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ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

Mid-Continent Assurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 15380 | Employer's ID Number..... 73-1406844

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

Incorporated/Organized..... August 13, 1992 | Commenced Business..... January 1, 1994

Statutory Home Office	301 E. 4th Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1437 South Boulder Dr…... Tulsa ..... OK ..... US..... 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Mail Address	P. O. Box 1409….. Tulsa ..... OK ..... US ..... 74101 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1437 South Boulder Dr…... Tulsa ..... OK ..... US ..... 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 250 *(Area Code) (Telephone Number) (Extension)*
	gjones@mcg-ins.com *(E-Mail Address)*	918-588-1253 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President	2. Sharon Lee Anne Hackl	Secretary
3. Gregory Patrick Jones	Treasurer	4.	

OTHER

Todd Anthony Bazata	Vice-President	Richard Leon Simpson	Vice-President
Stephen Kirby Pancoast	Vice-President	Gregory Patrick Jones	Vice-President
John Allen Gant	Vice-President	David Bernard Dyke	Vice-President
Robert Dewayne Martin	Vice-President		

DIRECTORS OR TRUSTEES

Eve Cutler Rosen	Donald Dumford Larson	Gary John Gruber	Ronald James Brichler
David John Witzgall	James Steven Davis		

State of........ Ohio
County of..... Hamilton

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)
James Steven Davis	Sharon Lee Anne Hackl	Gregory Patrick Jones
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 19th day of February 2016

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		0.0			0	0.0
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	3,502,756	11.8	3,502,756		3,502,756	11.8
1.43 Revenue and assessment obligations	15,149,939	51.1	15,149,939		15,149,939	51.1
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	697,788	2.4	697,788		697,788	2.4
1.523 All other	746,066	2.5	746,066		746,066	2.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,544,360	22.1	6,544,360		6,544,360	22.1
2.2 Unaffiliated non-U.S. securities (including Canada)		0.0			0	0.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,033,413	10.2	3,033,413		3,033,413	10.2
11. Other invested assets		0.0			0	0.0
12. Total invested assets	29,674,322	100.0	29,674,322	0	29,674,322	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

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		23,345,462
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,617,161
3.	Accrual of discount		13,083
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		55
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,210,623
7.	Deduct amortization of premium		124,230
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)		26,640,908
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		26,640,908

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				
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	0	0	0	0
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	3,502,756	3,639,088	3,727,043	3,380,000
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	15,149,939	15,468,636	15,384,313	14,861,581
Industrial and Miscellaneous and Hybrid	8. United States	7,988,213	8,123,425	7,929,022	8,031,754
Securities (Unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	7,988,213	8,123,425	7,929,022	8,031,754
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	26,640,908	27,231,149	27,040,378	26,273,335
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	26,640,908	27,231,149	27,040,378	

