PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

10948201720100100

ANNUAL STATEMENT

For the Year Ended December 31, 2017

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. MARK ALLEN BERVEN #	PRESIDENT	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. WENDELL PAUL CROSSER	VP & TREASURER		

OTHER

DAVID GERARD ARANGO	SVP-P&C PERS LINES	PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION
MICHAEL ALOYSIUS BOYD	SVP-ENTERPRISE BRAND MARKT	MARTHA LOVETTE FRYE #	SR REG VP-SOUTHEAST DIST
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	ERIC EUGENE SMITH	SVP-P&C COMM 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)
MARK ALLEN BERVEN	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 1 day of February 2018
Norma J Perkins

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

NOTARIAL SEAL STATE OF OHIO

Norma J. Perkins
Notary Public, State of Ohio
My Commission Expires
April 22, 2020

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	8,975,600	37.3	8,975,600		8,975,600	37.3
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	561,657	2.3	561,657		561,657	2.3
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	786,858	3.3	786,858		786,858	3.3
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	586,378	2.4	586,378		586,378	2.4
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	3,348,475	13.9	3,348,475		3,348,475	13.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	8,081,417	33.6	8,081,417		8,081,417	33.6
2.2 Unaffiliated non-U.S. securities (including Canada)	930,760	3.9	930,760		930,760	3.9
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	767,657	3.2	767,657		767,657	3.2
11. Other invested assets		0.0			0	0.0
12. Total invested assets	24,038,802	100.0	24,038,802	0	24,038,802	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 of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		35,325,733
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,949,878
3.	Accrual of discount		58,612
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	23,327	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(506,139)	(482,812)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,312,385
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		20,759,917
7.	Deduct amortization of premium		132,733
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)		23,271,146
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		23,271,146

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	8,975,600	9,327,728	9,175,792	8,700,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	8,975,600	9,327,728	9,175,792	8,700,000
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	1,934,894	2,008,824	1,998,218	1,867,663
Industrial and Miscellaneous, SVO Identified	8. United States	11,429,892	11,964,862	11,421,946	11,347,404
Funds and Hybrid Securities (Unaffiliated)	9. Canada				
	10. Other Countries	930,760	975,643	936,949	921,288
	11. Totals	12,360,652	12,940,505	12,358,895	12,268,692
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	23,271,146	24,277,057	23,532,905	22,836,355
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	23,271,146	24,277,057	23,532,905	

