12,212,992		(808)		(808)		12,212,184		786,838	786,838	439,391	04/25/2041
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45		12/01/2016	Paydown		221,541	221,541	223,168	223,138		(1,597)		(1,597)		221,541			0	4,283	06/25/2045
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		10/01/2016	Paydown		723,397	723,397	736,565	736,493		(13,096)		(13,096)		723,397			0	11,708	11/25/2045
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		10/27/2016	Nationwide Mutual		10,561,693	10,247,018	10,433,545	10,432,522		(4,844)		(4,844)		10,427,679		134,015	134,015	278,377	11/25/2045
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC		12/01/2016	Paydown		27,657	27,657	27,877	27,602		55		55		27,657			0	669	10/25/2017
31392V 7G 1	FHLMC REMIC Ser 2498 BM		12/01/2016	Paydown		14,747	14,747	15,159	14,778		(31)		(31)		14,747			0	404	09/15/2017
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP		12/01/2016	Paydown		43,700	43,700	44,683	43,842		(142)		(142)		43,700			0	1,261	05/25/2023
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41		12/01/2016	Paydown		65,113	65,113	65,622	65,285		(172)		(172)		65,113			0	1,932	10/25/2042
31393H 6S 6	FHLMC REMIC Ser 2543 Cl AN		12/01/2016	Paydown		26,175	26,175	25,946	26,103		72		72		26,175			0	669	12/15/2017
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41		10/01/2016	Paydown		482,146	482,146	497,138	496,397		(14,251)		(14,251)		482,146			0	8,752	03/25/2041
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41		10/27/2016	Nationwide Mutual		2,649,848	2,513,999	2,592,169	2,588,306		(574)		(574)		2,587,732		62,117	62,117	79,680	03/25/2041
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40		10/01/2016	Paydown		818,554	818,554	863,190	862,294		(43,740)		(43,740)		818,554			0	15,286	11/25/2040
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40		10/27/2016	Nationwide Mutual		3,376,446	3,217,247	3,392,688	3,389,165		(1,671)		(1,671)		3,387,493		(11,047)	(11,047)	101,969	11/25/2040
581714 PE 6	McKinney TX WtrWks & Swr Rev Ref Sys		07/25/2016	Call 100.0000		1,060,000	1,060,000	1,098,966	1,060,988		(988)		(988)		1,060,000			0	45,639	03/15/2023
60415N D4 1	Minnesota St Hsg Fin Agy Rev LBASS AMT S		01/07/2016	Call 100.0000		965,000	965,000	965,000	965,000				0		965,000			0	24,929	07/01/2021
646135 H2 2	New Jersey St Trans Auth Rev Sys Ser A		10/27/2016	Nationwide Mutual		6,063,282	5,400,000	6,030,018	5,677,419		(47,090)		(47,090)		5,630,329		432,953	432,953	269,100	06/15/2020
64971W TT 7	NY City NY Trans Fin Auth Rev Fut Tax Se		10/27/2016	Nationwide Mutual		2,377,140	2,000,000	2,343,940	2,322,724		(25,759)		(25,759)		2,296,965		80,175	80,175	123,889	02/01/2031
762238 BT 9	Rhode Island St Econ Dev Rev Corp Mtr Fu		10/27/2016	Nationwide Mutual		3,109,951	3,100,000	3,249,730	3,108,094		(8,094)		(8,094)		3,100,000		9,951	9,951	134,333	06/15/2026
92817L EZ 2	Virginia St Res Clean Wtr Rev LBASS Ref		10/27/2016	Nationwide Mutual		6,525,660	6,000,000	7,030,440	6,260,483		(74,878)		(74,878)		6,185,604		340,056	340,056	353,833	10/01/2018
956704 SN 1	West Virginia Univ Rev PJS Ser A		10/27/2016	Nationwide Mutual		6,090,200	5,000,000	5,212,050	5,155,068		(7,748)		(7,748)		5,147,320		942,880	942,880	281,458	04/01/2028
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					85,912,106	80,724,611	83,159,231	82,025,360	0	(230,122)	0	(230,122)	0	81,795,239	0	4,116,868	4,116,868	3,119,865	XXX