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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	2,863,012					2,863,012	9.7	7,813,607	25.4	2,863,012	
1.2 NAIC 2						0	0.0		0.0		
1.3 NAIC 3						0	0.0		0.0		
1.4 NAIC 4						0	0.0		0.0		
1.5 NAIC 5						0	0.0		0.0		
1.6 NAIC 6						0	0.0		0.0		
1.7 Totals	2,863,012	0	0	0	0	2,863,012	9.7	7,813,607	25.4	2,863,012	0
2. **All Other Governments**											
2.1 NAIC 1						0	0.0		0.0		
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1						0	0.0		0.0		
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1		2,288,562	1,214,194			3,502,756	11.9	3,548,527	11.5	3,502,756	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3						0	0.0		0.0		
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	2,288,562	1,214,194	0	0	3,502,756	11.9	3,548,527	11.5	3,502,756	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	363,218	5,822,628	1,948,454	3,398,318	3,617,322	15,149,939	51.3	10,024,112	32.6	15,149,939	
5.2 NAIC 2						0	0.0		0.0		
5.3 NAIC 3						0	0.0		0.0		
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	363,218	5,822,628	1,948,454	3,398,318	3,617,322	15,149,939	51.3	10,024,112	32.6	15,149,939	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	1,476,391	3,880,302	679,877	109,395	13,618	6,159,584	20.9	7,397,149	24.1	746,066	5,413,518
6.2 NAIC 2		1,007,188	563,110	258,331		1,828,630	6.2	1,945,508	6.3	1,828,630	
6.3 NAIC 3						0	0.0		0.0		
6.4 NAIC 4						0	0.0		0.0		
6.5 NAIC 5						0	0.0		0.0		
6.6 NAIC 6						0	0.0		0.0		
6.7 Totals	1,476,391	4,887,491	1,242,988	367,727	13,618	7,988,213	27.1	9,342,657	30.4	2,574,695	5,413,518
7. Hybrid Securities											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2						0	0.0		0.0		
7.3 NAIC 3						0	0.0		0.0		
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0		0.0		
8.2 NAIC 2						0	0.0		0.0		
8.3 NAIC 3						0	0.0		0.0		
8.4 NAIC 4						0	0.0		0.0		
8.5 NAIC 5						0	0.0		0.0		
8.6 NAIC 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 4,702,620	11,991,492	3,842,525	3,507,713	3,630,940	27,675,290	93.8	XXX	XXX	22,261,772	5,413,518
9.2 NAIC 2	(d) 0	1,007,188	563,110	258,331	0	1,828,630	6.2	XXX	XXX	1,828,630	0
9.3 NAIC 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	4,702,620	12,998,680	4,405,635	3,766,044	3,630,940	(b) 29,503,920	100.0	XXX	XXX	24,090,402	5,413,518
9.8 Line 9.7 as a % of Col. 6	15.9	44.1	14.9	12.8	12.3	100.0	XXX	XXX	XXX	81.7	18.3
10. Total Bonds Prior Year											
10.1 NAIC 1	9,944,443	10,025,494	3,235,189	2,691,577	2,886,692	XXX	XXX	28,783,395	93.7	22,615,617	6,167,778
10.2 NAIC 2		1,030,033	563,125	352,350		XXX	XXX	1,945,508	6.3	1,945,508	
10.3 NAIC 3						XXX	XXX	0	0.0		
10.4 NAIC 4						XXX	XXX	0	0.0		
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		
10.6 NAIC 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	9,944,443	11,055,527	3,798,314	3,043,927	2,886,692	XXX	XXX	(b) 30,728,903	100.0	24,561,125	6,167,778
10.8 Line 10.7 as a % of Col. 8	32.4	36.0	12.4	9.9	9.4	XXX	XXX	100.0	XXX	79.9	20.1
11. Total Publicly Traded Bonds											
11.1 NAIC 1	3,972,295	8,111,190	3,162,648	3,398,318	3,617,322	22,261,772	75.5	22,615,617	73.6	22,261,772	XXX
11.2 NAIC 2		1,007,188	563,110	258,331		1,828,630	6.2	1,945,508	6.3	1,828,630	XXX
11.3 NAIC 3						0	0.0	0	0.0	0	XXX
11.4 NAIC 4						0	0.0	0	0.0	0	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	3,972,295	9,118,378	3,725,758	3,656,649	3,617,322	24,090,402	81.7	24,561,125	79.9	24,090,402	XXX
11.8 Line 11.7 as a % of Col. 6	16.5	37.9	15.5	15.2	15.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	13.5	30.9	12.6	12.4	12.3	81.7	XXX	XXX	XXX	81.7	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	730,325	3,880,302	679,877	109,395	13,618	5,413,518	18.3	6,167,778	20.1	XXX	5,413,518
12.2 NAIC 2						0	0.0	0	0.0	XXX	0
12.3 NAIC 3						0	0.0	0	0.0	XXX	0
12.4 NAIC 4						0	0.0	0	0.0	XXX	0
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	730,325	3,880,302	679,877	109,395	13,618	5,413,518	18.3	6,167,778	20.1	XXX	5,413,518
12.8 Line 12.7 as a % of Col. 6	13.5	71.7	12.6	2.0	0.3	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.5	13.2	2.3	0.4	0.0	18.3	XXX	XXX	XXX	XXX	18.3