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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1		2,606,724	4,951,689	1,417,187		XXX	8,975,600	38.6	7,193,298	20.4	8,975,600	
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	2,606,724	4,951,689	1,417,187	0	XXX	8,975,600	38.6	7,193,298	20.4	8,975,600	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		0.0		
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	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	580,497	758,498	585,702	10,197		XXX	1,934,894	8.3	4,005,751	11.3	1,934,894	
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	580,497	758,498	585,702	10,197	0	XXX	1,934,894	8.3	4,005,751	11.3	1,934,894	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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	186,466	3,106,109	4,097,030	332,870		XXX	7,722,475	33.2	14,925,832	42.3	6,036,224	1,686,251
6.2 NAIC 2	103,262	2,302,815	2,232,100			XXX	4,638,177	19.9	9,188,961	26.0	4,638,177	
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0	11,888	0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	289,728	5,408,924	6,329,130	332,870	0	XXX	12,360,652	53.1	24,126,681	68.3	10,674,401	1,686,251
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		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 766,963	6,471,331	9,634,421	1,760,254	0	0	18,632,969	80.1	XXX	XXX	16,946,718	1,686,251
10.2 NAIC 2	(d) 103,262	2,302,815	2,232,100	0	0	0	4,638,177	19.9	XXX	XXX	4,638,177	0
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) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	870,225	8,774,146	11,866,521	1,760,254	0	0	(b) 23,271,146	100.0	XXX	XXX	21,584,895	1,686,251
10.8 Line 10.7 as a % of Col. 7	3.7	37.7	51.0	7.6	0.0	0.0	100.0	XXX	XXX	XXX	92.8	7.2
11. **Total Bonds Prior Year**												
11.1 NAIC 1	857,957	4,332,111	13,304,623	6,527,995	1,102,195		XXX	XXX	26,124,881	74.0	20,462,823	5,662,055
11.2 NAIC 2	14,857	3,336,435	5,837,669				XXX	XXX	9,188,961	26.0	7,689,121	1,499,840
11.3 NAIC 3							XXX	XXX	0	0.0		
11.4 NAIC 4							XXX	XXX	0	0.0		
11.5 NAIC 5	312	1,644	3,340	6,592			XXX	XXX	(c) 11,888	0.0	11,888	
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	873,126	7,670,190	19,145,632	6,534,587	1,102,195	0	XXX	XXX	(b) 35,325,730	100.0	28,163,832	7,161,895
11.8 Line 11.7 as a % of Col. 9	2.5	21.7	54.2	18.5	3.1	0.0	XXX	XXX	100.0	XXX	79.7	20.3
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	663,603	5,839,322	8,955,736	1,488,056			16,946,717	72.8	20,462,823	57.9	16,946,717	XXX
12.2 NAIC 2	103,262	2,302,815	2,232,100				4,638,177	19.9	7,689,121	21.8	4,638,177	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							0	0.0	11,888	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	766,865	8,142,137	11,187,836	1,488,056	0	0	21,584,894	92.8	28,163,832	79.7	21,584,894	XXX
12.8 Line 12.7 as a % of Col. 7	3.6	37.7	51.8	6.9	0.0	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	3.3	35.0	48.1	6.4	0.0	0.0	92.8	XXX	XXX	XXX	92.8	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	103,359	632,008	678,685	272,199			1,686,251	7.2	5,662,055	16.0	XXX	1,686,251
13.2 NAIC 2							0	0.0	1,499,840	4.2	XXX	0
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	103,359	632,008	678,685	272,199	0	0	1,686,251	7.2	7,161,895	20.3	XXX	1,686,251
13.8 Line 13.7 as a % of Col. 7	6.1	37.5	40.2	16.1	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	0.4	2.7	2.9	1.2	0.0	0.0	7.2	XXX	XXX	XXX	XXX	7.2