Bonds - Industrial and Miscellaneous																				
00164M AC 7	ALM Loan Funding CLO Ser 2015-12A Cl A1		10/27/2016	Nationwide Mutual		4,016,214	4,000,000	3,989,200	3,989,974		521		521		3,990,495		25,719	25,719	88,713	04/16/2027
031162 BM 1	Amgen Inc Sr Nt 3.875% 11/15/21		10/27/2016	Nationwide Mutual		4,030,729	3,750,000	3,847,800	3,823,619		(9,835)		(9,835)		3,813,783		216,945	216,945	138,047	11/15/2021
10513K AA 2	Branch Banking & Tr Sub Nt		01/01/2016	Nationwide Mutual		5,149,260	5,000,000	4,990,500	4,999,150				0		4,999,150		150,110	150,110	82,813	09/15/2016
12189L AQ 4	Burlington Northern Santa Fe Sr Nt		10/27/2016	Nationwide Mutual		2,181,542	2,000,000	2,086,360	2,073,884		(7,310)		(7,310)		2,066,574		114,968	114,968	88,978	09/01/2023
12508F AC 2	CDGJ Commercial Mortgage Trust CMBS Ser		10/27/2016	Nationwide Mutual		2,972,184	3,000,000	3,000,000	3,000,000				0		3,000,000		(27,816)	(27,816)	60,301	12/15/2027
151020 AH 7	Celgene Corp Sr Nt 3.250% 08/15/22		10/27/2016	Nationwide Mutual		5,187,710	5,000,000	4,972,900	4,981,112		2,125		2,125		4,983,236		204,474	204,474	195,000	08/15/2022
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2016	Paydown			62,841	50,090	10,761	39,329			39,329		50,090		(50,090)	(50,090)	2,097	07/25/2032
17275R AR 3	Cisco Systems Inc Sr Nt		10/27/2016	Nationwide Mutual		2,544,390	2,500,000	2,498,225	2,498,853		290		290		2,499,142		45,248	45,248	61,389	03/01/2019
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		12/01/2016	Paydown		40,950	40,950	40,948	40,892		59		59		40,950			0	875	04/25/2034
20047T AJ 8	Comm Mortgage Trust CMBS Ser 2014-TWC Cl		10/27/2016	Nationwide Mutual		4,942,200	5,000,000	5,000,000	5,000,000				0		5,000,000		(57,800)	(57,800)	101,777	02/13/2032
205887 BR 2	ConAgra Foods Inc Sr Nt		10/27/2016	Nationwide Mutual		1,953,694	1,900,000	1,761,452	1,791,226		11,089		11,089		1,802,314		151,380	151,380	76,338	01/25/2023
210805 BU 0	Continental Airlines Inc LBASS EETC Ser		07/02/2016	Paydown		121,444	121,444	120,988	121,403		40		40		121,444			0	4,238	01/02/2018
232820 AJ 9	Cytec Inds Inc Sr Nt 3.500% 04/01/23		10/27/2016	Nationwide Mutual		4,928,110	5,000,000	4,671,700	4,731,686		26,292		26,292		4,757,979		170,131	170,131	187,639	04/01/2023
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24		10/27/2016	Nationwide Mutual		2,095,364	2,000,000	1,998,280	1,998,549		123		123		1,998,672		96,692	96,692	63,389	06/01/2024
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt		10/11/2016	Call 108.5490		2,794,051	2,574,000	2,683,652	2,607,725		186,326		186,326		2,794,051			0	165,794	05/01/2018
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt		10/27/2016	Nationwide Mutual		2,618,418	2,426,000	2,529,348	2,457,786		(10,635)		(10,635)		2,447,151		171,267	171,267	163,615	05/01/2018
345397 WY 5	Ford Motor Cr Co Sr Nt		10/27/2016	Nationwide Mutual		2,021,480	2,000,000	2,000,000	2,000,000				0		2,000,000		21,480	21,480	50,930	11/04/2019
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt		03/17/2016	Various		722,063	1,000,000	993,640	994,473		136		136		994,609		(272,547)	(272,547)	19,450	03/15/2023
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt		10/27/2016	Nationwide Mutual		1,359,375	1,500,000	1,490,460	1,491,710		829		829		1,492,539		(133,164)	(133,164)	64,906	03/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2016.	Paydown		62,174	62,174	62,172	62,145		30		30		62,174			0	1,575	11/25/2033.