(a) Includes $.....5,413,518 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....2,863,012; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	2,863,012					2,863,012	9.7	7,813,607	25.4	2,863,012	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	2,863,012	0	0	0	0	2,863,012	9.7	7,813,607	25.4	2,863,012	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations						0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations		2,288,562	1,214,194			3,502,756	11.9	3,548,527	11.5	3,502,756	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	2,288,562	1,214,194	0	0	3,502,756	11.9	3,548,527	11.5	3,502,756	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations		2,185,158				2,185,158	7.4	2,215,498	7.2	2,185,158	
5.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	363,218	3,637,470	1,948,454	3,398,318	3,617,322	12,964,781	43.9	7,808,614	25.4	12,964,781	
5.5 Totals	363,218	5,822,628	1,948,454	3,398,318	3,617,322	15,149,939	51.3	10,024,112	32.6	15,149,939	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations		1,007,188	563,110	258,331		1,828,630	6.2	1,945,508	6.3	1,828,630	
6.2 Residential Mortgage-Backed Securities	175,730	296,059	179,877	109,395	13,618	774,680	2.6	1,036,995	3.4	76,892	697,788
6.3 Commercial Mortgage-Backed Securities	669,174					669,174	2.3	998,381	3.2	669,174	
6.4 Other Loan-Backed and Structured Securities	631,486	3,584,243	500,000			4,715,730	16.0	5,361,773	17.4		4,715,730
6.5 Totals	1,476,391	4,887,491	1,242,988	367,727	13,618	7,988,213	27.1	9,342,657	30.4	2,574,695	5,413,518
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	2,863,012	5,480,908	1,777,304	258,331	0	10,379,556	35.2	XXX	XXX	10,379,556	0
9.2 Residential Mortgage-Backed Securities	175,730	296,059	179,877	109,395	13,618	774,680	2.6	XXX	XXX	76,892	697,788
9.3 Commercial Mortgage-Backed Securities	669,174	0	0	0	0	669,174	2.3	XXX	XXX	669,174	0
9.4 Other Loan-Backed and Structured Securities	994,704	7,221,713	2,448,454	3,398,318	3,617,322	17,680,510	59.9	XXX	XXX	12,964,781	4,715,730
9.5 Totals	4,702,620	12,998,680	4,405,635	3,766,044	3,630,940	29,503,920	100.0	XXX	XXX	24,090,402	5,413,518
9.6 Line 9.5 as a % of Col. 6	15.9	44.1	14.9	12.8	12.3	100.0	XXX	XXX	XXX	81.7	18.3
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	7,813,607	5,046,203	2,310,979	352,350		XXX	XXX	15,523,139	50.5	15,523,139	
10.2 Residential Mortgage-Backed Securities	344,329	340,095	207,532	127,563	17,476	XXX	XXX	1,036,995	3.4	230,990	806,005
10.3 Commercial Mortgage-Backed Securities	599,712	398,670				XXX	XXX	998,381	3.2	998,381	
10.4 Other Loan-Backed and Structured Securities	1,186,795	5,270,559	1,279,803	2,564,015	2,869,216	XXX	XXX	13,170,388	42.9	7,808,614	5,361,773
10.5 Totals	9,944,443	11,055,527	3,798,314	3,043,927	2,886,692	XXX	XXX	30,728,903	100.0	24,561,125	6,167,778
10.6 Line 10.5 as a % of Col. 8	32.4	36.0	12.4	9.9	9.4	XXX	XXX	100.0	XXX	79.9	20.1
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	2,863,012	5,480,908	1,777,304	258,331		10,379,556	35.2	15,523,139	50.5	10,379,556	XXX
11.2 Residential Mortgage-Backed Securities	76,892					76,892	0.3	230,990	0.8	76,892	XXX
11.3 Commercial Mortgage-Backed Securities	669,174					669,174	2.3	998,381	3.2	669,174	XXX
11.4 Other Loan-Backed and Structured Securities	363,218	3,637,470	1,948,454	3,398,318	3,617,322	12,964,781	43.9	7,808,614	25.4	12,964,781	XXX
11.5 Totals	3,972,295	9,118,378	3,725,758	3,656,649	3,617,322	24,090,402	81.7	24,561,125	79.9	24,090,402	XXX
11.6 Line 11.5 as a % of Col. 6	16.5	37.9	15.5	15.2	15.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	13.5	30.9	12.6	12.4	12.3	81.7	XXX	XXX	XXX	81.7	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities	98,839	296,059	179,877	109,395	13,618	697,788	2.4	806,005	2.6	XXX	697,788
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	631,486	3,584,243	500,000			4,715,730	16.0	5,361,773	17.4	XXX	4,715,730
12.5 Totals	730,325	3,880,302	679,877	109,395	13,618	5,413,518	18.3	6,167,778	20.1	XXX	5,413,518
12.6 Line 12.5 as a % of Col. 6	13.5	71.7	12.6	2.0	0.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.5	13.2	2.3	0.4	0.0	18.3	XXX	XXX	XXX	XXX	18.3