(a) Includes $.....1,686,251 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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		2,606,724	4,951,689	1,417,187		XXX	8,975,600	38.6	7,193,298	20.4	8,975,600	
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	2,606,724	4,951,689	1,417,187	0	XXX	8,975,600	38.6	7,193,298	20.4	8,975,600	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		0.0		
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	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations			561,657			XXX	561,657	2.4	569,344	1.6	561,657	
5.2 Residential Mortgage-Backed Securities	580,497	758,498	24,045	10,197		XXX	1,373,237	5.9	3,436,407	9.7	1,373,237	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	580,497	758,498	585,702	10,197	0	XXX	1,934,894	8.3	4,005,751	11.3	1,934,894	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	63,314	3,098,126	3,642,296			XXX	6,803,736	29.2	13,189,757	37.3	5,872,975	930,760
6.2 Residential Mortgage-Backed Securities	62,922	175,571	112,561	60,671		XXX	411,725	1.8	496,755	1.4	411,726	
6.3 Commercial Mortgage-Backed Securities		666,548	2,308,365			XXX	2,974,913	12.8	8,111,941	23.0	2,974,913	
6.4 Other Loan-Backed and Structured Securities	163,493	1,468,678	265,908	272,199		XXX	2,170,278	9.3	2,328,228	6.6	1,414,787	755,491
6.5 Totals	289,729	5,408,923	6,329,130	332,870	0	XXX	12,360,652	53.1	24,126,681	68.3	10,674,401	1,686,251
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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	63,314	5,704,850	9,155,642	1,417,187	0	XXX	16,340,993	70.2	XXX	XXX	15,410,232	930,760
10.2 Residential Mortgage-Backed Securities	643,419	934,069	136,606	70,868	0	XXX	1,784,962	7.7	XXX	XXX	1,784,963	0
10.3 Commercial Mortgage-Backed Securities	0	666,548	2,308,365	0	0	XXX	2,974,913	12.8	XXX	XXX	2,974,913	0
10.4 Other Loan-Backed and Structured Securities	163,493	1,468,678	265,908	272,199	0	XXX	2,170,278	9.3	XXX	XXX	1,414,787	755,491
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	870,226	8,774,145	11,866,521	1,760,254	0	0	23,271,146	100.0	XXX	XXX	21,584,895	1,686,251
10.7 Line 10.6 as a % of Col. 7	3.7	37.7	51.0	7.6	0.0	0.0	100.0	XXX	XXX	XXX	92.8	7.2
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	57,525	4,584,503	10,773,895	5,536,476		XXX	XXX	XXX	20,952,399	59.3	16,684,756	4,267,642
11.2 Residential Mortgage-Backed Securities	692,479	1,769,724	693,260	602,441	175,258	XXX	XXX	XXX	3,933,162	11.1	3,933,161	
11.3 Commercial Mortgage-Backed Securities		343,894	6,841,110		926,937	XXX	XXX	XXX	8,111,941	23.0	6,071,551	2,040,389
11.4 Other Loan-Backed and Structured Securities	123,123	972,068	837,367	395,670		XXX	XXX	XXX	2,328,228	6.6	1,474,364	853,864
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	873,127	7,670,189	19,145,632	6,534,587	1,102,195	0	XXX	XXX	35,325,730	100.0	28,163,832	7,161,895
11.7 Line 11.6 as a % of Col. 9	2.5	21.7	54.2	18.5	3.1	0.0	XXX	XXX	100.0	XXX	79.7	20.3
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations		5,250,181	8,742,864	1,417,187		XXX	15,410,232	66.2	16,684,756	47.2	15,410,232	XXX
12.2 Residential Mortgage-Backed Securities	643,418	934,069	136,607	70,868		XXX	1,784,962	7.7	3,933,161	11.1	1,784,962	XXX
12.3 Commercial Mortgage-Backed Securities		666,548	2,308,365			XXX	2,974,913	12.8	6,071,551	17.2	2,974,913	XXX
12.4 Other Loan-Backed and Structured Securities	123,448	1,291,339				XXX	1,414,787	6.1	1,474,364	4.2	1,414,787	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	766,866	8,142,137	11,187,836	1,488,055	0	0	21,584,894	92.8	28,163,832	79.7	21,584,894	XXX
12.7 Line 12.6 as a % of Col. 7	3.6	37.7	51.8	6.9	0.0	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	3.3	35.0	48.1	6.4	0.0	0.0	92.8	XXX	XXX	XXX	92.8	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	63,314	454,669	412,777			XXX	930,760	4.0	4,267,642	12.1	XXX	930,760
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	2,040,389	5.8	XXX	0
13.4 Other Loan-Backed and Structured Securities	40,045	177,339	265,908	272,199		XXX	755,491	3.2	853,864	2.4	XXX	755,491
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	103,359	632,008	678,685	272,199	0	0	1,686,251	7.2	7,161,895	20.3	XXX	1,686,251
13.7 Line 13.6 as a % of Col. 7	6.1	37.5	40.2	16.1	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	0.4	2.7	2.9	1.2	0.0	0.0	7.2	XXX	XXX	XXX	XXX	7.2

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	6,373,446			6,373,446	
2. Cost of short-term investments acquired	36,134,776			36,134,776	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	41,985,563			41,985,563	
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)	522,659	0	0	522,659	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	522,659	0	0	522,659	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	0			
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals				
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)	0	0	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:
1. Mortgages in good standing $..........0 unpaid taxes $..........0 interest due and unpaid.
2. Restructured mortgages $..........0 unpaid taxes $..........0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.
4. Mortgages in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

E06

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 Desig-nation	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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