454889 AN 6	Indiana Michigan Pwr Co Sr Nt Ser I	..	10/27/2016.	Nationwide Mutual		2,508,934	2,253,000	2,723,697	2,542,029		(71,507)		(71,507)		2,470,522		38,412	38,412	176,110	03/15/2019.
465685 AJ 4	ITC Holdings Corp Sr Nt	..	10/27/2016.	Nationwide Mutual		3,123,312	3,000,000	2,989,980	2,991,350		727		727		2,992,077		131,235	131,235	94,900	06/15/2024.
478366 AX 5	Johnson Controls Inc Sr Nt	..	12/28/2016.	Tax Free Exchange		1,015,823	1,000,000	1,025,120	1,018,008		(3,185)		(3,185)		1,014,823		1,000	1,000	56,313	03/01/2021.
502413 AZ 0	L-3 Communications Corp Sr Nt	..	10/27/2016.	Nationwide Mutual		3,304,782	3,046,000	3,399,001	3,269,100		(38,170)		(38,170)		3,230,930		73,852	73,852	185,679	07/15/2020.
539830 BE 8	Lockheed Martin Corp Sr Nt	..	10/27/2016.	Nationwide Mutual		3,293,053	3,250,000	3,240,705	3,241,426		677		677		3,242,103		50,950	50,950	108,911	03/01/2025.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP	..	10/27/2016.	Nationwide Mutual		2,099,830	2,000,000	2,059,930	2,048,231		(7,001)		(7,001)		2,041,230		58,600	58,600	62,562	07/13/2029.
626717 AE 2	Murphy Oil Corp Sr Nt 3.500% 12/01/17	..	10/27/2016.	Nationwide Mutual		4,033,472	4,000,000	4,006,760	4,002,820		(1,145)		(1,145)		4,001,675		31,797	31,797	106,778	12/01/2017.
655044 AH 8	Noble Energy Inc Sr Nt	..	10/27/2016.	Nationwide Mutual		1,284,385	1,250,000	1,246,682	1,247,015		234		234		1,247,249		37,136	37,136	46,313	11/15/2024.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2016.	Paydown		70,100	70,100	70,098	69,915		185		185		70,100			0	2,052	03/25/2034.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2016.	Paydown		16,355	16,355	14,024	14,602		1,752		1,752		16,355			0	961	10/01/2023.
761713 AY 2	Reynolds American Inc Sr Nt	..	10/27/2016.	Nationwide Mutual		4,505,412	4,000,000	3,996,880	3,997,459		228		228		3,997,687		507,725	507,725	216,633	09/15/2023.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	12/15/2016.	Paydown		103,554	103,554	106,220	104,944		(1,390)		(1,390)		103,554			0	881	03/15/2033.
92343V BR 4	Verizon Communications Inc Sr Nt	..	10/27/2016.	Nationwide Mutual		3,443,700	3,000,000	3,240,690	3,199,935		(18,394)		(18,394)		3,181,541		262,159	262,159	172,525	09/15/2023.
984121 BW 2	Xerox Corp Sr Nt 6.350% 05/15/18	..	10/27/2016.	Nationwide Mutual		1,061,803	1,000,000	1,165,340	1,071,800		(24,201)		(24,201)		1,047,598		14,205	14,205	60,325	05/15/2018.
11042A AA 2	British Airways Plc PTC	D	12/20/2016.	Redemption 100.0000		51,302	51,302	52,174	51,981		(679)		(679)		51,302			0	1,503	06/20/2024.
456873 AA 6	Ingersoll-Rand Lux Finance Nt	C	10/27/2016.	Nationwide Mutual		3,052,146	3,000,000	2,998,020	2,998,423		284		284		2,998,707		53,439	53,439	77,875	05/01/2020.
767201 AC 0	Rio Tinto Finance USA Ltd Co Gtd Nt	C	10/26/2016.	Call 108.9493		5,447,464	5,000,000	4,048,500	4,662,592		784,871		784,871		5,447,464			0	416,181	07/15/2018.