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	7,383,441	7,383,441			
2. Cost of short-term investments acquired	5,114,110	5,114,110			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	9,634,540	9,634,540			
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)	2,863,012	2,863,012	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	2,863,012	2,863,012	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: N/A

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			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
075549 CE 3	BEAVERTON OR SCH 5.00 06/15/2017				1FE	1,153,480	106.179	1,061,790	1,000,000	1,030,459		(20,216)			5.000	2.848	JD	2,222	50,000	05/27/2009.	06/15/2017.
421722 R6 8	HAZELWOOD SD-A-PREREF-MO 5 20 3/1/20			1	1FE	180,171	105.031	183,804	175,000	177,836		(2,335)			5.000	3.568	MS	2,917	8,750	01/01/2015.	03/01/2020.
421722 S2 6	HAZELWOOD MO SCH DIST UNREF 5.00 3/1/20			1	1FE	334,603	105.114	341,621	325,000	330,267		(4,336)			5.000	3.568	MS	5,417	16,250	01/01/2015.	03/01/2020.
702333 4U 6	PASADENA TX 5.00 02/15/2022			1	1FE	1,308,789	114.237	1,290,878	1,130,000	1,214,194		(18,887)			5.000	3.062	FA	21,344	56,500	07/30/2010.	02/15/2022.
799017 KR 8	SAN MATEO HSD-B 1.523 09/01/2017			1	1FE	750,000	101.466	760,995	750,000	750,000		3			1.523	1.523	MS	3,808	11,423	10/25/2012.	09/01/2017.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						3,727,043	XXX	3,639,088	3,380,000	3,502,756	0	(45,771)	0	0	XXX	XXX	XXX	35,708	142,923	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						3,727,043	XXX	3,639,088	3,380,000	3,502,756	0	(45,771)	0	0	XXX	XXX	XXX	35,708	142,923	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																					
455057 YE 3	IN FIN AUTH REV 5.00 11/01/2018	SD			1FE	1,241,118	110.573	1,205,246	1,090,000	1,145,127		(18,336)			5.000	3.120	MN	9,083	54,500	05/06/2010.	11/01/2018.
49151E Z2 2	KY PPTY & BLDGS 5.25 02/01/2019	SD			1FE	1,109,840	111.680	1,116,800	1,000,000	1,040,031		(12,005)			5.250	3.860	FA	21,875	52,500	07/21/2009.	02/01/2019.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,350,958	XXX	2,322,046	2,090,000	2,185,158	0	(30,341)	0	0	XXX	XXX	XXX	30,958	107,000	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 - Other Loan-Backed and Structured Securities																					
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035				1FE	372,632	101.261	364,540	360,000	371,314		(433)			2.750	2.547	MN	1,265	10,132	11/21/2012.	11/15/2035.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025			1	1FE	1,027,500	103.757	1,037,568	1,000,000	1,027,000		(500)			4.150	3.385	MON	1,844	8,876	09/11/2015.	04/15/2025.
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000		2			2.650	2.665	MON	2,208	26,500	11/06/2014.	08/15/2051.