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 3	4	5	6	7	Fair Value 8	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 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 EE 4	U S Treasury Bd	SD			1	2,050,195	113.766	1,706,484	1,500,000	1,609,107		(47,715)			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	1,175,719	132.334	1,654,170	1,250,000	1,417,187	28,957	4,112			1.750	2.163	JJ	11,898	25,383	02/24/2009	01/15/2028
912828 S5 0	U S Treasury 7/15/2026 TIPS				1	4,952,726	100.549	4,977,152	4,950,000	4,951,689	(1,925)	888			0.125	0.459	JJ	2,941		12/11/2017	07/15/2026
912828 XU 9	U S Treasury Nt				1	997,152	98.992	989,922	1,000,000	997,617		465			1.500	1.599	JD	701	7,500	07/06/2017	06/15/2020
0199999. U.S. Government - Issuer Obligations						9,175,792	XXX	9,327,728	8,700,000	8,975,600	27,032	(42,250)	0	0	XXX	XXX	XXX	63,699	160,383	XXX	XXX
0599999. Total - U.S. Government						9,175,792	XXX	9,327,728	8,700,000	8,975,600	27,032	(42,250)	0	0	XXX	XXX	XXX	63,699	160,383	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	117.970	589,850	500,000	561,657		(7,687)			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	589,850	500,000	561,657	0	(7,687)	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	22,963	107.945	23,881	22,123	22,447		(59)			7.500	6.509	MON	138	1,659	07/13/2001	03/25/2023
31359U TL 9	FNMA REMIC Ser 1998-54C			4	1	15,154	107.422	16,218	15,097	15,106		(1)			6.000	5.908	MON	75	906	09/19/2001	09/18/2028
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ			4	1	85,329	101.050	84,019	83,146	84,350		(23)			6.300	5.912	MON	437	5,238	09/25/2002	10/17/2038
31377Q MJ 8	FNMA DUS Pool #383861			4	1	243,854	102.777	238,229	231,793	232,126		(838)			6.890	6.218	MON	1,331	15,971	09/20/2001	07/25/2019
31377S 3K 2	FNMA DUS Pool #386102			4	1	578,822	100.724	554,427	550,440	554,732		(1,800)			5.220	4.586	MON	2,394	28,733	06/19/2003	04/25/2021
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1	109,119	105.347	112,423	106,717	106,931		(66)			5.500	5.237	MON	489	5,869	04/01/2003	05/25/2023
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41			4	1	361,147	108.771	389,777	358,347	357,545		(1,720)			5.398	5.288	MON	1,612	19,344	04/23/2003	10/25/2042
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,416,388	XXX	1,418,974	1,367,663	1,373,237	0	(4,507)	0	0	XXX	XXX	XXX	6,476	77,720	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,998,218	XXX	2,008,824	1,867,663	1,934,894	0	(12,194)	0	0	XXX	XXX	XXX	16,893	102,720	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
23338V AB 2	DTE Electric Co Sr Nt			1	1FE	995,910	104.957	1,049,573	1,000,000	997,419		364			3.650	3.697	MS	10,747	36,500	08/20/2013	03/15/2024
478375 AE 8	Johnson Control Intl plc Sr Nt				2FE	1,014,823	104.674	1,046,743	1,000,000	1,011,476		(3,313)			4.250	3.861	MS	14,167	42,500	12/28/2016	03/01/2021
69349L AG 3	PNC Bank NA Sub Bk Nt				1FE	1,582,105	99.508	1,691,638	1,700,000	1,631,981		12,671			2.700	3.610	MN	7,650	45,900	10/30/2013	11/01/2022
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	997,970	104.082	1,040,821	1,000,000	998,660		184			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	126.986	1,269,861	1,000,000	1,233,440		(21,637)			7.750	4.470	MS	25,833	77,500	06/03/2014	09/01/2026
11042A AA 2	British Airways Plc PTC		D	1	1FE	936,949	105.900	975,643	921,288	930,760		(1,385)			4.625	4.385	MJSD	1,302	42,610	08/13/2013	06/20/2024
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						6,833,647	XXX	7,074,279	6,621,288	6,803,736	0	(13,116)	0	0	XXX	XXX	XXX	72,802	289,510	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001			4	1FM	53,081	6.488	4,320	66,592	4,320	(3,705)				6.328	9.381	MON	351	3,879	06/06/2001	07/25/2032
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			4	1FM	33,878	100.628	34,092	33,880	33,844		(3)			4.346	4.357	MON	123	1,472	03/24/2004	04/25/2034
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	347,205	101.759	353,327	347,218	347,004		(33)			4.763	4.747	MON	1,378	16,944	02/12/2004	11/25/2033
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	26,570	102.543	27,246	26,570	26,558		63			5.320	5.289	MON	118	1,413	02/05/2004	03/25/2034
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						460,734	XXX	418,985	474,260	411,726	(3,705)	27	0	0	XXX	XXX	XXX	1,970	23,708	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20			4	1FM	411,998	103.208	412,834	400,000	410,307		(1,651)			3.565	3.082	MON	1,188	14,261	12/14/2016	12/15/2049
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1FM	308,994	103.365	310,094	300,000	307,805		(1,139)			3.512	3.064	MON	878	10,536	12/06/2016	12/10/2049
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	1,029,962	101.393	1,013,926	1,000,000	1,025,867		(3,842)			3.436	2.983	MON	2,863	34,360	11/22/2016	12/15/2049
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32			4	1FM	308,982	103.382	310,147	300,000	307,779		(1,171)			3.514	3.054	MON	879	10,542	12/06/2016	12/15/2049
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1FM	926,958	102.881	925,926	900,000	923,156		(3,781)			3.486	3.020	MON	2,615	31,374	11/22/2016	12/15/2059
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,986,894	XXX	2,972,927	2,900,000	2,974,914	0	(11,584)	0	0	XXX	XXX	XXX	8,423	101,073	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
210805 BU 0	Continental Airlines Inc LBASS EETC Ser			1	1FE	20,110	100.000	20,185	20,185	20,185		3			6.900	6.962	JJ	693	1,457	03/11/2004	07/02/2019