3899999.	Total - Bonds - Industrial and Miscellaneous					88,156,779	84,977,720	85,171,536	85,206,578	39,329	823,366	0	862,695	0	86,069,270	0	2,087,507	2,087,507	3,404,366	XXX
8399997.	Total - Bonds - Part 4					317,882,800	288,362,331	293,475,571	296,923,849	(6,758,234)	608,031	0	(6,150,203)	0	290,773,644	0	27,109,156	27,109,156	10,251,310	XXX
8399998.	Total - Bonds - Summary Item from Part 5					23,299,016	23,500,000	23,505,600			(4,756)		(4,756)		23,500,844		(201,828)	(201,828)	224,129	XXX
8399999.	Total - Bonds					341,181,816	311,862,331	316,981,171	296,923,849	(6,758,234)	603,275	0	(6,154,959)	0	314,274,488	0	26,907,328	26,907,328	10,475,439	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					341,181,816	XXX	316,981,171	296,923,849	(6,758,234)	603,275	0	(6,154,959)	0	314,274,488	0	26,907,328	26,907,328	10,475,439	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
842434 CQ 3	Southern CA Gas Co 1st Mtg	..	05/31/2016	Wells Fargo	10/27/2016	Nationwide Mutual	8,000,000	7,984,480	8,025,672	7,985,046		566		566			40,626	40,626	83,200	
904764 AU 1	Unilever Cap Corp Sr Nt	..	07/25/2016	Morgan/JP/Securities - Bonds	10/27/2016	Nationwide Mutual	6,500,000	6,397,105	6,211,426	6,399,396		2,291		2,291			(187,970)	(187,970)	32,139	
91159H HN 3	US Bancorp Sr MT Nt 2.375% 07/22/26	..	07/19/2016	US Bancorp	10/27/2016	Nationwide Mutual	2,000,000	1,985,360	1,941,842	1,985,703		343		343			(43,861)	(43,861)	12,535	
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3	..	05/10/2016	Wells Fargo	10/27/2016	Nationwide Mutual	5,000,000	5,149,815	5,104,090	5,141,493		(8,322)		(8,322)			(37,403)	(37,403)	71,158	9,299
714264 AM 0	Pernod Ricard SA Sr Nt	C	06/01/2016	Morgan/JP/Securities - Bonds	10/27/2016	Nationwide Mutual	2,000,000	1,988,840	2,015,986	1,989,206		366		366			26,780	26,780	25,097	
3899999.	Total - Bonds - Industrial and Miscellaneous						23,500,000	23,505,600	23,299,016	23,500,844	0	(4,756)	0	(4,756)	0	0	(201,828)	(201,828)	224,129	9,299
8399998.	Total - Bonds						23,500,000	23,505,600	23,299,016	23,500,844	0	(4,756)	0	(4,756)	0	0	(201,828)	(201,828)	224,129	9,299
9999999.	Total - Bonds, Preferred and Common Stocks							23,505,600	23,299,016	23,500,844	0	(4,756)	0	(4,756)	0	0	(201,828)	(201,828)	224,129	9,299

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.
2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

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	Foreign	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			12/30/2016	Various	12/30/2017	6,373,446					6,373,446	6,373,446			0.420	0.147	MON	2,964	
9099999. Total - Other Short-Term Invested Assets							6,373,446	0	0	0	0	XXX	6,373,446	0	0	XXX	XXX	XXX	2,964	0
9199999. Total - Short-Term Investments							6,373,446	0	0	0	0	XXX	6,373,446	0	0	XXX	XXX	XXX	2,964	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

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, NY					76,779	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	76,779	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	76,779	XXX
0599999. Total Cash		XXX	XXX	0	0	76,779	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	25,555	4. April	184,187	7. July	4,033	10. October	5,964
2. February	5,088	5. May	14,878	8. August	244,384	11. November	4,381
3. March	5,816	6. June	5,407	9. September	5,459	12. December	76,779

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	For protection of state's ph's			3,040,941	3,429,383
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. 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	0	0	3,040,941	3,429,383

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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