31397P PV 6	FHM M012 AB31 2.50 08/15/2051				1FE	1,000,000	100.251	1,002,510	1,000,000	999,984		(16)			2.500	2.507	MON	3,639	15,945	05/11/2015.	08/15/2051.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029			1	1FE	641,785	113.356	674,468	595,000	622,920		(4,520)			4.500	3.553	JJ	13,388	28,068	06/29/2011.	01/01/2029.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			1	1FE	277,058	102.488	271,593	265,000	272,826		(1,263)			4.250	3.652	JJ	5,631	11,862	06/11/2012.	07/01/2033.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044			1	1FE	908,924	101.425	921,876	908,924	908,924		(1)			2.950	2.968	MON	2,234	29,068	08/13/2014.	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045			1	1FE	981,184	100.316	984,284	981,184	981,184		1			3.000	3.019	MON	2,453	20,196	03/11/2015.	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034			1	1FE	916,136	100.878	924,180	916,136	916,137		0			3.050	3.069	MON	2,328	11,720	06/24/2015.	12/01/2034.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045			1	1FE	1,074,870	107.487	1,074,870	1,000,000	1,069,856		(5,034)			4.000	2.369	MN	6,667	7,111	08/12/2015.	11/01/2045.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			1	1FE	390,746	115.417	438,585	380,000	388,507		(1,003)			3.500	3.159	JD	1,108	13,300	08/29/2013.	12/01/2044.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043			1	1FE	377,571	99.947	379,268	379,468	377,860		486			2.850	3.011	MON	901	10,815	08/29/2014.	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			1	1FE	951,207	103.097	942,948	914,623	949,021		(5,178)			4.500	3.814	MON	3,430	41,175	08/08/2013.	10/01/2043.
64988R CP 5	NY STATE MTG AGY REV 3.40 04/01/2018	SD			1FE	704,648	101.836	717,944	705,000	704,885		48			3.400	3.408	AO	5,993	23,970	09/08/2010.	04/01/2018.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			1	1FE	385,000	104.706	403,118	385,000	385,000		(11)			2.500	2.500	JJ	4,813	9,830	05/31/2013.	07/01/2034.
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038			1	1	6,418	102.790	6,420	6,246	6,345		(13)			5.250	5.002	MON	27	328	11/05/2009.	08/01/2038.
721901 JB 3	PIMA CNTY AZ 5.00 12/15/2036			1	1FE	1,017,656	103.643	1,010,519	975,000	983,021		(8,070)			5.000	4.113	JD	2,167	48,750	05/16/2011.	12/15/2036.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046			1	1FE	1,000,000	98.690	986,900	1,000,000	999,997		(3)			3.125	3.138	MS	5,382		10/15/2015.	03/01/2046.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						13,033,355	XXX	13,146,591	12,771,581	12,964,781	0	(25,508)	0	0	XXX	XXX	XXX	65,478	317,646	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						15,384,313	XXX	15,468,636	14,861,581	15,149,939	0	(55,849)	0	0	XXX	XXX	XXX	96,436	424,646	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017				2FE	42,136	101.236	38,470	38,000	38,787		(509)			9.000	7.432	JD	285	3,420	06/13/2007.	06/01/2017.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018			1	2FE	907,100	111.406	1,114,062	1,000,000	968,401		10,754			6.950	8.357	JJ	32,047	69,500	10/03/2008.	07/15/2018.
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022			1	2FE	563,152	96.952	545,841	563,000	563,110		(14)			3.125	3.122	AO	3,715	17,594	10/24/2012.	10/15/2022.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027				2FE	259,203	107.200	274,432	256,000	258,331		(126)			7.500	7.381	JD	853	19,200	04/05/2006.	06/15/2027.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,771,591	XXX	1,972,805	1,857,000	1,828,629	0	10,105	0	0	XXX	XXX	XXX	36,900	109,714	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36				1FM	18,220	99.540	18,137	18,222	18,221					4.775	5.894	MON	72	877	05/05/2006.	06/25/2036.