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			1	2FE	1,291,751	113.625	1,711,664	1,506,415	1,394,602		26,089			7.041	9.708	AO	26,517	106,067	08/25/2008.	10/01/2023.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			4	1FE	765,762	99.454	742,466	746,544	755,491		(680)			2.338	2.177	MJSD.	824	14,500	03/05/2004.	03/15/2033.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,077,623	XXX	2,474,315	2,273,144	2,170,278	0	25,412	0	0	XXX	XXX	XXX	28,034	122,024	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						12,358,898	XXX	12,940,506	12,268,692	12,360,654	(3,705)	739	0	0	XXX	XXX	XXX	111,229	536,315	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						16,591,269	XXX	16,991,857	15,821,288	16,340,993	27,032	(63,053)	0	0	XXX	XXX	XXX	146,918	474,893	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,877,122	XXX	1,837,959	1,841,923	1,784,963	(3,705)	(4,480)	0	0	XXX	XXX	XXX	8,446	101,428	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						2,986,894	XXX	2,972,927	2,900,000	2,974,914	0	(11,584)	0	0	XXX	XXX	XXX	8,423	101,073	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,077,623	XXX	2,474,315	2,273,144	2,170,278	0	25,412	0	0	XXX	XXX	XXX	28,034	122,024	XXX	XXX
8399999. Grand Total - Bonds						23,532,908	XXX	24,277,058	22,836,355	23,271,148	23,327	(53,705)	0	0	XXX	XXX	XXX	191,821	799,418	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues..........0, the total $ value (included in Column 8) of all such issues $..........0.

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 - U.S. Government								
912828 S5 0	U S Treasury 7/15/2026 TIPS		12/11/2017	UBS Financial Services Inc.		4,952,726	4,950,000	2,596
912828 XU 9	U S Treasury Nt 1.500% 06/15/20		07/06/2017	Goldman Sachs & Company		997,152	1,000,000	902
0599999. Total - Bonds - U.S. Government						5,949,878	5,950,000	3,498
8399997. Total - Bonds - Part 3						5,949,878	5,950,000	3,498
8399998. Total - Bonds - Summary Item from Part 5						2,000,000	2,000,000	
8399999. Total - Bonds						7,949,878	7,950,000	3,498
9999999. Total - Bonds, Preferred and Common Stocks						7,949,878	XXX	3,498