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
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42				1	697,145	101.170	717,864	709,562	697,789		2,054			3.000	3.343	MON	1,774	21,287	12/02/2013.	09/17/2042.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34				1FM	58,835	100.238	58,810	58,670	58,670		241			5.410	5.543	MON	265	3,174	04/26/2004.	05/25/2034.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					774,200	XXX	794,811	786,454	774,680	0	2,295	0	0	XXX	XXX	XXX	2,111	25,338	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049				1FM	672,584	100.150	671,783	670,776	669,174		109			5.774	5.850	MON	3,228	45,737	11/09/2007.	06/15/2049.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					672,584	XXX	671,783	670,776	669,174	0	109	0	0	XXX	XXX	XXX	3,228	45,737	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024			3	1FE	498,250	98.550	492,750	500,000	499,027		323			1.521	1.546	JAJO	1,647	7,412	05/06/2013.	07/15/2024.
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025			3	1FE	498,682	99.090	495,450	500,000	499,181		290			1.465	1.485	JAJO	1,526	7,155	05/15/2013.	04/21/2025.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23				1FE	1,000,000	99.750	997,500	1,000,000	1,000,000					3.000	3.011	JAJO	6,083	15,000	03/24/2015.	04/20/2023.
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21			3	1FE	213,717	99.330	216,067	217,524	217,524		1,844			0.532	1.556	JAJO	248	1,051	05/17/2013.	04/16/2021.
62942Q AF 0	NRART 2015-T2 AT2 ABS SSNR 3.3021 08/48				1FE	999,998	99.288	992,883	1,000,000	999,998		(1)			3.302	3.325	MON	1,468	9,815	08/25/2015.	08/17/2048.
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024			3	1FE	500,000	98.875	494,375	500,000	500,000					1.737	1.741	JAJO	1,810	8,528	11/27/2012.	01/18/2024.
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023			3	1FE	500,000	99.750	498,750	500,000	500,000					1.858	1.862	FMAN	1,032	8,930	10/22/2012.	11/22/2023.
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024			3	1FE	500,000	99.250	496,250	500,000	500,000					1.764	1.768	FMAN	1,323	8,607	10/26/2012.	11/08/2024.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					4,710,647	XXX	4,684,025	4,717,524	4,715,730	0	2,456	0	0	XXX	XXX	XXX	15,136	66,498	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					7,929,022	XXX	8,123,425	8,031,754	7,988,213	0	14,965	0	0	XXX	XXX	XXX	57,375	247,288	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					7,849,592	XXX	7,933,939	7,327,000	7,516,543	0	(66,007)	0	0	XXX	XXX	XXX	103,565	359,637	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					774,200	XXX	794,811	786,454	774,680	0	2,295	0	0	XXX	XXX	XXX	2,111	25,338	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					672,584	XXX	671,783	670,776	669,174	0	109	0	0	XXX	XXX	XXX	3,228	45,737	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					17,744,002	XXX	17,830,616	17,489,105	17,680,511	0	(23,052)	0	0	XXX	XXX	XXX	80,615	384,144	XXX	XXX
8399999.	Grand Total - Bonds					27,040,378	XXX	27,231,149	26,273,335	26,640,908	0	(86,655)	0	0	XXX	XXX	XXX	189,519	814,856	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 - U.S. Political Subdivisions of States								
421722 R6 8	HAZELWOOD SD-A-PREREF-MO 5 20 3/1/20		01/01/2015	Defeasement		180,170	175,000	2,917
421722 S2 6	HAZELWOOD MO SCH DIST UNREF 5.00 3/1/20		01/01/2015	Defeasement		334,603	325,000	5,417
2499999. Total - Bonds - U.S. Political Subdivisions of States						514,773	500,000	8,334
Bonds - U.S. Special Revenue and Special Assessment								
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		09/11/2015	CITIGROUP		1,027,500	1,000,000	
31397P PV 6	FHM M012 AB31 2.50 08/15/2051		05/11/2015	CITIGROUP		1,000,000	1,000,000	2,333
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		03/11/2015	RBC CAPITAL MARKETS		1,000,000	1,000,000	
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034		06/24/2015	MORGAN STANLEY		1,000,000	1,000,000	
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		08/12/2015	STIFEL NICOLAUS		1,074,890	1,000,000	
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		10/15/2015	MORGAN STANLEY		1,000,000	1,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						6,102,390	6,000,000	2,333
Bonds - Industrial and Miscellaneous								
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		03/24/2015	JEFFERIES & CO.		1,000,000	1,000,000	
62942Q AF 0	NRART 2015-T2 AT2 ABS SSNR 3.3021 08/48		08/25/2015	CS FIRST BOSTON		999,998	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,999,998	2,000,000	0
8399997. Total - Bonds - Part 3						8,617,161	8,500,000	10,667
8399999. Total - Bonds						8,617,161	8,500,000	10,667
9999999. Total - Bonds, Preferred and Common Stocks						8,617,161	XXX	10,667

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																				
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	..	08/31/2015.	Maturity		200,000	200,000	205,313	201,196		(1,196)		(1,196)		200,000			0	2,500	08/31/2015.
912828 SZ 4	U.S. TREASURY NOTES 0.375 06/15/2015	..	06/15/2015.	Maturity		229,000	229,000	228,803	228,970		30		30		229,000			0	859	06/15/2015.
0599999.	Total - Bonds - U.S. Government					429,000	429,000	434,116	430,166	0	(1,166)	0	(1,166)	0	429,000	0	0	0	3,359	XXX
Bonds - U.S. Political Subdivisions of States																				
421722 G5 2	HAZELWOOD MO SD A 5.00 03/01/2020	..	01/01/2015.	Defeasement		514,774	500,000	548,975	514,774				0		514,774			0	8,333	03/01/2020.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					514,774	500,000	548,975	514,774	0	0	0	0	0	514,774	0	0	0	8,333	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035	..	12/03/2015.	Sinking Fund Redemption		65,000	65,000	67,281	67,122		(2,127)		(2,127)		65,000			0	1,057	11/15/2035.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029	..	12/01/2015.	Partial Call		250,000	250,000	269,658	263,630		(13,630)		(13,630)		250,000			0	9,319	01/01/2029.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	..	12/14/2015.	Partial Call		45,000	45,000	47,048	46,543		(1,543)		(1,543)		45,000			0	1,556	07/01/2033.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	12/01/2015.	MBS Paydown		86,707	86,707	86,707	86,707		(0)		(0)		86,707			0	1,883	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	..	12/01/2015.	MBS Paydown		18,816	18,816	18,816					0		18,816			0	228	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034	..	12/01/2015.	MBS Paydown		83,864	83,864	83,864					0		83,864			0	572	12/01/2034.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2015.	Partial Call		80,000	80,000	82,262	82,002		(2,002)		(2,002)		80,000			0	2,188	12/01/2044.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	..	12/01/2015.	MBS Paydown		65,112	65,112	64,786	64,802		20		20		65,112			0	930	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2015.	MBS Paydown		55,255	55,255	57,465	57,512		(49)		(49)		55,255			0	1,498	10/01/2043.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/01/2015.	Partial Call		45,000	45,000	45,000	45,001		(1)		(1)		45,000			0	826	07/01/2034.
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038	..	05/01/2015.	Partial Call		4,986	4,986	5,123	5,076		(90)		(90)		4,986			0	65	08/01/2038.
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042	..	06/01/2015.	Partial Call		55,000	55,000	57,200	55,853		(853)		(853)		55,000			0	1,548	12/01/2042.
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042	..	12/01/2015.	Call		45,000	45,000	46,800	45,698		(698)		(698)		45,000			0	2,534	12/01/2042.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					899,740	899,740	932,010	819,946	0	(20,973)	0	(20,973)	0	899,740	0	0	0	24,204	XXX
Bonds - Industrial and Miscellaneous																				
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023	..	03/15/2015.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	2,738	02/15/2023.
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017	..	06/01/2015.	Sinking Fund Redemption		32,000	32,000	35,483	33,091		(1,090)		(1,090)		32,000			0	1,440	06/01/2017.
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024	..	05/19/2015.	WELLS FARGO BROKERAGE SERVICES		500,055	500,000	500,000	500,000				0		500,000		55	55	3,848	12/05/2024.
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36	..	12/25/2015.	MBS Paydown		44,044	44,044	44,039	44,043				0		44,044			0	1,219	06/25/2036.
404225 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048	..	10/15/2015.	MBS Paydown		500,000	500,000	500,000	500,000		0		0		500,000			0	9,125	01/15/2048.
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044	..	05/15/2015.	MBS Paydown		500,000	500,000	500,000	500,000		0		0		500,000			0	2,390	05/16/2044.
404225 BD 5	HSART 2013-T3 A3 ABS 1.7932 05/15/2046	..	10/15/2015.	MBS Paydown		500,000	500,000	499,998	499,999		1		1		500,000			0	7,148	05/15/2046.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	..	12/15/2015.	MBS Paydown		329,224	329,224	330,111	328,691		(93)		(93)		329,224			0	9,424	06/15/2049.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	..	12/17/2015.	MBS Paydown		110,167	110,167	108,240	108,323		(103)		(103)		110,167			0	1,891	09/17/2042.
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	..	10/16/2015.	MBS Paydown		147,941	147,941	145,352	147,420		(558)		(558)		147,941			0	521	04/16/2021.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34	..	12/25/2015.	MBS Paydown		110,678	110,678	110,990	110,271		383		383		110,678			0	3,076	05/25/2034.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027	..	06/15/2015.	Sinking Fund Redemption		93,000	93,000	94,163	93,893		(893)		(893)		93,000			0	3,488	06/15/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,367,109	3,367,054	3,368,376	3,365,731	0	(2,353)	0	(2,353)	0	3,367,054	0	55	55	46,308	XXX
8399997.	Total - Bonds - Part 4					5,210,623	5,195,794	5,283,477	5,130,617	0	(24,492)	0	(24,492)	0	5,210,568	0	55	55	82,204	XXX
8399999.	Total - Bonds					5,210,623	5,195,794	5,283,477	5,130,617	0	(24,492)	0	(24,492)	0	5,210,568	0	55	55	82,204	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,210,623	XXX	5,283,477	5,130,617	0	(24,492)	0	(24,492)	0	5,210,568	0	55	55	82,204	XXX