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	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	..	12/11/2017.	Barclays Capital Inc.		4,939,880	3,750,000	3,527,158	4,152,357	(537,065)	11,661		(525,404)		3,626,953		1,312,924	1,312,924	107,656	01/15/2028.
0599999.	Total - Bonds - U.S. Government					4,939,880	3,750,000	3,527,158	4,152,357	(537,065)	11,661	0	(525,404)	0	3,626,953	0	1,312,924	1,312,924	107,656	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31358T L8 0	FNMA REMIC Ser 1993-33 ZB	..	12/01/2017.	Paydown		9,853	9,853	10,227	10,024		(171)		(171)		9,853			0	411	03/25/2023.
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z	..	10/01/2017.	Paydown		24,452	24,452	23,843	24,197		256		256		24,452			0	1,333	05/17/2036.
31359U TL 9	FNMA REMIC Ser 1998-54C	..	12/01/2017.	Paydown		1,384	1,384	1,389	1,385		(1)		(1)		1,384			0	45	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ	..	12/01/2017.	Paydown		2,934	2,934	3,011	2,977		(43)		(43)		2,934			0	101	10/17/2038.
31377Q MJ 8	FNMA DUS Pool #383861 6.890% 07/25/19	..	12/01/2017.	Paydown		131,064	131,064	137,883	131,726		(662)		(662)		131,064			0	4,967	07/25/2019.
31377S 3K 2	FNMA DUS Pool #386102 5.220% 04/25/21	..	12/01/2017.	Paydown		19,597	19,597	20,608	19,814		(217)		(217)		19,597			0	560	04/25/2021.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2017.	Paydown		190,969	190,969	192,371	192,321		(1,352)		(1,352)		190,969			0	3,117	06/25/2045.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/18/2017.	Nationwide Mutual		1,542,950	1,537,467	1,548,758	1,548,356		(111)		(111)		1,548,244		(5,294)	(5,294)	48,302	06/25/2045.
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC	..	02/01/2017.	Paydown		694	694	699	691		2		2		694			0	4	10/25/2017.
31392V 7G 1	FHLMC REMIC Ser 2498 BM	..	09/01/2017.	Paydown		5,170	5,170	5,315	5,169		1		1		5,170			0	96	09/15/2017.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP	..	12/01/2017.	Paydown		36,784	36,784	37,611	36,880		(96)		(96)		36,784			0	1,050	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	..	12/01/2017.	Paydown		69,959	69,959	70,506	70,138		(179)		(179)		69,959			0	1,676	10/25/2042.
31393H 6S 6	FHLMC REMIC Ser 2543 Cl AN	..	12/01/2017.	Paydown		15,022	15,022	14,891	14,987		35		35		15,022			0	347	12/15/2017.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,050,832	2,045,349	2,067,112	2,058,665	0	(2,538)	0	(2,538)	0	2,056,126	0	(5,294)	(5,294)	62,009	XXX
Bonds - Industrial and Miscellaneous																				
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201	..	12/18/2017.	Nationwide Mutual		2,009,398	2,000,000	2,059,894	2,055,427		(7,740)		(7,740)		2,047,687		(38,289)	(38,289)	63,231	06/15/2049.
126408 HB 2	CSX Corp Sr Nt 3.400% 08/01/24	..	12/18/2017.	Nationwide Mutual		1,545,429	1,500,000	1,498,725	1,499,007		112		112		1,499,119		46,310	46,310	70,408	08/01/2024.
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB	..	12/18/2017.	Nationwide Mutual		2,077,844	2,000,000	2,047,110	2,040,389		(6,519)		(6,519)		2,033,871		43,973	43,973	80,994	11/15/2034.
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2017.	Paydown			43,645	34,789	3,863	30,926			30,926		34,789		(34,789)	(34,789)	1,249	07/25/2032.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-	..	12/01/2017.	Paydown		25,883	25,883	25,881	25,858		25		25		25,883			0	538	04/25/2034.
210805 BU 0	Continental Airlines Inc LBASS EETC Ser	..	12/18/2017.	Paydown		70,822	70,822	70,556	70,812		10		10		70,822			0	2,521	07/02/2019.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20	..	12/18/2017.	Nationwide Mutual		1,022,659	1,000,000	1,029,963	1,029,628		(3,807)		(3,807)		1,025,821		(3,162)	(3,162)	34,328	11/10/2049.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2017.	Paydown		51,777	51,777	51,776	51,630		147		147		51,777			0	1,411	03/25/2034.
666807 BE 1	Northrop Grumman Corp Sr Nt	..	12/18/2017.	Nationwide Mutual		1,549,308	1,500,000	1,558,800	1,538,402		(8,390)		(8,390)		1,530,012		19,296	19,296	66,063	03/15/2021.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2017.	Paydown		16,355	16,355	14,024	14,857		1,497		1,497		16,355			0	961	10/01/2023.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	12/15/2017.	Paydown		96,450	96,450	98,933	97,694		(1,244)		(1,244)		96,450			0	1,077	03/15/2033.
87305Q CH 2	TTX Co Sr Nt 3.600% 01/15/25	..	12/18/2017.	Nationwide Mutual		1,786,906	1,750,000	1,783,478	1,778,131		(2,983)		(2,983)		1,775,148		11,758	11,758	89,775	01/15/2025.
067316 AD 1	Bacardi LTD Sr Nt 2.750% 07/15/26	D	12/18/2017.	Nationwide Mutual		1,442,846	1,500,000	1,499,828	1,499,840		20		20		1,499,860		(57,015)	(57,015)	58,896	07/15/2026.
11042A AA 2	British Airways Plc PTC	D	12/20/2017.	Redemption 100.0000		56,855	56,855	57,822	57,525		(670)		(670)		56,855			0	1,664	06/20/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					11,752,532	11,611,787	11,831,579	11,763,063	30,926	(29,542)	0	1,384	0	11,764,449	0	(11,918)	(11,918)	473,116	XXX
8399997.	Total - Bonds - Part 4					18,743,244	17,407,136	17,425,849	17,974,085	(506,139)	(20,419)	0	(526,558)	0	17,447,528	0	1,295,712	1,295,712	642,781	XXX
8399998.	Total - Bonds - Summary Item from Part 5					2,016,673	2,000,000	2,000,000					0		2,000,000		16,673	16,673	25,159	XXX
8399999.	Total - Bonds					20,759,917	19,407,136	19,425,849	17,974,085	(506,139)	(20,419)	0	(526,558)	0	19,447,528	0	1,312,385	1,312,385	667,940	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					20,759,917	XXX	19,425,849	17,974,085	(506,139)	(20,419)	0	(526,558)	0	19,447,528	0	1,312,385	1,312,385	667,940	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																				
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R	..	06/09/2017	Jefferies & Company Inc.	12/18/2017	Nationwide Mutual	2,000,000	2,000,000	2,016,673	2,000,000				0			16,673	16,673	25,159	
3899999.	Total - Bonds - Industrial and Miscellaneous						2,000,000	2,000,000	2,016,673	2,000,000	0	0	0	0	0	0	16,673	16,673	25,159	0
8399998.	Total - Bonds						2,000,000	2,000,000	2,016,673	2,000,000	0	0	0	0	0	0	16,673	16,673	25,159	0
9999999.	Total - Bonds, Preferred and Common Stocks							2,000,000	2,016,673	2,000,000	0	0	0	0	0	0	16,673	16,673	25,159	0

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	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	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			12/29/2017	Various	12/29/2018	522,659					522,659	522,659			1.193	0.426	MON	173	
9099999. Total - Other Short-Term Invested Assets						522,659	0	0	0	0	XXX	522,659	0	0	XXX	XXX	XXX	173	0
9199999. Total - Short-Term Investments						522,659	0	0	0	0	XXX	522,659	0	0	XXX	XXX	XXX	173	0

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

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					244,998	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	244,998	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	244,998	XXX
0599999. Total Cash		XXX	XXX	0	0	244,998	XXX

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

1. January	102,982	4. April	5,196	7. July	174,749	10. October	231,535
2. February	5,240	5. May	115,128	8. August	61,665	11. November	83,922
3. March	5,138	6. June	57,231	9. September	66,726	12. December	244,997

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 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			3,026,295	3,360,654
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	3,026,295	3,360,654

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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