Sch. D - Pt. 5
NONE

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

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	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
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco Advisors Inc. Treasury Portfolio Cash Management			12/28/2015.	The Bank of New York Mellon	XXX	2,863,012						2,863,012			0.050	0.050	Mtly	1,490	
8899999. Total - Exempt Money Market Mutual Funds							2,863,012	0	0	0	0	XXX	2,863,012	0	0	XXX	XXX	XXX	1,490	0
9199999. Total - Short-Term Investments							2,863,012	0	0	0	0	XXX	2,863,012	0	0	XXX	XXX	XXX	1,490	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							
Mabrey Bank	Tulsa, Oklahoma		0.205			165,401	XXX
The Bank of New York Mellon	New York, New York		0.010			5,001	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	170,402	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	170,402	XXX
0599999. Total Cash		XXX	XXX	0	0	170,402	XXX

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

1. January	78,978	4. April	73,135	7. July	172,095	10. October	170,848
2. February	74,817	5. May	173,126	8. August	172,081	11. November	171,325
3. March	74,800	6. June	173,138	9. September	172,047	12. December	170,402

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						
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	B	PROPERTY AND CASUALTY	1,031,992	1,097,112		
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	B	PROPERTY AND CASUALTY			239,524	256,532
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	1,031,992	1,097,112	239,524	256,532

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

2015 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK