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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 23418 Employer's ID Number..... 73-0556513

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

Incorporated/Organized..... February 26, 1947 Commenced Business..... February 26, 1948

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 61250 *(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	David John Witzgall
Ronald James Brichler	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 17th day of February, 2017

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	300,628	0.1	300,628		300,628	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,857	0.0	3,857		3,857	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	6,200,342	1.3	6,200,342		6,200,342	1.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	8,713,948	1.9	8,713,948		8,713,948	1.9
1.43 Revenue and assessment obligations	128,231,656	27.4	128,231,656		128,231,656	27.4
1.44 Industrial development and similar obligations	12,208,638	2.6	12,208,638		12,208,638	2.6
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	2,471,676	0.5	2,471,676		2,471,676	0.5
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	433,744	0.1	433,744		433,744	0.1
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	1,813,419	0.4	1,813,419		1,813,419	0.4
1.523 All other	58,762,519	12.5	58,762,519		58,762,519	12.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	95,047,882	20.3	95,047,882		95,047,882	20.3
2.2 Unaffiliated non-U.S. securities (including Canada)	4,168,291	0.9	4,168,291		4,168,291	0.9
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	33,263,020	7.1	33,263,020		33,263,020	7.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	10,738,820	2.3	10,738,820		10,738,820	2.3
3.4 Other equity securities:						
3.41 Affiliated	54,155,232	11.6	54,105,232		54,105,232	11.5
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	12,008	0.0	12,008		12,008	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	52,272,541	11.2	52,272,541		52,272,541	11.2
11. Other invested assets		0.0			0	0.0
12. Total invested assets	468,798,220	100.0	468,748,220	0	468,748,220	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		425,861,412
2.	Cost of bonds and stocks acquired, Part 3, Column 7		77,277,453
3.	Accrual of discount		1,093,821
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	35,915	
	4.2 Part 2, Section 1, Column 15	(248,794)	
	4.3 Part 2, Section 2, Column 13	3,089,742	
	4.4 Part 4, Column 11	(1,427,823)	1,449,040
5.	Total gain (loss) on disposals, Part 4, Column 19		3,422,099
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		91,062,628
7.	Deduct amortization of premium		451,718
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	202,723	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	873,085	
	9.4 Part 4, Column 13		1,075,808
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		416,513,671
11.	Deduct total nonadmitted amounts		50,000
12.	Statement value at end of current period (Line 10 minus Line 11)		416,463,671

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	304,484	303,201	304,935	303,857
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	304,484	303,201	304,935	303,857
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	6,200,342	6,279,644	6,968,959	6,055,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	8,713,948	8,767,554	9,487,932	8,360,000
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	140,874,037	140,024,783	142,336,564	139,450,002
Industrial and Miscellaneous, SVO Identified	8. United States	158,095,496	163,166,776	164,795,739	174,669,654
Funds and Hybrid Securities (unaffiliated)	9. Canada	999,987	1,000,444	998,000	1,000,000
	10. Other Countries	3,168,304	3,140,212	3,168,633	3,166,800
	11. Totals	162,263,787	167,307,432	168,962,372	178,836,454
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	318,356,600	322,682,613	328,060,762	333,005,313
PREFERRED STOCKS	14. United States	33,263,020	34,594,820	35,255,530	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	33,263,020	34,594,820	35,255,530	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	33,263,020	34,594,820	35,255,530	
COMMON STOCKS	20. United States	9,638,820	9,638,819	11,087,940	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	1,100,000	1,100,000	1,548,170	
	23. Totals	10,738,820	10,738,819	12,636,110	
Parent, Subsidiaries and Affiliates	24. Totals	54,155,232	54,155,232	23,450,000	
	25. Total Common Stocks	64,894,052	64,894,051	36,086,110	
	26. Total Stocks	98,157,071	99,488,871	71,341,640	
	27. Total Bonds and Stocks	416,513,671	422,171,484	399,402,402	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	44,040,096	300,627				XXX	44,340,723	12.2	21,769,880	6.2	44,340,723	
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	44,040,096	300,627	0	0	0	XXX	44,340,723	12.2	21,769,880	6.2	44,340,723	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	4,649,963	1,550,379				XXX	6,200,342	1.7	9,763,085	2.8	6,200,342	
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	4,649,963	1,550,379	0	0	0	XXX	6,200,342	1.7	9,763,085	2.8	6,200,342	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	2,800,301	2,545,172	1,264,239	2,104,236		XXX	8,713,948	2.4	8,504,235	2.4	8,713,948	
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	2,800,301	2,545,172	1,264,239	2,104,236	0	XXX	8,713,948	2.4	8,504,235	2.4	8,713,948	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	15,811,420	37,397,139	22,766,107	34,714,690	21,626,268	XXX	132,315,624	36.5	143,513,503	41.0	132,315,624	
5.2 NAIC 2	4,500,828	2,699,463			1,358,122	XXX	8,558,413	2.4	9,574,987	2.7	8,558,413	
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	20,312,248	40,096,602	22,766,107	34,714,690	22,984,390	XXX	140,874,037	38.9	153,088,490	43.7	140,874,037	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	18,589,648	78,825,868	23,519,841	11,855,769	1,099,543	XXX	133,890,669	36.9	132,711,980	37.9	55,299,681	78,590,987
6.2 NAIC 2	4,035,534	7,943,369	8,085,141		999,903	XXX	21,063,947	5.8	18,795,186	5.4	12,812,070	8,251,877
6.3 NAIC 3	3,017,177	1,027,507	947,510			XXX	4,992,194	1.4	3,235,874	0.9	1,997,500	2,994,694
6.4 NAIC 4		188,613	128,364		0	XXX	316,977	0.1	311,946	0.1		316,977
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	25,642,359	87,985,357	32,680,856	11,855,769	2,099,446	XXX	160,263,787	44.2	155,054,986	44.3	70,109,252	90,154,535
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2					2,000,000	XXX	2,000,000	0.6	2,000,000	0.6	2,000,000	
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	2,000,000	XXX	2,000,000	0.6	2,000,000	0.6	2,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 85,891,428	120,619,186	47,550,186	48,674,695	22,725,812	0	325,461,307	89.8	XXX	XXX	246,870,320	78,590,987
10.2 NAIC 2	(d) 8,536,362	10,642,832	8,085,141	0	4,358,025	0	31,622,360	8.7	XXX	XXX	23,370,483	8,251,877
10.3 NAIC 3	(d) 3,017,177	1,027,507	947,510	0	0	0	4,992,194	1.4	XXX	XXX	1,997,500	2,994,694
10.4 NAIC 4	(d) 0	188,613	128,364	0	0	0	316,977	0.1	XXX	XXX	0	316,977
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	97,444,967	132,478,138	56,711,201	48,674,695	27,083,837	0	(b) 362,392,838	100.0	XXX	XXX	272,238,303	90,154,535
10.8 Line 10.7 as a % of Col. 7	26.9	36.6	15.6	13.4	7.5	0.0	100.0	XXX	XXX	XXX	75.1	24.9
11. Total Bonds Prior Year												
11.1 NAIC 1	70,247,916	120,056,712	55,929,783	42,055,073	27,973,199	XXX	XXX	XXX	316,262,682	90.3	232,842,958	83,419,724
11.2 NAIC 2	1,747,169	17,801,926	6,466,458		4,354,621	XXX	XXX	XXX	30,370,174	8.7	19,267,593	11,102,581
11.3 NAIC 3	44,888	3,190,987				XXX	XXX	XXX	3,235,874	0.9	1,999,365	1,236,509
11.4 NAIC 4	2,498	12,656	20,738	65,703	210,352	XXX	XXX	XXX	311,946	0.1		311,946
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0		
11.7 Totals	72,042,470	141,062,281	62,416,978	42,120,775	32,538,172	XXX	XXX	XXX	(b) 350,180,676	100.0	254,109,916	96,070,760
11.8 Line 11.7 as a % of Col. 9	20.6	40.3	17.8	12.0	9.3	XXX	XXX	XXX	100.0	XXX	72.6	27.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1	77,309,328	71,836,727	34,194,272	41,679,771	21,850,222		246,870,320	68.1	232,842,958	66.5	246,870,320	XXX
12.2 NAIC 2	6,501,475	6,770,842	5,740,141		4,358,025		23,370,483	6.4	19,267,593	5.5	23,370,483	XXX
12.3 NAIC 3	1,997,500						1,997,500	0.6	1,999,365	0.6	1,997,500	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	85,808,303	78,607,569	39,934,413	41,679,771	26,208,247	0	272,238,303	75.1	254,109,916	72.6	272,238,303	XXX
12.8 Line 12.7 as a % of Col. 7	31.5	28.9	14.7	15.3	9.6	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	23.7	21.7	11.0	11.5	7.2	0.0	75.1	XXX	XXX	XXX	75.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	8,582,100	48,782,459	13,355,914	6,994,924	875,590		78,590,987	21.7	83,419,724	23.8	XXX	78,590,987
13.2 NAIC 2	2,034,887	3,871,990	2,345,000				8,251,877	2.3	11,102,581	3.2	XXX	8,251,877
13.3 NAIC 3	1,019,677	1,027,507	947,510				2,994,694	0.8	1,236,509	0.4	XXX	2,994,694
13.4 NAIC 4		188,613	128,364		0		316,977	0.1	311,946	0.1	XXX	316,977
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	11,636,664	53,870,569	16,776,788	6,994,924	875,590	0	90,154,535	24.9	96,070,760	27.4	XXX	90,154,535
13.8 Line 13.7 as a % of Col. 7	12.9	59.8	18.6	7.8	1.0	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	3.2	14.9	4.6	1.9	0.2	0.0	24.9	XXX	XXX	XXX	XXX	24.9

(a) Includes $.....90,154,536 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 $.....44,036,239; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

Annual Statement for the year 2016 of the **Mid-Continent Casualty Company**

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	44,036,239	300,627				XXX	44,336,866	12.2	21,754,444	6.2	44,336,866	
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	3,857					XXX	3,857	0.0	15,436	0.0	3,857	
1.5 Totals	44,040,096	300,627	0	0	0	XXX	44,340,723	12.2	21,769,880	6.2	44,340,723	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	4,649,963	1,550,379				XXX	6,200,342	1.7	9,763,085	2.8	6,200,342	
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	4,649,963	1,550,379	0	0	0	XXX	6,200,342	1.7	9,763,085	2.8	6,200,342	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	2,800,301	2,545,172	1,264,239	2,104,236		XXX	8,713,948	2.4	8,504,235	2.4	8,713,948	
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	2,800,301	2,545,172	1,264,239	2,104,236	0	XXX	8,713,948	2.4	8,504,235	2.4	8,713,948	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	13,524,629	12,124,383	3,999,996		1,358,122	XXX	31,007,130	8.6	44,756,831	12.8	31,007,130	
5.2 Residential Mortgage-Backed Securities	178,021	255,722				XXX	433,743	0.1	433,744	0.1	433,743	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	6,609,598	27,716,497	18,766,111	34,714,690	21,626,268	XXX	109,433,164	30.2	107,897,915	30.8	109,433,164	
5.5 Totals	20,312,248	40,096,602	22,766,107	34,714,690	22,984,390	XXX	140,874,037	38.9	153,088,490	43.7	140,874,037	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	10,171,635	13,594,752	6,958,381		999,902	XXX	31,724,670	8.8	30,921,631	8.8	21,666,316	10,058,354
6.2 Residential Mortgage-Backed Securities	11,524,972	30,895,344	12,000,674	6,657,600	1,099,544	XXX	62,178,134	17.2	52,757,570	15.1	48,442,936	13,735,198
6.3 Commercial Mortgage-Backed Securities	282,813	562,559	24,109			XXX	869,481	0.2	5,629,887	1.6		869,481
6.4 Other Loan-Backed and Structured Securities	3,662,939	42,932,702	13,697,692	5,198,169		XXX	65,491,502	18.1	65,745,898	18.8		65,491,502
6.5 Totals	25,642,359	87,985,357	32,680,855	11,855,769	2,099,446	XXX	160,263,787	44.2	155,054,986	44.3	70,109,252	90,154,535
7. **Hybrid Securities**												
7.1 Issuer Obligations					2,000,000	XXX	2,000,000	0.6	2,000,000	0.6	2,000,000	
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	2,000,000	XXX	2,000,000	0.6	2,000,000	0.6	2,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	75,182,767	30,115,314	12,222,615	2,104,236	4,358,025	XXX	123,982,957	34.2	XXX	XXX	113,924,603	10,058,354
10.2 Residential Mortgage-Backed Securities	11,702,993	31,151,066	12,000,674	6,657,600	1,099,544	XXX	62,611,877	17.3	XXX	XXX	48,876,680	13,735,198
10.3 Commercial Mortgage-Backed Securities	282,813	562,559	24,109	0	0	XXX	869,481	0.2	XXX	XXX	0	869,481
10.4 Other Loan-Backed and Structured Securities	10,276,394	70,649,199	32,463,803	39,912,859	21,626,268	XXX	174,928,523	48.3	XXX	XXX	109,437,020	65,491,502
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	97,444,967	132,478,138	56,711,201	48,674,695	27,083,837	0	362,392,838	100.0	XXX	XXX	272,238,303	90,154,535
10.7 Line 10.6 as a % of Col. 7	26.9	36.6	15.6	13.4	7.5	0.0	100.0	XXX	XXX	XXX	75.1	24.9
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	47,850,911	52,433,229	10,899,780	2,161,683	4,354,622	XXX	XXX	XXX	117,700,226	33.6	104,067,411	13,632,815
11.2 Residential Mortgage-Backed Securities	9,608,544	24,401,919	11,346,717	6,144,167	1,689,967	XXX	XXX	XXX	53,191,313	15.2	38,783,798	14,407,515
11.3 Commercial Mortgage-Backed Securities	3,865,917	1,483,196	272,936	7,839		XXX	XXX	XXX	5,629,887	1.6	3,345,355	2,284,532
11.4 Other Loan-Backed and Structured Securities	10,717,098	62,743,937	39,897,545	33,807,086	26,493,584	XXX	XXX	XXX	173,659,250	49.6	107,913,352	65,745,898
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	72,042,470	141,062,281	62,416,978	42,120,775	32,538,172	XXX	XXX	XXX	350,180,676	100.0	254,109,916	96,070,760
11.7 Line 11.6 as a % of Col. 9	20.6	40.3	17.8	12.0	9.3	XXX	XXX	XXX	100.0	XXX	72.6	27.4
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	70,107,946	25,632,832	11,721,563	2,104,236	4,358,025	XXX	113,924,603	31.4	104,067,411	29.7	113,924,603	XXX
12.2 Residential Mortgage-Backed Securities	9,086,902	25,258,240	9,446,739	4,860,845	223,954	XXX	48,876,680	13.5	38,783,798	11.1	48,876,680	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	3,345,355	1.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	6,613,455	27,716,497	18,766,110	34,714,690	21,626,268	XXX	109,437,020	30.2	107,913,352	30.8	109,437,020	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	85,808,303	78,607,569	39,934,413	41,679,771	26,208,247	0	272,238,303	75.1	254,109,916	72.6	272,238,303	XXX
12.7 Line 12.6 as a % of Col. 7	31.5	28.9	14.7	15.3	9.6	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	23.7	21.7	11.0	11.5	7.2	0.0	75.1	XXX	XXX	XXX	75.1	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	5,074,821	4,482,482	501,052			XXX	10,058,354	2.8	13,632,815	3.9	XXX	10,058,354
13.2 Residential Mortgage-Backed Securities	2,616,091	5,892,827	2,553,935	1,796,755	875,590	XXX	13,735,198	3.8	14,407,515	4.1	XXX	13,735,198
13.3 Commercial Mortgage-Backed Securities	282,813	562,559	24,109			XXX	869,481	0.2	2,284,532	0.7	XXX	869,481
13.4 Other Loan-Backed and Structured Securities	3,662,939	42,932,701	13,697,692	5,198,169		XXX	65,491,502	18.1	65,745,898	18.8	XXX	65,491,502
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	11,636,664	53,870,569	16,776,788	6,994,924	875,590	0	90,154,534	24.9	96,070,760	27.4	XXX	90,154,534
13.7 Line 13.6 as a % of Col. 7	12.9	59.8	18.6	7.8	1.0	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	3.2	14.9	4.6	1.9	0.2	0.0	24.9	XXX	XXX	XXX	XXX	24.9

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	21,453,451	21,453,451			
2. Cost of short-term investments acquired	108,345,653	108,345,653			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	85,762,865	85,762,865			
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)	44,036,239	44,036,239	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	44,036,239	44,036,239	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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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																					
912828 L4 0	U.S. TREASURY NOTES 1.00 09/15/2018				1	301,078	99.781	299,344	300,000	300,628		(365)			1.000	0.876	MS	895	3,000	10/06/2015.	09/15/2018.
0199999. U.S. Government - Issuer Obligations						301,078	XXX	299,344	300,000	300,628	0	(365)	0	0	XXX	XXX	XXX	895	3,000	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017				1	3,857	100.000	3,857	3,857	3,857					7.150	7.150	MS	92	276	03/04/1997.	03/01/2017.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						3,857	XXX	3,857	3,857	3,857	0	0	0	0	XXX	XXX	XXX	92	276	XXX	XXX
0599999. Total - U.S. Government						304,935	XXX	303,201	303,857	304,484	0	(365)	0	0	XXX	XXX	XXX	987	3,276	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
010410 4T 2	ALABAMA ST SER A 5.00 08/01/2017				1FE	2,329,118	102.243	2,060,196	2,015,000	2,040,569		(42,918)			5.000	2.790	FA	41,979	100,750	08/31/2009.	08/01/2017.
419791 VT 2	HAWAII ST SER DT 5.00 11/01/2017				1FE	1,066,580	103.333	1,033,330	1,000,000	1,035,137		(31,443)			5.000	0.761	MN	8,333	50,000	03/31/2016.	11/01/2017.
57582N H2 4	MA ST REF C 5.50 12/01/2017				1FE	1,811,825	103.906	1,600,152	1,540,000	1,574,257		(36,335)			5.500	3.020	JD	7,058	84,700	10/30/2009.	12/01/2017.
917542 QQ 8	UT SER C 5.00 07/01/2018				1FE	1,761,435	105.731	1,585,965	1,500,000	1,550,379		(32,478)			5.000	2.700	JJ	37,500	75,000	12/16/2009.	07/01/2018.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						6,968,959	XXX	6,279,644	6,055,000	6,200,342	0	(143,174)	0	0	XXX	XXX	XXX	94,871	310,450	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						6,968,959	XXX	6,279,644	6,055,000	6,200,342	0	(143,174)	0	0	XXX	XXX	XXX	94,871	310,450	XXX	XXX
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	1,051,540	101.879	1,018,790	1,000,000	1,019,528		(32,012)			5.000	0.698	JD	2,222	50,000	03/31/2016.	06/15/2017.
235308 QG 1	DALLAS TX ISD 5.50 02/15/2018				1FE	2,342,320	104.871	2,076,446	1,980,000	2,041,538		(53,343)			5.500	2.669	FA	41,140	108,900	12/17/2010.	02/15/2018.
414004 8S 3	HARRIS CNTY TX C 5.75 10/01/2028			2	1FE	2,465,540	107.525	2,150,500	2,000,000	2,104,236		(57,447)			5.750	2.680	AO	28,750	115,000	03/16/2010.	10/01/2028.
421722 R6 8	HAZELWOOD SD-A-PREREF-MO 5 20 3/1/20			2	1FE	181,932	100.733	176,283	175,000	176,262		(5,670)			5.000	0.658	MS	2,917	4,375	03/31/2016.	03/01/2020.
421722 S2 6	HAZELWOOD MO SCH DIST UNREF 5.00 3/1/20			2	1FE	338,029	100.646	327,100	325,000	327,372		(10,657)			5.000	0.607	MS	5,417	8,125	03/31/2016.	03/01/2020.
702333 4U 6	PASADENA TX 5.00 02/15/2022			2	1FE	1,295,794	109.651	1,239,056	1,130,000	1,264,239		(31,555)			5.000	1.117	FA	21,344	28,250	03/31/2016.	02/15/2022.
799017 KR 8	SAN MATEO HSD-B 1.523 09/01/2017			1	1FE	755,768	100.800	756,000	750,000	755,768					1.523	1.511	MS	3,808	5,711	03/31/2016.	09/01/2017.
864813 WB 2	SUFFOLK VA SER A 5.00 08/01/17				1FE	1,057,010	102.338	1,023,380	1,000,000	1,025,006		(32,004)			5.000	0.696	FA	20,833	25,000	03/31/2016.	08/01/2017.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						9,487,932	XXX	8,767,554	8,360,000	8,713,948	0	(222,688)	0	0	XXX	XXX	XXX	126,431	345,361	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						9,487,932	XXX	8,767,554	8,360,000	8,713,948	0	(222,688)	0	0	XXX	XXX	XXX	126,431	345,361	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																					
01728A W9 3	ALLEGHENY CNTY PA A 5.00 05/15/2017				1FE	1,499,726	101.540	1,396,175	1,375,000	1,382,284		(19,147)			5.000	3.551	MN	8,785	68,750	02/19/2010.	05/15/2017.
074876 GZ 0	BEAVER CNTY PA INDL DEV 4.75 8/20 (DQE)				1FE	1,000,000	103.021	1,030,210	1,000,000	1,000,000					4.750	4.750	MN	8,004	47,500	01/20/2011.	08/01/2020.
123563 BK 3	BUTLER CNTY ON TRANSN 5.00 12/01/2020			2	2FE	1,385,834	103.553	1,392,788	1,345,000	1,349,771		(4,988)			5.000	4.600	JD	5,604	67,250	06/13/2008.	12/01/2020.
130536 QR 9	CA POLL CTRL FIN A1 3.375 7/01/25(WM)				1FE	2,000,000	102.414	2,048,280	2,000,000	2,000,000					3.375	3.375	JJ	33,750	67,500	06/19/2015.	07/01/2025.
199112 HQ 9	COLUMBUS GA BLDG A 4.00 01/01/2018				1FE	1,304,844	102.737	1,232,844	1,200,000	1,214,572		(14,178)			4.000	2.760	JJ	24,000	48,000	02/05/2010.	01/01/2018.
346668 DK 9	FORSYTH MT POLL 2.00 08/01/2023 NWE				1FE	2,000,000	94.097	1,881,940	2,000,000	1,999,996		(4)			2.000	2.000	FA	15,556		08/05/2016.	08/01/2023.
455254 FC 1	INDIANAPOLIS ARPT-RF 5.10 01/17 (FDX)				2FE	4,624,475	100.116	4,505,220	4,500,000	4,500,828		(21,040)			5.100	4.617	JJ	105,825	229,500	05/25/2010.	01/15/2017.
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM				1	2,043,038	99.083	2,690,103	2,715,000	2,589,628		66,173				3.441	JJ			08/05/2009.	07/01/2017.
48542K P9 4	KS ST DEV 4.00 11/01/19				1FE	1,099,370	105.544	1,055,440	1,000,000	1,078,909		(20,461)			4.000	1.161	MN	6,667	40,000	03/31/2016.	11/01/2019.
54675P AS 4	LOU & JEFF CNTY KY 5.00 09/01/2017				1FE	2,247,440	102.420	2,048,400	2,000,000	2,022,207		(32,460)			5.000	3.300	MS	33,333	100,000	04/06/2009.	09/01/2017.
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017				1	1,975,628	103.663	1,979,963	1,910,000	1,938,346		(28,711)			5.000	3.408	JD	4,244	95,500	09/22/2015.	12/15/2017.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017				1FE	93,285	103.711	93,340	90,000	91,336		(1,353)			5.000	3.408	JD	200	4,500	07/17/2015.	12/15/2017.
684545 WW 2	ORNG CNTY FL TOURIST 5.00 10/01/2019			2	1FE	3,286,880	102.959	3,088,770	3,000,000	3,057,450		(65,081)			5.000	2.405	AO	37,500	150,000	03/31/2016.	10/01/2019.
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018				1FE	542,325	105.225	526,125	500,000	528,051		(14,274)			5.000	1.104	JD	1,111	25,000	03/31/2016.	06/15/2018.
71883M FD 1	PHOENIX AZ SER C 5.00 07/01/2021			2	1FE	1,607,265	104.424	1,566,360	1,500,000	1,521,628		(13,721)			5.000	4.000	JJ	37,500	75,000	12/22/2009.	07/01/2021.
721781 AC 6	PIMA CNTY AZ IND DEV 4.95 10/20 (UNS)				2FE	1,318,873	106.953	1,470,604	1,375,000	1,349,691		5,926			4.950	5.500	AO	17,016	68,063	02/04/2011.	10/01/2020.
79020F AM 8	ST JOHN BAPT MARATHON 5.125 6/37 (MRO)			2	2FE	1,339,905	100.000	1,500,000	1,500,000	1,358,122		3,506			5.125	5.930	JD	6,406	76,875	01/20/2011.	06/01/2037.

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
837147 7A 9	SC PUB SVC SER E 5.00 01/01/2017				1FE	1,114,260	100.000	1,000,000	1,000,000	1,000,000		(17,582)			5.000	3.200	JJ	25,000	50,000	10/23/2009.	01/01/2017.
837152 KV 8	SC TRANSN SER A 5.25 10/01/2018				1FE	1,111,240	106.832	1,068,320	1,000,000	1,024,310		(13,198)			5.250	3.800	AO	13,125	52,500	07/29/2009.	10/01/2018.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						31,594,387	XXX	31,574,882	31,010,000	31,007,130	0	(190,593)	0	0	XXX	XXX	XXX	383,626	1,265,938	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																					
31392J 4F 3	FNGT 2003-T3 2A5 SEQ STP 7/25/33				1	433,740	102.400	444,154	433,744	433,744					4.861	4.910	MON	1,757	21,931	02/20/2003.	07/25/2033.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						433,740	XXX	444,154	433,744	433,744	0	0	0	0	XXX	XXX	XXX	1,757	21,931	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																					
01170R AX 0	ALASKA HSG FIN 4.00 06/01/2027			2	1FE	4,981,250	101.006	5,050,300	5,000,000	4,986,744		1,006			4.000	4.031	JD	16,667	200,000	10/06/2010.	06/01/2027.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043			2	1FE	1,064,680	98.649	1,050,297	1,064,680	1,064,680					3.100	3.120	MON	2,750	33,005	06/12/2013.	07/01/2043.
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039			2	1FE	3,217,239	103.016	3,177,328	3,084,305	3,159,134		(12,067)			5.250	4.781	MON	13,494	161,926	08/31/2011.	12/01/2039.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042			2	1FE	359,329	97.333	349,745	359,329	359,329					2.900	2.918	MON	868	10,421	04/19/2013.	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042			2	1FE	520,314	97.098	506,480	521,618	520,510		153			2.900	2.954	MON	1,261	15,127	05/01/2013.	02/01/2042.
130575 Z7 1	CA RURAL HOME MTG 5.30 02/01/49			2	1FE	585,687	103.147	591,548	573,500	579,586		(1,026)			5.300	5.061	FA	12,665	32,434	01/21/2010.	02/01/2049.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044				1FE	1,537,152	98.527	1,514,510	1,537,152	1,537,152					3.200	3.221	MON	4,099	49,189	06/20/2013.	02/01/2044.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029			2	1FE	483,414	104.847	487,539	465,000	474,632		(1,873)			4.900	4.394	JJ	11,393	23,496	09/29/2011.	07/01/2029.
296122 US 1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044			2	1FE	2,416,214	100.829	2,436,244	2,416,214	2,416,214					3.125	3.145	MON	6,292	75,507	08/20/2014.	08/01/2044.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025			2	1FE	1,017,225	102.221	1,011,988	990,000	1,009,924		(6,806)			4.150	3.385	MON	1,826	41,102	09/11/2015.	04/15/2025.
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	4,000,000	98.404	3,936,160	4,000,000	4,000,000					2.650	2.665	MON	8,833	106,000	11/06/2014.	08/15/2051.
31397P PV 6	FHM M012 AB31 2.50 08/15/2051				1FE	3,000,000	97.656	2,929,680	3,000,000	2,999,940		(13)			2.500	2.507	MON	6,250	75,000	05/11/2015.	08/15/2051.
34073N Z8 6	FL HFC SRS 2 4.75 07/01/2027			2	1FE	302,713	100.104	305,317	305,000	303,353		118			4.750	4.816	JJ	7,244	14,488	12/14/2010.	07/01/2027.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041			2	1FE	1,315,356	96.617	1,270,858	1,315,356	1,315,356					2.800	2.816	MON	3,069	36,830	04/24/2013.	07/01/2041.
373539 4G 7	GA HSG & FIN AMT A-2 3.10 12/01/2031			2	1FE	2,500,000	91.584	2,289,600	2,500,000	2,499,989		(11)			3.100	3.100	JD	6,458	37,243	05/17/2016.	12/01/2031.
373539 4H 5	GA HSG & FIN AMT A-2 3.30 12/01/2034			2	1FE	2,000,000	90.042	1,800,840	2,000,000	1,999,990		(10)			3.300	3.300	JD	5,500	31,717	05/17/2016.	12/01/2034.
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043			2	1FE	2,549,644	96.488	2,562,605	2,655,879	2,557,316		5,803			2.450	2.790	MON	5,422	65,069	08/06/2014.	06/01/2043.
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032			2	1FE	497,122	93.178	463,208	497,122	498,897		1,762			2.850	2.875	MON	1,181	7,206	06/10/2016.	07/01/2032.
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031			2	1FE	500,000	92.194	460,970	500,000	500,000		0			2.850	2.850	JJ	7,165		06/09/2016.	07/01/2031.
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033			2	1FE	500,000	90.718	453,590	500,000	500,000		0			2.950	2.950	JJ	7,416		06/09/2016.	01/01/2033.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			2	1FE	439,110	101.886	427,921	420,000	430,328		(2,075)			4.250	3.652	JJ	8,925	18,203	06/11/2012.	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041			2	1FE	620,000	101.113	626,901	620,000	620,000					3.000	3.019	MON	1,550	18,600	04/19/2013.	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041			2	1FE	630,000	98.761	622,194	630,000	630,000					3.000	3.019	MON	1,575	18,901	04/19/2013.	11/01/2041.
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038			2	1FE	2,303,891	98.131	2,260,831	2,303,891	2,303,892		(0)			3.050	3.069	MON	5,856	70,269	07/22/2015.	12/01/2038.
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045			2	1FE	1,157,453	108.913	1,170,815	1,075,000	1,146,165		(7,838)			4.000	3.048	MN	5,494	43,001	06/17/2015.	11/15/2045.
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043			2	1FE	1,548,517	104.850	1,623,620	1,548,517	1,548,517					4.000	4.033	MON	5,162	61,941	08/14/2013.	07/01/2043.
57586P ZY 5	MA ST HSG 4.40 12/01/2023			2	1FE	388,050	104.703	408,342	390,000	388,845		140			4.400	4.450	JD	1,430	17,160	11/04/2010.	12/01/2023.
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039			2	1FE	5,128,563	103.376	4,946,542	4,785,000	5,009,017		(73,657)			4.000	2.332	JD	15,950	197,124	03/12/2015.	06/01/2039.
594659 AQ 7	MICH ST HSG 5.00 12/01/2027			2	1FE	1,733,728	104.486	1,671,776	1,600,000	1,666,349		(13,493)			5.000	3.967	JD	6,667	80,000	07/14/2011.	12/01/2027.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044			2	1FE	1,586,406	100.307	1,591,276	1,586,406	1,586,406					2.875	2.892	MON	3,801	45,609	10/15/2014.	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045			2	1FE	3,610,217	97.918	3,535,053	3,610,217	3,610,217					2.800	2.816	MON	8,424	101,086	01/13/2015.	02/01/2045.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045			2	1FE	1,792,344	97.823	1,753,324	1,792,344	1,792,345		(0)			3.000	3.019	MON	4,481	53,770	03/11/2015.	04/01/2045.
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031			2	1FE	1,129,126	100.988	1,085,621	1,075,000	1,110,502		(5,437)			3.000	2.406	JJ	16,125	34,072	05/15/2013.	07/01/2031.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032			2	1FE	1,061,530	97.122	1,030,979	1,061,530	1,061,530					2.750	2.766	MON	2,433	29,192	06/20/2013.	12/01/2032.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034			2	1FE	759,271	95.820	721,151	752,610	758,894		(721)			3.050	2.915	MON	1,913	17,216	03/31/2016.	12/01/2034.

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
60637B GC 8	MO HSG DEV A 3.75 05/01/2038			2	1FE	1,962,963	104.330	1,888,373	1,810,000	1,939,465		(14,637)			3.750	2.730	MN	11,313	68,409	04/24/2015	05/01/2038
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045			2	1FE	942,944	104.692	916,055	875,000	935,301		(11,525)			4.000	2.068	MN	5,833	35,457	03/31/2016	11/01/2045
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038			2	1FE	713,125	100.572	704,004	700,000	700,883		(2,053)			5.200	4.890	JD	3,033	36,400	02/12/2010	06/01/2038
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038			2	1FE	535,979	102.720	523,872	510,000	527,023		(2,144)			4.000	3.453	JD	1,700	20,400	07/11/2012	12/01/2038
641272 FX 2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039			2	1FE	1,885,961	111.191	2,034,795	1,830,000	1,832,922		(11,423)			4.750	4.100	AO	21,731	86,925	12/13/2011	04/01/2039
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035			2	1FE	788,447	96.444	760,410	788,447	788,447		0			2.750	2.766	MON	1,807	23,513	02/19/2015	12/01/2035
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045			2	1FE	975,918	102.991	947,517	920,000	964,593		(6,241)			3.250	2.420	MS	9,967	30,020	02/20/2015	03/01/2045
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041			2	1FE	1,695,000	98.357	1,667,151	1,695,000	1,693,167		(1,150)			3.000	2.923	MON	4,238	50,850	02/26/2015	09/01/2041
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037			2	1FE	2,235,769	98.115	2,193,625	2,235,769	2,235,770					3.125	3.145	MON	5,822	69,868	07/15/2015	02/01/2037
647200 P5 7	NM SFM B CL I 5.00 03/01/2028			2	1FE	946,575	103.944	935,496	900,000	923,548		(4,881)			5.000	4.331	MS	15,000	45,795	07/13/2011	03/01/2028
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043			2	1FE	642,841	96.407	635,635	659,324	643,762		1,786			2.600	2.960	MON	1,429	18,584	08/08/2014	02/01/2043
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043			2	1FE	2,704,375	97.684	2,663,382	2,726,528	2,709,885		5,727			2.850	3.100	MON	6,476	77,715	08/29/2014	07/01/2043
64970H CF 9	NEW YORK CITY HSG DEV 4.95 05/15/2036			2	1FE	2,052,900	100.000	2,000,000	2,000,000	2,000,042		(1)			4.950	4.950	MN	12,650	99,000	08/25/2010	05/15/2036
64987B NQ 7	NY HSG FIN AGY C 2.75 11/01/2031			2	1FE	1,000,000	89.386	893,860	1,000,000	999,980		(20)			2.750	2.750	MN	4,583	9,243	06/22/2016	11/01/2031
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034			2	1FE	846,944	102.807	822,456	800,000	827,509		(10,418)			3.500	1.928	AO	7,000	29,895	02/11/2015	10/01/2034
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035			2	1FE	3,906,319	103.112	3,815,144	3,700,000	3,845,139		(41,025)			3.500	2.172	AO	32,375	133,385	07/22/2015	10/01/2035
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043			2	1FE	656,558	103.497	657,206	635,000	649,669		(2,097)			3.500	3.091	AO	5,556	22,225	07/11/2013	10/01/2043
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030			2	1FE	530,495	102.564	512,820	500,000	526,005		(4,490)			3.500	2.044	AO	4,375	16,479	03/31/2016	10/01/2030
658207 FB 6	NC HSG FIN AGY 4.65 07/01/2023			2	1FE	895,500	100.000	900,000	900,000	897,512		320			4.650	4.700	JJ	20,925	41,963	01/26/2010	07/01/2023
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028			2	1FE	1,413,232	103.508	1,371,481	1,325,000	1,366,260		(9,414)			4.500	3.656	JJ	29,812	62,232	07/14/2011	01/01/2028
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043			2	1FE	853,989	104.199	854,432	820,000	843,091		(3,442)			3.500	2.987	JJ	14,350	28,700	07/25/2013	07/01/2043
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036			2	1FE	2,551,572	104.943	2,471,408	2,355,000	2,494,289		(37,616)			4.000	2.222	JJ	47,100	97,481	05/22/2015	01/01/2036
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025			2	1FE	453,625	100.307	476,458	475,000	460,707		1,298			4.000	4.415	MN	3,167	19,630	12/07/2010	11/01/2025
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036			2	1FE	1,421,989	96.528	1,372,617	1,421,989	1,421,989					2.700	2.715	MON	3,199	38,394	04/21/2015	03/01/2036
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046			2	1FE	1,928,253	95.739	1,846,090	1,928,253	1,928,253					2.800	2.816	MON	4,499	41,243	02/17/2016	03/01/2046
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046			2	1FE	2,901,470	92.233	2,676,113	2,901,470	2,901,470					3.250	3.272	MON	7,858	72,033	02/17/2016	03/01/2046
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	665,000	102.791	683,560	665,000	665,000					2.500	2.500	JJ	8,312	17,160	05/31/2013	07/01/2034
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036			2	1FE	999,895	103.200	975,240	945,000	986,047		(10,566)			3.500	2.264	JJ	16,537	27,983	08/05/2015	07/01/2036
708796 EX 1	PA HFA SFM 4.70 10/01/2037			2	1FE	972,675	100.009	990,089	990,000	975,049		413			4.700	4.816	AO	11,632	46,645	08/12/2010	10/01/2037
708796 Q6 7	PA HSG FIN AGY A 3.50 10/01/2035			2	1FE	1,568,505	101.585	1,523,775	1,500,000	1,530,138		(25,693)			3.500	1.721	AO	13,125	54,187	02/12/2015	10/01/2035
721901 JB 3	PIMA CNTY AZ 5.00 12/15/2036			2	1FE	1,002,573	100.280	977,730	975,000	975,000		(27,573)			5.000	5.000	JD	2,167	48,750	03/31/2016	12/15/2036
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037			2	1FE	835,373	101.918	820,440	805,000	829,751		(6,185)			4.000	3.118	JJ	16,100	32,351	06/25/2015	07/01/2037
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043			2	1FE	544,265	104.799	523,995	500,000	540,489		(3,776)			4.000	2.000	JJ	8,278		06/29/2016	07/01/2043
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032			2	1FE	493,098	103.256	490,466	475,000	484,085		(1,896)			4.250	3.767	MN	3,364	20,955	09/29/2011	05/01/2032
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045			2	1FE	1,650,146	102.765	1,592,858	1,550,000	1,623,345		(19,716)			3.500	2.105	JJ	27,125	61,332	04/30/2015	07/01/2045
88271H CV 9	TX ST HSG 5.50 12/01/2039			2	1FE	610,812	102.595	591,191	576,238	590,954		(3,626)			5.500	4.781	MON	2,641	31,693	10/27/2010	12/01/2039
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032			2	1FE	234,025	100.258	230,593	230,000	230,116		(679)			5.250	4.941	MS	4,025	13,892	05/14/2010	09/01/2032
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039			2	1FE	253,750	100.218	250,545	250,000	250,103		(607)			5.300	5.046	MS	4,417	15,236	12/10/2009	09/01/2039
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046			2	1FE	1,899,970	97.397	1,850,543	1,900,000	1,900,105		138			3.125	3.189	MS	19,792	40,366	03/31/2016	03/01/2046
898700 FK 0	TUCSON AZ SF MTG 5.20 12/01/2039			2	1	933,750	103.521	931,689	900,000	904,777		(4,993)			5.200	4.602	JD	3,900	46,800	05/26/2010	12/01/2039
91743P AK 1	UTAH ST HSG F 3.50 8/21/2044				1FE	701,886	104.315	696,375	667,569	696,780		(4,327)			3.500	1.776	MON	1,947	23,439	08/13/2014	08/21/2044
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042			2	1FE	385,451	102.256	378,347	370,000	382,114		(242)			4.125	3.966	MN	2,544	15,263	04/11/2012	11/01/2042

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
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045			2	1FE	1,878,976	104.134	1,832,758	1,760,000	1,866,879		(3,975)			4.000	4.052	MS	23,467	67,662	09/04/2015.	09/01/2045.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						110,308,436	XXX	108,005,747	108,006,258	109,433,164	0	(382,794)	0	0	XXX	XXX	XXX	674,809	3,661,456	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						142,336,564	XXX	140,024,783	139,450,002	140,874,037	0	(573,388)	0	0	XXX	XXX	XXX	1,060,192	4,949,325	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017				1FE	1,023,580	99.895	1,022,506	1,023,580	1,023,580					3.596	3.623	MON	3,067	36,808	07/29/2013.	11/01/2017.
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24			1	1FE	1,430,460	113.674	1,626,063	1,430,460	1,430,460					5.996	5.996	AO	21,443	85,770	06/11/2007.	04/01/2024.
064159 AM 8	BANK NOVA SCOTIA 2.55 01/12/2017				1FE	998,000	100.044	1,000,444	1,000,000	999,987		421			2.550	2.593	JJ	11,971	25,500	01/05/2012.	01/12/2017.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024			1	1FE	889,221	106.337	945,569	889,221	889,221					4.625	4.652	MJSD.	1,257	41,126	06/25/2013.	06/20/2024.
11133T AB 9	BROADRIDGE FINANCIAL SOL 3.95 09/01/2020			1	2FE	1,997,420	104.117	2,082,348	2,000,000	1,998,578		354			3.950	3.971	MS	26,333	79,000	08/14/2013.	09/01/2020.
141781 AY 0	CARGILL INC 4.307 05/14/2021			1	1FE	2,146,000	106.066	2,276,185	2,146,000	2,146,000					4.307	4.307	MN	12,067	92,428	05/16/2011.	05/14/2021.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018			1	2FE	1,107,405	107.372	1,073,724	1,000,000	1,072,802		(34,603)			6.950	2.116	JJ	32,047	34,750	03/31/2016.	07/15/2018.
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017			1	1FE	998,250	100.027	1,000,267	1,000,000	999,990		371			2.950	2.988	JJ	13,931	29,500	01/04/2012.	01/11/2017.
291011 BA 1	EMERSON ELECTRIC 5 04/15/19			1	1FE	1,981,100	106.456	2,129,114	2,000,000	1,994,795		2,093			5.000	5.122	AO	21,111	100,000	04/14/2009.	04/15/2019.
293791 AV 1	ENTERPRISE PRODU 8.375 08/01/2066			12	2FE	1,000,000	94.125	941,250	1,000,000	999,903		(103)			4.593	4.620	FMAN.	7,783	95,158	07/13/2006.	08/01/2066.
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021			12	2FE	999,990	107.000	1,070,000	1,000,000	999,999		9			6.125	6.125	JJ	28,924		06/29/2016.	07/15/2021.
438516 BM 7	HONEYWELL INTL 1.85 11/01/2021			12	1FE	1,999,900	97.744	1,954,872	2,000,000	1,999,872		(28)			1.850	1.852	MN	6,269		10/24/2016.	11/01/2021.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			12	1FE	306,785	107.217	329,156	307,000	306,949		18			5.250	5.257	JJ	8,059	16,118	03/19/2009.	07/01/2019.
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017				2FE	1,024,380	101.031	1,010,314	1,000,000	1,000,702		(2,637)			7.820	7.536	MS	23,026	78,200	01/13/2003.	04/03/2017.
65548Q AA 2	NORBORD DELAWARE V/R 02/15/2017			1	3FE	981,370	100.625	1,006,250	1,000,000	999,677		2,567			7.700	7.975	FA	29,089	77,000	04/10/2007.	02/15/2017.
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017			1	2FE	1,998,560	100.841	2,016,824	2,000,000	1,999,887		306			3.750	3.766	MN	10,417	75,000	05/08/2012.	05/11/2017.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18				1FE	125,162	104.288	129,825	124,487	124,682		(54)			6.415	6.365	JD	665	7,986	04/23/1999.	06/01/2018.
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022			12	2FE	2,250,987	98.871	2,228,557	2,254,000	2,251,184		323			3.125	3.149	AO	14,870	70,438	03/31/2016.	10/15/2022.
78403D AG 5	SBA TOWER TRUST 14-1 C 2.898 10/15/2019			12	1FE	2,000,000	100.239	2,004,780	2,000,000	2,000,000					2.898	2.916	MON	2,737	57,960	10/07/2014.	10/15/2019.
883556 BN 1	THERMO FISHER 3.00 04/15/2023			12	2FE	2,487,800	97.966	2,449,155	2,500,000	2,488,936		1,136			3.000	3.078	AO	15,833	37,917	04/04/2016.	04/15/2023.
903243 AD 5	URS CORP 3.85 04/01/2017			1	3FE	1,997,240	99.875	1,997,500	2,000,000	1,997,500	(2,371)	505			3.850	3.876	AO	19,250	77,000	03/09/2012.	04/01/2017.
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025			2	2FE	1,000,000	99.388	993,875	1,000,000	1,000,021		(3)			5.000	4.999	JJ	23,056	52,222	06/24/2015.	07/15/2025.
984121 CF 8	XEROX CORP 2.95 03/15/2017			1	2FE	998,750	100.312	1,003,115	1,000,000	999,945		263			2.950	2.977	MS	8,686	29,500	03/08/2012.	03/15/2017.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						31,742,361	XXX	32,291,693	31,674,749	31,724,670	(2,371)	(29,062)	0	0	XXX	XXX	XXX	341,891	1,199,381	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036				1FM	727,635	80.220	764,893	953,494	740,089		29,285			0.896	4.358	MON	166	5,958	02/23/2015.	12/25/2036.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036				1FM	1,667,438	91.500	1,816,316	1,985,045	1,761,329		69,949			0.916	4.383	MON	354	12,817	01/16/2014.	11/25/2036.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037				1FM	1,600,575	82.427	1,720,756	2,087,610	1,644,726		65,284			0.926	4.435	MON	376	13,709	09/18/2014.	01/25/2037.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047				1FM	990,875	87.151	1,004,141	1,152,180	999,329		12,283			0.949	5.104	MON	364	6,700	02/25/2016.	05/20/2047.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37				1FM	53,845	92.500	73,995	79,995	53,106		(1,831)			6.000	15.654	MON	400	4,733	05/31/2009.	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37				1FM	167,218	100.406	167,898	167,218	166,155		422			6.000	6.420	MON	836	10,292	05/31/2009.	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37				1FM	300,000	92.000	276,000	300,000	214,729		452			6.000	10.272	MON	1,500	18,019	05/31/2009.	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37				1FM	150,000	84.000	126,000	150,000	47,454		(1,166)			6.000	16.983	MON	750	9,010	05/31/2009.	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037				1FM	150,000	74.500	111,750	150,000	18,162		(386)			6.000	52.661	MON	750	9,010	05/31/2009.	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037				1FM	73,729	18.750	35,028	186,815	58,735		58,574			6.000	13.371	MON	934	8,560	05/31/2009.	07/26/2037.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36				1FM	407,885	59.000	289,894	491,346	201,172		(1,363)			5.852	4.974	MON	2,396	14,481	05/31/2009.	05/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36				1FM	40,894	98.500	40,281	40,894	40,774		(120)			5.750	5.501	MON	196	2,351	05/31/2009.	01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36				1FM	60,487	91.000	55,043	60,487	60,393		(94)			5.750	5.683	MON	290	3,478	05/31/2009.	01/26/2036.

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 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
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36				1FM	120,504	84.375	101,699	120,532	56,445		(1,487)			5.750	9.686	MON	578	6,932	05/31/2009.	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37				1FM	375,957	99.000	372,197	375,956	375,957					6.000	6.076	MON	1,880	22,557	05/31/2009.	06/26/2037.
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37				4FM	335,426	94.500	316,978	335,426	316,978	11,800	(6,769)			6.000	2.254	MON	1,677	20,126	05/31/2009.	06/26/2037.
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37				1FM	167,713	69.000	115,722	167,713	72,533		(1,468)			6.000	11.699	MON	839	10,063	05/31/2009.	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37				1FM	245,839	55.875	168,797	302,097	50,593		(1,053)			6.000	35.248	MON	1,510	18,811	05/31/2009.	06/26/2037.
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37				1FM	81,787	94.625	77,391	81,787	81,361		1,412			5.750	4.698	MON	392	2,784	05/31/2009.	04/26/2037.
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37				1FM	1,478,505	66.500	987,718	1,485,290	960,212		18,198			5.750	7.413	MON	7,117	50,555	05/31/2009.	04/26/2037.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036				1FM	1,977,308	104.250	2,133,761	2,046,773	1,293,360		95,335			4.578	21.931	MON	7,808	95,104	12/08/2005.	05/25/2036.
126673 Y7 1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035				1FM	2,049,646	101.003	2,037,101	2,016,872	2,023,402		(8,839)			4.867	4.377	MON	8,180	98,161	02/20/2014.	10/25/2035.
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035				1FM	94,529	89.250	85,005	95,244	77,327		708			5.500	8.645	MON	437	5,238	11/10/2005.	11/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035				1FM	762,122	91.465	744,734	814,229	725,000		1,811	13,628		5.500	6.122	MON	3,732	45,245	07/19/2013.	08/25/2035.
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036				1FM	236,431	71.032	167,944	236,436	100,140		3,546			5.204	13.930	MON	1,025	9,421	03/22/2006.	03/25/2036.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035				1FM	324,190	96.646	313,326	324,200	240,275		1,459			5.249	8.145	MON	1,418	17,017	08/11/2005.	08/25/2035.
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034				1FM	259,607	99.813	259,178	259,665	258,532		983			5.590	5.757	MON	1,210	13,090	08/12/2004.	07/25/2034.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35				1FM	1,996,319	91.008	2,137,418	2,348,611	1,995,544		53,031			2.746	5.878	MON	5,374	49,347	02/19/2016.	02/25/2035.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36				1FM	3,340,261	83.250	3,231,846	3,882,097	3,292,488		24,234			2.962	4.592	MON	9,582	112,078	05/20/2015.	07/25/2036.
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34				1FM	499,193	98.500	491,705	499,193	248,269		82,056			5.865	50.231	MON	2,440	29,278	11/18/2004.	09/25/2034.
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036				1FM	632,484	90.000	619,140	687,933	624,939		4,417			3.545	3.893	MON	2,033	21,963	08/26/2014.	01/25/2036.
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035				1FM	1,031,556	96.380	1,069,811	1,109,993	1,029,496		11,231			3.068	4.523	MON	2,838	25,199	03/16/2016.	07/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035				1FM	713,785	86.917	722,085	830,772	706,815		11,247			3.197	5.151	MON	2,214	18,231	02/26/2016.	11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035				1FM	918,950	98.704	954,162	966,687	925,990		15,669			3.160	4.082	MON	2,545	23,848	02/25/2016.	11/25/2035.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046				1FM	549,491	98.000	563,322	574,819	566,270		34,950			0.976	6.843	MON	109	4,065	09/04/2014.	05/25/2046.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34				1FM	230,308	100.259	233,385	232,782	230,471		1,508			4.943	6.409	MON	959	11,757	07/18/2005.	09/25/2034.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35				1FM	823,550	82.969	972,654	1,172,313	765,333		53,089			1.046	7.763	MON	443	9,238	07/09/2008.	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45				1FM	540,150	90.283	694,180	768,897	595,237		77,686			1.046	12.001	MON	290	6,059	07/09/2008.	08/19/2045.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36				1FM	684,403	86.960	595,318	684,589	480,986		17,528			2.972	6.778	MON	1,695	19,333	02/07/2006.	03/25/2036.
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042				1FE	1,176,635	98.720	1,203,704	1,219,311	1,179,376		5,864			3.000	3.535	MON	3,048	36,540	12/10/2013.	10/27/2042.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42				1FE	1,813,107	100.330	1,827,084	1,821,074	1,813,419		1,320			3.000	3.080	MON	4,553	54,632	11/25/2013.	09/17/2042.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042				1FE	1,290,017	95.330	1,281,014	1,343,768	1,292,300		7,054			2.500	3.115	MON	2,800	33,566	08/11/2014.	12/27/2042.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36				1FM	389,685	99.750	382,094	383,052	379,685		983			5.515	3.515	MON	1,760	14,562	03/31/2009.	01/26/2036.
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36				1FM	244,156	88.240	211,775	240,000	236,638		(1,389)			5.515	2.769	MON	1,103	8,611	03/31/2009.	01/26/2036.
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36				1FM	244,156	84.081	201,795	240,000	229,159		(2,293)			5.515	2.513	MON	1,103	8,611	03/31/2009.	01/26/2036.
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36				1FM	244,156	45.679	109,630	240,000	162,958		(6,701)	21,460		5.515	2.745	MON	1,103	8,611	03/31/2009.	01/26/2036.
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36				1FM	895,239	19.653	172,946	880,000	16,335		(48)	83,548		5.515	192.976	MON	4,044	31,573	03/31/2009.	01/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37				1FM	1,486	100.000	1,486	1,486	1,454		745			6.500	21.199	MON	8	724	03/31/2009.	07/26/2037.
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37				1FM	799,584	106.000	864,780	815,830	810,750		484			6.500	6.660	MON	4,419	52,975	03/31/2009.	07/26/2037.
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37				1FM	308,918	106.000	432,390	407,915	316,382		6,261			6.500	10.137	MON	2,210	26,488	03/31/2009.	07/26/2037.
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37				1FM	278,533	86.246	351,810	407,915	160,837		2,667			6.500	17.174	MON	2,210	26,488	03/31/2009.	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37				1FM	570,314	57.393	538,473	938,220	206,228		(23,828)	1		6.500	18.368	MON	5,082	66,536	03/31/2009.	07/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE				1FM	572,461	106.010	624,428	589,027	541,313		9,494			4.302	5.001	MON	2,112	24,477	04/12/2012.	11/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37				1FM	418,807	106.000	443,935	418,807	408,477		3,088			6.250	7.338	MON	2,181	26,145	03/31/2009.	07/26/2037.
47232V AM 4	JMAC 2009-R4 3A2 SUB SSUP 6.25 07/26/37				1FM	295,569	105.500	311,825	295,569	222,222		1,039			6.250	9.683	MON	1,539	18,452	03/31/2009.	07/26/2037.
47232V AN 2	JMAC 2009-R4 3A3 SUB SSUP 6.25 07/26/37				1FM	134,349	85.700	115,137	134,349	14,979		(1,813)			6.250	56.975	MON	700	8,387	03/31/2009.	07/26/2037.

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
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37				1FM	134,349	28.944	38,886	134,349	21		(1,121)			6.250	9,999.000	MON	700	8,387	03/31/2009	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37				1FM	16,649	2.660	159	5,994	0		0	1		6.250	9,999.000	MON	31	1,643	03/31/2009	07/26/2037
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36				1FM	34,971	100.000	34,839	34,838	34,810		206			5.750	5.354	MON	167	2,007	03/31/2009	02/26/2036
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36				1FM	199,508	103.413	205,538	198,754	146,538		6,895			5.750	12.718	MON	952	11,423	03/31/2009	02/26/2036
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36				1FM	64,610	59.659	38,727	64,913	25,340		(2,594)	0		5.750	5.946	MON	311	3,925	03/31/2009	02/26/2036
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035				1FM	1,315,000	87.000	1,561,843	1,795,221	1,427,942		78,113			0.854	5.782	MON	298	13,594	07/09/2008	12/25/2035
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035				1FM	3,848,118	95.580	3,945,592	4,128,052	3,890,552		94,079			1.026	3.651	MON	824	26,562	02/25/2016	08/25/2035
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46				1FM	1,803,866	60.500	1,091,339	1,803,866	831,215		15,673			5.651	7.776	MON	8,495	50,672	12/12/2006	10/25/2046
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037				1FM	186,425	99.950	198,754	198,853	195,831		5,830			0.906	3.336	MON	35	1,257	05/29/2013	03/25/2037
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037				1FM	289,491	99.448	323,021	324,814	314,793		19,318			0.936	6.605	MON	59	2,152	09/06/2013	04/25/2037
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35				1FM	1,376,406	105.720	1,455,141	1,376,410	1,376,410					4.884	4.934	MON	5,602	65,159	06/16/2005	08/25/2035
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036				1FM	476,376	45.568	217,075	476,377	49,079		10,343			6.032	70.427	MON	2,395	14,323	11/03/2006	10/25/2036
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036				1FM	520,328	99.838	519,484	520,328	484,811		19,216			4.192	8.614	MON	1,818	22,031	12/12/2005	01/25/2036
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036				1FM	1,696,875	92.973	1,859,464	2,000,000	1,809,038		50,484			0.864	3.295	MON	336	15,347	09/18/2014	07/25/2036
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34				1FM	11,895	100.318	11,933	11,895	10,960		782			5.170	12.429	MON	51	615	06/22/2004	06/25/2034
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36				1FM	116,726	99.388	132,424	133,239	23,698	0	88,909			5.230	267.339	MON	581	6,829	01/20/2006	02/25/2036
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35				1FM	899,939	86.015	912,996	1,061,433	894,662		20,763			3.652	6.480	MON	3,230	31,548	02/24/2016	08/25/2035
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36				1FM	417,432	82.250	343,552	417,693	303,622		1,848			5.500	7.899	MON	1,914	23,614	02/13/2006	02/25/2036
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35				1FM	2,088,138	81.000	2,099,308	2,591,738	1,998,360		14,214			3.090	5.289	MON	6,674	62,667	02/16/2016	07/25/2035
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035				1FM	591,797	92.258	613,891	665,407	588,016		9,667			3.074	4.750	MON	1,705	14,536	02/26/2016	08/25/2035
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036				1FM	811,734	90.360	850,415	941,141	824,816		38,735			0.906	5.110	MON	166	5,982	11/06/2015	06/25/2036
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31				1FM	217,881	97.000	248,185	255,861	238,438		4,899			3.375	5.679	MON	720	8,635	05/16/2002	08/25/2031
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036				1FM	3,877,431	82.250	3,608,698	4,387,475	3,784,110		32,058	84,085		5.950	3.805	MON	21,755	189,408	02/18/2014	11/25/2036
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37				1FM	4,111,091	71.250	3,854,148	5,409,331	3,602,746		(44,152)			6.015	5.190	MON	27,112	254,773	03/06/2014	07/25/2037
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38				1FM	1,934,320	89.250	2,022,287	2,265,868	1,964,477		85,602			0.956	7.362	MON	421	13,110	03/04/2016	01/25/2038
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033				1FM	623,689	101.112	628,070	621,165	621,291		(2,934)			5.500	5.393	MON	2,847	25,623	03/03/2016	06/25/2033
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37				1FM	2,901,113	72.375	2,822,104	3,899,280	2,858,323		46,945			2.764	5.689	MON	8,980	87,526	02/17/2016	05/25/2037
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36				1FM	662,914	93.074	666,568	716,172	669,561		11,332			3.003	4.760	MON	1,792	17,339	02/24/2016	09/25/2036
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36				1FM	1,117,747	96.340	1,139,546	1,182,838	1,116,055		10,307			3.048	4.312	MON	3,004	28,269	02/23/2016	10/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					68,884,586	XXX	67,166,863	78,225,617	62,178,134	11,800	1,340,115	202,723	0	XXX	XXX	XXX	220,586	2,320,952	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050				1FE	869,501	99.574	865,795	869,503	869,481					2.543	2.557	MON	1,843	22,688	10/23/2014	04/20/2050
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					869,501	XXX	865,795	869,503	869,481	0	0	0	0	XXX	XXX	XXX	1,843	22,688	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026				1FE	1,990,000	100.625	2,012,500	2,000,000	1,994,446		1,575			3.700	3.809	FMAN	12,333	74,000	01/16/2014	02/01/2026
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44				2AM	2,799,188	98.953	2,770,688	2,800,000	2,799,490		72			4.277	4.304	MJSD	8,649	119,756	09/08/2014	09/05/2044
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027				1AM	2,813,515	93.020	2,790,600	3,000,000	2,810,502		(3,013)			7.500	7.500	JAJO	34,754	252,827	07/23/2015	07/20/2027
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024				1FE	1,993,000	100.040	2,000,800	2,000,000	1,997,423		1,317			2.080	1.546	JAJO	9,013	36,044	05/06/2013	07/15/2024
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		C		1FE	1,119,178	97.410	1,088,151	1,117,083	1,118,807		(561)			3.470	3.438	MON	646	38,763	07/16/2015	10/25/2027
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025				1FE	997,365	100.084	1,000,842	1,000,000	998,954		591			2.032	1.485	JAJO	4,233	17,353	05/15/2013	04/21/2025
14310G AA 8	CGMS 2013-3A A1A CLO FLT 07/15/2025				1FE	1,976,000	99.950	1,999,000	2,000,000	1,990,780		3,922			2.000	1.597	JAJO	8,667	34,409	06/18/2013	07/15/2025
17178X AL 1	CIFC 2007-2A B CLO MEZ SEQ FLT 04/15/21				1FE	1,947,500	99.740	1,994,800	2,000,000	2,000,000		30,358			1.630	2.981	JAJO	7,063	26,844	05/27/2015	04/15/2021

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
19624V AB 3	CAFL 2015-1 B ABS MEZ 3.757 10/15/2047				1FE	991,000	99.935	990,356	991,000	990,674		(280)			3.757	3.753	MON	3,103	37,232	10/22/2015.	10/15/2047.
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45				2AM	982,500	100.059	983,076	982,500	982,500					3.262	3.275	FMAN	3,650	32,049	01/22/2015.	02/20/2045.
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028		C		1FE	1,058,283	99.051	1,048,499	1,058,545	1,058,325		92			3.810	3.850	MON	1,905	40,331	07/24/2015.	07/14/2028.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45				1AM	2,475,000	98.898	2,447,736	2,475,000	2,447,736	26,486	0			3.484	3.499	JAJO	15,809	87,187	10/14/2015.	10/25/2045.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045				2AM	495,000	95.497	472,711	495,000	495,000					5.216	5.250	JAJO	5,092	25,819	07/24/2015.	07/20/2045.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		C		1FE	991,172	101.250	1,003,562	991,172	991,172					4.947	4.998	MON	2,179	49,033	06/15/2015.	06/15/2040.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49				1FE	2,887,343	101.000	2,916,220	2,887,347	2,887,342		(16)			3.353	3.376	MON	1,882	96,801	06/19/2015.	06/24/2049.
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027				1AM	2,417,042	93.260	2,331,500	2,500,000	2,387,667		(29,375)			6.800	6.800	JAJO	26,836	246,265	06/11/2015.	07/19/2027.
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28				1FE	1,500,000	100.610	1,509,150	1,500,000	1,500,037		24			3.000	3.011	JAJO	9,375	41,125	10/14/2015.	01/16/2028.
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021				1FE	486,250	97.870	489,350	500,000	495,068		6,069			2.131	3.092	JAJO	2,161	9,238	07/31/2015.	07/20/2021.
46617Y AC 7	JFIN 2015-1A B2 CLO MEZ 4.033 03/15/2026				1FE	1,500,000	100.320	1,504,800	1,500,000	1,500,000					4.033	4.053	MJSD	2,689	60,495	03/30/2015.	03/15/2026.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020				1FE	2,250,000	100.000	2,250,000	2,250,000	2,250,000					3.600	3.616	JAJO	15,525	81,000	04/09/2015.	04/22/2020.
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27				1FE	2,000,000	101.110	2,022,200	2,000,000	2,000,000					3.620	3.636	JAJO	14,279	88,891	06/26/2015.	07/20/2027.
48249V AA 9	KKR 2013-1A A1 CLO FLT 07/15/2025				1FE	1,965,000	99.800	1,996,000	2,000,000	1,986,584		5,858			2.030	1.704	JAJO	8,797	35,022	06/04/2013.	07/15/2025.
48250R AU 0	KKR 12 B2 CLO MEZ SEQ 4.205 07/15/2027				1FE	2,000,000	100.840	2,016,800	2,000,000	2,000,000					4.205	4.227	JAJO	18,222	99,051	07/10/2015.	07/15/2027.
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027				1AM	1,926,320	90.875	1,817,500	2,000,000	1,887,493		(4,351)			6.800	6.800	JAJO	23,840	129,100	06/30/2015.	07/15/2027.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045				1FE	2,005,135	96.695	1,938,990	2,005,260	2,003,261		492			2.980	3.026	MON	2,656	59,757	01/23/2015.	01/15/2045.
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024				1FE	2,000,000	99.000	1,980,000	2,000,000	2,000,000					2.041	2.046	JAJO	8,278	35,124	06/04/2013.	07/22/2024.
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024				1FE	975,000	97.500	975,000	1,000,000	985,978		3,338			2.581	2.888	JAJO	5,234	23,052	06/26/2013.	07/22/2024.
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28				1FE	2,499,932	100.010	2,500,250	2,500,000	2,500,000		69			3.440	3.454	FMAN	8,600	62,828	02/12/2016.	02/25/2028.
65251V AL 4	NWSTR 2015-2A A2 CLO SEQ SSNR 3.461 27				1FE	1,499,586	99.800	1,497,000	1,500,000	1,499,746		90			3.461	3.481	FMAN	5,192	62,010	09/03/2015.	08/25/2027.
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47				1FE	999,991	100.150	1,001,500	1,000,000	999,996		4			3.211	3.233	MON	1,427	32,110	11/06/2015.	11/15/2047.
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28				1FE	2,948,577	100.300	3,009,000	3,000,000	2,955,944		7,355			3.630	4.040	MON	3,933	90,750	03/15/2016.	11/20/2028.
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027				1FE	965,938	99.840	998,400	1,000,000	971,400		5,462			2.331	2.807	JAJO	4,727	15,983	02/22/2016.	07/20/2027.
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027				1FE	497,696	101.122	505,609	500,000	498,263		401			2.980	3.092	MON	662	14,900	07/23/2015.	07/15/2027.
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025				1FE	836,424	100.060	837,017	836,515	836,433		24			3.260	3.287	MON	455	13,484	06/21/2016.	08/25/2025.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46				3AM	997,500	100.363	1,001,116	997,500	997,507		7			3.832	3.850	FMAN	3,822	20,599	05/04/2016.	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46				3AM	997,500	100.435	1,001,838	997,500	997,510		10			4.377	4.401	FMAN	4,366	23,528	05/04/2016.	05/25/2046.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039				1FE	716,660	96.470	691,368	716,667	716,667					3.510	3.536	MON	769	25,155	02/19/2014.	02/22/2039.
88432G AJ 6	WINDR 2015-2A A2 CLO SEQ SSNR 3.11 10/27				1FE	1,500,000	100.400	1,506,000	1,500,000	1,500,000					3.110	3.122	JAJO	9,848	46,650	09/24/2015.	10/15/2027.
915328 AL 2	UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28				1FE	1,000,000	100.800	1,008,000	1,000,000	1,000,000					3.950	4.049	JAJO	7,790	18,324	03/23/2016.	04/20/2028.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45				2AM	1,975,000	99.188	1,958,953	1,975,000	1,975,000					4.080	4.101	MJSD	3,581	80,580	05/19/2015.	06/15/2045.
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027				1FE	490,331	100.041	490,699	490,497	483,799		12			2.750	2.700	MON	1,124	13,489	02/20/2015.	05/20/2027.
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26				1FE	1,000,000	100.050	1,000,500	1,000,000	1,000,000					3.570	3.586	JAJO	6,545	35,700	09/08/2014.	07/25/2026.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						65,465,924	XXX	65,358,081	66,066,586	65,491,502	26,486	29,547	0	0	XXX	XXX	XXX	319,710	2,432,658	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						166,962,372	XXX	165,682,432	176,836,454	160,263,787	35,915	1,340,600	202,723	0	XXX	XXX	XXX	884,029	5,975,679	XXX	XXX
Hybrid Securities - Issuer Obligations																					
58551T AA 5	MELLON CAP IV 6.244 06/29/49 1			2	2FE	2,000,000	81.250	1,625,000	2,000,000	2,000,000					4.000	4.000	MJSD	2,667	81,111	06/12/2007.	06/29/2049.
4299999. Hybrid Securities - Issuer Obligations						2,000,000	XXX	1,625,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	2,667	81,111	XXX	XXX
4899999. Total - Hybrid Securities						2,000,000	XXX	1,625,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	2,667	81,111	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						82,094,718	XXX	80,838,117	79,399,749	79,946,719	(2,371)	(585,882)	0	0	XXX	XXX	XXX	950,380	3,205,241	XXX	XXX

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
7899999. Total - Residential Mortgage-Backed Securities						69,318,326	XXX	67,611,017	78,659,360	62,611,878	11,800	1,340,115	202,723	0	XXX	XXX	XXX	222,343	2,342,884	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						869,501	XXX	865,795	869,503	869,481	0	0	0	0	XXX	XXX	XXX	1,843	22,688	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						175,778,217	XXX	173,367,684	174,076,700	174,928,522	26,486	(353,248)	0	0	XXX	XXX	XXX	994,611	6,094,389	XXX	XXX
8399999. Grand Total - Bonds						328,060,762	XXX	322,682,613	333,005,312	318,356,600	35,915	400,986	202,723	0	XXX	XXX	XXX	2,169,176	11,665,202	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 Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
025816 BL 2	AMERICAN EXPRESS C 4.90			1,000,000.000		0.950	950,000	95.000	950,000	1,000,000	14,428	49,000		(143)	(4)		(147)		P3UFE	02/25/2015.
064058 AB 6	BANK OF NY MELLON D 4.50			1,000,000.000		0.908	907,500	90.750	907,500	1,000,000	1,375	45,000		(4,994)	(6)		(5,000)		P2UFE	05/10/2013.
064058 AF 7	BANK OF NY MELLON F 4.625			2,000,000.000		0.918	1,835,000	91.750	1,835,000	2,000,000	38,542			(165,111)	111		(165,000)		P2UFE	07/25/2016.
19075Q AC 6	COBANK ACB 6.25			1,500,000.000		1.023	1,533,750	102.250	1,533,750	1,500,000		45,052		33,750			33,750		P2UFE	04/05/2016.
316773 60 5	FIFTH THIRD BANK I 6.625			40,000.000	25.00	25.000	1,000,000	27.220	1,088,800	1,000,000	16,562	49,687					0		P3LFE	12/04/2013.
316773 CM 0	FIFTH THIRD BANK 5.10			1,000,000.000		0.930	930,000	93.000	930,000	1,000,000	30,000	25,500		35,000			35,000		P3UFE	05/13/2013.
369604 BQ 5	GEN ELECTRIC CO 5.00 D			2,188,000.000		1.040	2,275,520	104.000	2,275,520	2,209,880	4,862	98,764		69,544	(3,904)		65,640		P1UFE	01/20/2016.
38145G 30 8	GOLDMAN SACHS GP J 5.50			40,000.000	25.00	23.750	950,000	25.300	1,012,000	1,000,000		55,000					0		P3LFE	04/18/2013.
459745 70 9	INTL LEASE FIN B 5.59			20.000	10,000.00	32,000.000	640,000	70,000.000	1,400,000	2,000,000		28,581					0		P3UFE	04/20/2006.
46625H JQ 4	JPMORGAN CHASE 6.75			1,000,000.000		1.078	1,077,500	107.750	1,077,500	1,000,000	28,125	67,500		(3,748)	(2)		(3,750)		P2UFE	01/14/2014.
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15			1,000,000.000		0.953	952,500	95.250	952,500	1,000,000	8,583	51,500		5,001	(1)		5,000		P2UFE	04/16/2013.
55261F AG 9	M&T BANK CORP E 6.45			2,000,000.000		1.074	2,147,500	107.375	2,147,500	2,000,000	48,733	129,000		47,502	(2)		47,500		P2UFE	02/06/2014.
59156R BP 2	METLIFE INC C 5.25			2,000,000.000		1.015	2,030,000	101.500	2,030,000	2,000,000	4,667	105,000		20,000			20,000		P2UFE	05/27/2015.
61747S 50 4	MORGAN STANLEY A 6.1856			100,000.000	25.00	18.700	1,870,000	22.910	2,291,000	2,500,000	25,556	101,668					0		P3LFE	06/27/2006.
665859 AQ 7	NORTHERN TRST CO D 4.60			2,000,000.000		0.960	1,920,000	96.000	1,920,000	2,000,000	36,544			(80,113)	113		(80,000)		P2UFE	08/01/2016.
693475 85 7	PNC FINANCIAL P 6.125			80,000.000	25.00	27.300	2,184,000	27.300	2,184,000	2,000,000		122,500		(92,000)			(92,000)		P2LFE	04/19/2012.
693475 AK 1	PNC FINANCIAL SER 0 6.75 12/31/49			2,000,000.000		1.073	2,145,000	107.250	2,145,000	2,000,000		135,000		25,000			25,000		P2UFE	07/20/2011.
78409B 20 7	SCE TRUST III 5.75 (SO CAL ED)			40,000.000	25.00	25.630	1,025,200	25.630	1,025,200	1,000,000		57,500		(44,800)			(44,800)		P2LFE	02/27/2014.
857477 60 8	STATE STREET CORP D 5.90			70,000.000	25.00	25.870	1,810,900	25.870	1,810,900	1,764,400		103,236		(128,100)			(128,100)		P2LFE	02/26/2014.
902973 15 5	US BANCORP SERIES B F/R			100,000.000	0.01	21.550	2,155,000	21.550	2,155,000	2,500,000	22,361	88,958		(31,000)			(31,000)		P2LFE	03/22/2006.
902973 86 6	US BANCORP SER A V/R			1,000.000	0.01	873.450	873,450	873.450	873,450	725,000		35,584		93,450			93,450		P2LFE	09/21/2011.
949746 55 6	WELLS FARGO CO 5.85			40,000.000	1.67	25.130	1,005,200	25.130	1,005,200	1,000,000		58,501		(41,600)			(41,600)		P2LFE	07/15/2013.
949746 PM 7	WELLS FARGO CO K 7.98 3/29/2049			1,000,000.000		1.045	1,045,000	104.500	1,045,000	1,056,250	23,497	79,800		13,567	(8,567)		5,000		P2LFE	09/21/2010.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							33,263,020	XXX	34,594,820	35,255,530	303,836	1,532,331	0	(248,794)	(12,263)	0	(261,057)	0	XXX	XXX
8999999. Total - Preferred Stocks							33,263,020	XXX	34,594,820	35,255,530	303,836	1,532,331	0	(248,794)	(12,263)	0	(261,057)	0	XXX	XXX

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00123Q 10 4	AGNC INVESTMENT CORP			76,667.000	1,389,973	18.130	1,389,973	1,732,777	13,800	177,867		60,567		60,567		L	12/06/2013.
037347 10 1	ANWORTH MORTGAGE ASSET CORP			141,000.000	728,970	5.170	728,970	692,890	21,150	84,600		115,620		115,620		L	12/09/2013.
06738E 20 4	BARCLAYS PLC-SPONS ADR		C	100,000.000	1,100,000	11.000	1,100,000	1,548,170		25,484		490,170	686,170	(196,000)		L	03/14/2014.
09628D 10 4	BLUESTEM GROUP INC			1,378.000	1,516	1.100	1,516	9,561				2,515	5,064	(2,549)		U	12/31/2014.
12673A 10 8	CYS INVESTMENTS INC			252,500.000	1,951,825	7.730	1,951,825	2,313,371		255,025		151,500		151,500		L	12/06/2013.
24703L 10 3	DELL TECHNOLOGIES-CL V			2,229.000	122,528	54.970	122,528	105,209				17,319		17,319		L	09/07/2016.
37045V 10 0	GENERAL MOTORS CO			69,400.000	2,417,896	34.840	2,417,896	2,360,631		105,488		57,602		57,602		L	07/24/2015.
55378A 10 5	MTGE INVESTMENT CORP			75,850.000	1,190,845	15.700	1,190,845	1,521,100	30,340	121,360		131,979		131,979		L	12/09/2013.
695042 10 1	PACIFIC VENTURES GROUP INC			1,000.000	1,430	1.430	1,430	204,000				680		680		U	11/20/1996.
90187B 10 1	TWO HARBORS INVESTMENT CORP			141,000.000	1,229,520	8.720	1,229,520	1,384,581	33,840	133,950		269,271	181,851	87,420		L	12/06/2013.
92553P 20 1	VIACOM INC CLASS B			17,217.000	604,317	35.100	604,317	763,820	3,443	24,104		(104,335)		(104,335)		L	08/21/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					10,738,820	XXX	10,738,820	12,636,110	102,573	927,879	0	1,192,888	873,085	319,803	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
59530Z ZZ 3	MID-CONTINENT ASSURANCE COMPANY			100,000.000	20,124,353	201.244	20,124,353	5,000,000				865,257		865,257		K	08/31/1992.
595301 ZZ 8	MID-CONTINENT EXCESS AND SURPLUS INS			100.000	17,788,468	177,884.680	17,788,468	15,000,000				340,360		340,360		K	12/29/2009.
595302 ZZ 6	MID-CONTINENT SPECIALTY INS SERV INC			1,000.000	50,000	50.000	50,000	50,000						0		K	06/15/2009.
67920@ 10 4	OKLAHOMA SURETY COMPANY			10,000.000	16,192,411	1,619.241	16,192,411	3,400,000				691,237		691,237		K	12/31/1980.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					54,155,232	XXX	54,155,232	23,450,000	0	0	0	1,896,854	0	1,896,854	0	XXX	XXX
9799999. Total - Common Stock					64,894,052	XXX	64,894,052	36,086,110	102,573	927,879	0	3,089,742	873,085	2,216,657	0	XXX	XXX
9899999. Total Common and Preferred Stock					98,157,072	XXX	99,488,872	71,341,640	406,409	2,460,210	0	2,840,948	873,085	1,955,600	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total $ value (included in Column 8) of all such issues $.....2,946.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
419791 VT 2	HAWAII ST SER DT 5.00 11/01/2017		03/31/2016	Payment on Intercompany Balance		1,066,580	1,000,000	20,833
1799999. Total - Bonds - U.S. States, Territories & Possessions						1,066,580	1,000,000	20,833
Bonds - U.S. Political Subdivisions of States								
075549 CE 3	BEAVERTON OR SCH 5.00 06/15/2017		03/31/2016	Payment on Intercompany Balance		1,051,540	1,000,000	14,722
421722 R6 8	HAZELWOOD SD-A-PREREF-MO 5 20 3/1/20		03/31/2016	Payment on Intercompany Balance		181,932	175,000	729
421722 S2 6	HAZELWOOD MO SCH DIST UNREF 5.00 3/1/20		03/31/2016	Payment on Intercompany Balance		338,029	325,000	1,354
702333 4U 6	PASADENA TX 5.00 02/15/2022		03/31/2016	Payment on Intercompany Balance		1,295,794	1,130,000	7,219
799017 KR 8	SAN MATEO HSD-B 1.523 09/01/2017		03/31/2016	Payment on Intercompany Balance		755,768	750,000	952
864813 WB 2	SUFFOLK VA SER A 5.00 08/01/17		03/31/2016	Payment on Intercompany Balance		1,057,010	1,000,000	8,333
2499999. Total - Bonds - U.S. Political Subdivisions of States						4,680,072	4,380,000	33,310
Bonds - U.S. Special Revenue and Special Assessment								
346668 DK 9	FORSYTH MT POLL 2.00 08/01/2023 NWE		08/05/2016	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	
373539 4G 7	GA HSG & FIN AMT A-2 3.10 12/01/2031		05/17/2016	CITIGROUP		2,500,000	2,500,000	
373539 4H 5	GA HSG & FIN AMT A-2 3.30 12/01/2034		05/17/2016	CITIGROUP		2,000,000	2,000,000	
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		06/10/2016	RBC CAPITAL MARKETS		500,000	500,000	515
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031		06/09/2016	RBC CAPITAL MARKETS		500,000	500,000	
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033		06/09/2016	RBC CAPITAL MARKETS		500,000	500,000	
48542K P9 4	KS ST DEV 4.00 11/01/19		03/31/2016	Payment on Intercompany Balance		1,099,370	1,000,000	16,667
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034		03/31/2016	Payment on Intercompany Balance		872,098	864,447	2,197
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		03/31/2016	Payment on Intercompany Balance		1,077,650	1,000,000	16,667
64987B NQ 7	NY HSG FIN AGY C 2.75 11/01/2031		06/22/2016	MORGAN STANLEY		1,000,000	1,000,000	
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030		03/31/2016	Payment on Intercompany Balance		530,495	500,000	7,729
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		02/17/2016	GEORGE K BAUM & COMPANY		2,000,000	2,000,000	
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		02/17/2016	GEORGE K BAUM & COMPANY		3,000,000	3,000,000	
684545 WW 2	ORNG CNTY FL TOURIST 5.00 10/01/2019		03/31/2016	Payment on Intercompany Balance		1,062,460	1,000,000	25,000
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018		03/31/2016	Payment on Intercompany Balance		542,325	500,000	7,361
721901 JB 3	PIMA CNTY AZ 5.00 12/15/2036		03/31/2016	Payment on Intercompany Balance		1,002,573	975,000	14,354
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043		06/29/2016	CITIGROUP		544,265	500,000	
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		03/31/2016	Payment on Intercompany Balance		999,970	1,000,000	2,604
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						21,731,206	21,339,447	93,094
Bonds - Industrial and Miscellaneous								
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		02/25/2016	BANC OF AMERICA SECURITIES		1,152,443	1,340,050	191
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018		03/31/2016	Payment on Intercompany Balance		1,107,405	1,000,000	14,672
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		02/19/2016	CANTOR FITZGERALD & CO.		2,473,385	2,909,865	4,266
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021		06/29/2016	JP MORGAN SECURITIES INC.		999,990	1,000,000	
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		03/16/2016	BANC OF AMERICA SECURITIES		1,204,265	1,296,216	2,004
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		02/26/2016	BANC OF AMERICA SECURITIES		832,424	967,935	73
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		02/22/2016	BANC OF AMERICA SECURITIES		1,040,155	1,092,743	2,076
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		117,631	125,140	
438516 BM 7	HONEYWELL INTL 1.85 11/01/2021		10/24/2016	DEUTSCHE BANK		1,999,900	2,000,000	
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		4,786,716	5,134,928	503
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28		02/12/2016	WELLS FARGO BROKERAGE SERVICES		2,499,932	2,500,000	
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28		03/15/2016	BANC OF AMERICA SECURITIES		1,948,750	2,000,000	
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		02/22/2016	BANC OF AMERICA SECURITIES		965,938	1,000,000	2,070
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022		03/31/2016	Payment on Intercompany Balance		559,531	563,000	8,113
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		02/24/2016	CS FIRST BOSTON		1,085,704	1,292,986	3,364

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
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/21/2016	CITIGROUP		999,891	1,000,000	
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		02/16/2016	CANTOR FITZGERALD & CO		2,526,730	3,138,795	4,675
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		02/26/2016	CANTOR FITZGERALD & CO		763,826	858,834	64
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/04/2016	BARCLAYS CAPITAL		1,000,000	1,000,000	
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/04/2016	BARCLAYS CAPITAL		1,000,000	1,000,000	
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		2,188,303	2,563,166	588
883556 BN 1	THERMO FISHER 3.00 04/15/2023		04/04/2016	BANC OF AMERICA SECURITIES		2,487,800	2,500,000	
915328 AL 2	UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28		03/23/2016	CITIGROUP		1,000,000	1,000,000	
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		03/03/2016	CITIGROUP		702,744	699,901	321
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		02/17/2016	AMHERST SECURITIES CORP		3,245,890	4,356,899	6,169
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		02/24/2016	BANC OF AMERICA SECURITIES		836,309	903,813	1,928
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		02/23/2016	BANC OF AMERICA SECURITIES		1,453,850	1,539,484	2,924
3899999. Total - Bonds - Industrial and Miscellaneous						40,979,512	44,783,755	54,001
8399997. Total - Bonds - Part 3						68,457,370	71,503,202	201,239
8399998. Total - Bonds - Summary Item from Part 5						1,004,994	1,000,000	1,468
8399999. Total - Bonds						69,462,364	72,503,202	202,706
Preferred Stocks - Industrial and Miscellaneous								
064058 AF 7	BANK OF NY MELLON F 4.625		07/25/2016	MORGAN STANLEY		2,000,000	2,000,000.00	
19075Q AC 6	COBANK ACB 6.25		04/05/2016	JP MORGAN SECURITIES INC		1,500,000	1,500,000.00	
369604 BQ 5	GEN ELECTRIC CO 5.00 D		01/20/2016	Exchanged		2,209,880	2,188,000.00	
665859 AQ 7	NORTHERN TRST CO D 4.60		08/01/2016	MORGAN STANLEY		2,000,000	2,000,000.00	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						7,709,880	XXX	0
8999997. Total - Preferred Stocks - Part 3						7,709,880	XXX	0
8999999. Total - Preferred Stocks						7,709,880	XXX	0
Common Stocks - Industrial and Miscellaneous								
24703L 10 3	DELL TECHNOLOGIES-CL V		09/07/2016	Exchanged	2,229.000	105,209	XXX	
30303# 10 7	FACILITY INSURANCE HOLDING CORP CL		12/31/2015	Private Placement	12,936.000	0	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						105,209	XXX	0
9799997. Total - Common Stocks - Part 3						105,209	XXX	0
9799999. Total - Common Stocks						105,209	XXX	0
9899999. Total - Preferred and Common Stocks						7,815,089	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						77,277,453	XXX	202,706

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																				
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		09/01/2016.	MBS Paydown		11,580	11,580	11,580	11,580				0		11,580			0	650	03/01/2017.
0599999.	Total - Bonds - U.S. Government					11,580	11,580	11,580	11,580	0	0	0	0	0	11,580	0	0	0	650	XXX
Bonds - U.S. States, Territories and Possessions																				
302024 EC 4	EXETER TWP PA SD 0.00 5/15/2016		05/15/2016.	Maturity		3,510,000	3,510,000	2,971,601	3,472,652		37,348		37,348		3,510,000			0		05/15/2016.
917542 MJ 8	UTAH ST A 5.00 07/01/2016		07/01/2016.	Maturity		1,000,000	1,000,000	1,171,350	1,013,497		(13,497)		(13,497)		1,000,000			0	50,000	07/01/2016.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					4,510,000	4,510,000	4,142,951	4,486,149	0	23,851	0	23,851	0	4,510,000	0	0	0	50,000	XXX
Bonds - U.S. Political Subdivisions of States																				
283734 FB 2	EL PASO TX REF 5.00 08/15/2016		08/15/2016.	Maturity		1,000,000	1,000,000	1,126,690	1,012,720		(12,720)		(12,720)		1,000,000			0	50,000	08/15/2016.
686053 DD 8	OR SCH BRDS TXB 5.023 06/30/2016		06/30/2016.	Maturity		3,220,000	3,220,000	3,393,816	3,234,952		(14,952)		(14,952)		3,220,000			0	80,870	06/30/2016.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					4,220,000	4,220,000	4,520,506	4,247,671	0	(27,671)	0	(27,671)	0	4,220,000	0	0	0	130,870	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
011855 BK 8	ALASKA ST LN 5.00 06/01/2017		06/01/2016.	Call		1,400,000	1,400,000	1,472,744	1,405,144		(5,144)		(5,144)		1,400,000			0	35,000	06/01/2017.
01728A W8 5	ALLEGHENY CNTY PA SER A 5.00 05/15/2016		05/15/2016.	Maturity		2,100,000	2,100,000	2,310,399	2,113,915		(13,915)		(13,915)		2,100,000			0	52,500	05/15/2016.
01852L BC 3	ALLIANCE ARPT AUTH-TX 4.85 04/21 (FDX)		04/01/2016.	Call		1,000,000	1,000,000	1,000,000	999,978		22		22		1,000,000			0	24,250	04/01/2021.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		12/01/2016.	MBS Paydown		228,597	228,597	228,597	228,597				0		228,597			0	3,822	07/01/2043.
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		12/01/2016.	Partial Call		559,336	559,336	583,443	575,094		(15,758)		(15,758)		559,336			0	15,320	12/01/2039.
051589 AK 5	AURORA COLO SWR 4.125 08/01/2017		12/05/2016.	Call		1,400,000	1,400,000	1,489,110	1,408,628		(8,628)		(8,628)		1,400,000			0	77,642	08/01/2017.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		12/01/2016.	MBS Paydown		129,415	129,415	129,415	129,415				0		129,415			0	2,060	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		12/01/2016.	MBS Paydown		158,695	158,695	158,298	158,352		207		207		158,695			0	2,870	02/01/2042.
130575 Z7 1	CA RURAL HOME MTG 5.30 02/01/49		01/01/2016.	Partial Call		110,000	110,000	112,338	111,364		(1,364)		(1,364)		110,000			0	391	02/01/2049.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		12/01/2016.	MBS Paydown		32,528	32,528	32,528	32,528				0		32,528			0	568	02/01/2044.
246395 MC 8	DE HSG AUTH D 4.30 07/01/2017		01/01/2016.	Sinking Fund Redemption		115,000	115,000	113,103	114,125		327		327		115,000			0	2,473	07/01/2017.
246395 MC 8	DE HSG AUTH D 4.30 07/01/2017		07/01/2016.	Call		300,000	300,000	295,050	297,718		2,830		2,830		300,000			0	12,900	07/01/2017.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		07/01/2016.	Sinking Fund Redemption		40,000	40,000	41,584	40,986		(946)		(946)		40,000			0	984	07/01/2029.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		12/01/2016.	Partial Call		45,000	45,000	46,782	46,110		(1,113)		(1,113)		45,000			0	2,001	07/01/2029.
254845 AN 0	DIST COL WTR & SWR 6.00 10/01/2016		10/01/2016.	Maturity		2,000,000	2,000,000	2,395,080	2,047,419		(47,419)		(47,419)		2,000,000			0	120,000	10/01/2016.
296122 US 1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044		12/01/2016.	MBS Paydown		377,055	377,055	377,055	377,055				0		377,055			0	9,179	08/01/2044.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		10/15/2016.	Partial Call		10,000	10,000	10,275	10,270		(270)		(270)		10,000			0	277	04/15/2025.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		12/01/2016.	MBS Paydown		200,117	200,117	200,117	200,117				0		200,117			0	2,943	07/01/2041.
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016		06/01/2016.	Maturity		150,000	150,000	150,000	150,000		0		0		150,000			0	4,478	06/01/2016.
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043		12/01/2016.	MBS Paydown		410,411	410,411	393,995	394,689		13,098		13,098		410,411			0	6,010	06/01/2043.
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		12/26/2016.	MBS Paydown		2,878	2,878	2,878			13		13		2,878			0	24	07/01/2032.
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM		07/01/2016.	Paydown		1,186,477	1,285,000	966,963	1,194,343		(7,866)		(7,866)		1,186,477			0		07/01/2017.
462583 BC 8	IA ST VISION SPL F 5.50 02/15/2016		02/15/2016.	Maturity		2,000,000	2,000,000	2,311,300	2,006,338		(6,338)		(6,338)		2,000,000			0	55,000	02/15/2016.
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		11/01/2016.	Partial Call		115,000	115,000	100,625	101,930		13,070		13,070		115,000			0	3,539	10/01/2039.
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		12/01/2016.	Call		324,800	320,000	280,000	283,631		36,369		36,369		320,000		4,800	4,800	18,000	10/01/2039.
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		06/01/2016.	Call		360,500	350,000	353,500	352,245		(124)		(124)		352,120		8,380	8,380	9,188	12/01/2032.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		08/15/2016.	Partial Call		100,000	100,000	104,550	102,953		(2,953)		(2,953)		100,000			0	3,455	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		12/01/2016.	Partial Call		100,000	100,000	100,000	100,000				0		100,000			0	1,837	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		12/01/2016.	Partial Call		130,000	130,000	130,000	130,000				0		130,000			0	1,825	11/01/2041.
54627D BV 2	LOUISIANA HSG CORP A 3.05 12/01/2038		12/01/2016.	MBS Paydown		509,144	509,144	509,144	509,144		(0)		(0)		509,144			0	8,127	12/01/2038.

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
546589 QM 7	LOUISVILLE ETC SWR 5.00 05/15/2016		05/15/2016.	Maturity		3,000,000	3,000,000	3,363,960	3,022,214		(22,214)		(22,214)		3,000,000			0	75,000	05/15/2016.
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045		11/17/2016.	Partial Call		5,000	5,000	5,384	5,368		(367)		(367)		5,000			0	200	11/15/2045.
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043		12/01/2016.	MBS Paydown		160,007	160,007	160,007	160,007				0		160,007			0	3,716	07/01/2043.
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039		09/03/2016.	Partial Call		515,000	515,000	551,977	547,038		(32,038)		(32,038)		515,000			0	6,150	06/01/2039.
594659 AQ 7	MICH ST HSG 5.00 12/01/2027		06/01/2016.	Partial Call		835,000	835,000	904,789	876,668		(41,668)		(41,668)		835,000			0	20,875	12/01/2027.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		12/01/2016.	MBS Paydown		289,630	289,630	289,630	289,630				0		289,630			0	5,200	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		12/01/2016.	MBS Paydown		275,883	275,883	275,883	275,883				0		275,883			0	4,733	02/01/2045.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		12/01/2016.	MBS Paydown		170,023	170,023	170,023	170,024		(0)		(0)		170,023			0	3,397	04/01/2045.
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		12/01/2016.	Partial Call		315,000	315,000	330,860	326,996		(11,996)		(11,996)		315,000			0	7,741	07/01/2031.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		12/01/2016.	MBS Paydown		189,202	189,202	189,202	189,203				0		189,202			0	2,794	12/01/2032.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034		12/01/2016.	MBS Paydown		111,837	111,837	112,827			(646)		(646)		111,837			0	1,536	12/01/2034.
60637B GC 8	MO HSG DEV A 3.75 05/01/2038		12/01/2016.	Partial Call		155,000	155,000	168,099	167,340		(12,340)		(12,340)		155,000			0	3,216	05/01/2038.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		05/01/2016.	Paydown		55,000	55,000	59,271			(78)		(78)		55,000			0	1,100	11/01/2045.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045		12/01/2016.	Partial Call		70,000	70,000	75,436			(5,746)		(5,746)		70,000			0	2,026	11/01/2045.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038		12/01/2016.	Partial Call		35,000	35,000	35,656	35,147		(147)		(147)		35,000			0	1,820	06/01/2038.
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038		12/01/2016.	Partial Call		60,000	60,000	63,056	62,255		(2,255)		(2,255)		60,000			0	2,000	12/01/2038.
641272 FX 2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039		10/01/2016.	Sinking Fund Redemption		35,000	35,000	36,070	35,274		(272)		(272)		35,000			0	1,187	04/01/2039.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017		09/22/2015.	Exchanged									0		(0)		0	0		12/15/2017.
647110 DY 8	NM EDL ASSIST SER B 4.00 09/01/2016		09/01/2016.	Maturity		2,000,000	2,000,000	2,099,060	2,010,450		(10,451)		(10,451)		2,000,000			0	80,000	09/01/2016.
647200 2H 6	NM MTGE FIN B TXBL 2.75 12/01/2035		12/01/2016.	MBS Paydown		126,922	126,922	126,922	126,922		0		0		126,922			0	2,378	12/01/2035.
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		12/01/2016.	Partial Call		55,000	55,000	58,343	58,039		(3,039)		(3,039)		55,000			0	1,058	03/01/2045.
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		11/01/2016.	Partial Call		195,000	195,000	195,000	194,921		78		78		195,000			0	3,662	09/01/2041.
647200 3N 2	NEW MEXICO MTG FIN D 3.125 02/01/2037		12/01/2016.	MBS Paydown		590,778	590,778	590,778	590,778		(0)		(0)		590,778			0	10,240	02/01/2037.
647200 P5 7	NM SFM B CL I 5.00 03/01/2028		08/01/2016.	Partial Call		45,000	45,000	47,329	46,410		(1,414)		(1,414)		45,000			0	780	03/01/2028.
647200 P5 7	NM SFM B CL I 5.00 03/01/2028		09/01/2016.	Sinking Fund Redemption		100,000	100,000	105,175	103,133		(2,896)		(2,896)		100,000			0	3,550	03/01/2028.
647200 X3 3	NM MTG FIN AUTH A 2.60 02/01/2043		12/01/2016.	MBS Paydown		89,827	89,827	87,581	87,670		642		642		89,827			0	1,455	02/01/2043.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043		12/01/2016.	MBS Paydown		309,220	309,220	306,708	307,092		(1,476)		(1,476)		309,220			0	4,518	07/01/2043.
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		08/25/2016.	Partial Call		145,000	145,000	153,509	151,874		(6,874)		(6,874)		145,000			0	1,750	10/01/2034.
649883 H6 5	NY MTGE AGY REF194 3.50 10/01/2035		08/25/2016.	Partial Call		300,000	300,000	317,091	315,395		(15,395)		(15,395)		300,000			0	5,565	10/01/2035.
658207 FB 6	NC HSG FIN AGY 4.65 07/01/23		02/01/2016.	Partial Call		30,000	30,000	29,850	29,906		93		93		30,000			0	701	07/01/2023.
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028		11/01/2016.	Partial Call		650,000	650,000	693,284	674,859		(24,859)		(24,859)		650,000			0	24,468	01/01/2028.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		04/01/2016.	Call		615,000	615,000	665,738	615,000				0		615,000			0	25,369	01/01/2037.
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043		07/01/2016.	Sinking Fund Redemption		120,000	120,000	124,974	123,860		(3,706)		(3,706)		120,000			0	3,150	07/01/2043.
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036		11/01/2016.	Partial Call		145,000	145,000	157,103	155,892		(10,892)		(10,892)		145,000			0	5,774	01/01/2036.
664754 3S 5	NTHRN AZ UNIV-PRER 5.00 06/01/2016		06/01/2016.	Maturity		190,000	190,000	192,998	191,491		(1,491)		(1,491)		190,000			0	4,750	06/01/2016.
664754 3T 3	NTHRN AZ UNIV-B-UN 5.00 06/01/2016		06/01/2016.	Maturity		1,700,000	1,700,000	1,726,826	1,713,341		(13,341)		(13,341)		1,700,000			0	42,500	06/01/2016.
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025		08/01/2016.	Partial Call		70,000	70,000	66,850	67,703		2,297		2,297		70,000			0	570	11/01/2025.
67756Q NP 8	OHIO ST HSG FIN AGY B 2.70 03/01/2036		12/01/2016.	MBS Paydown		341,123	341,123	341,123	341,123				0		341,123			0	4,842	03/01/2036.
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		12/01/2016.	MBS Paydown		71,747	71,747	71,747					0		71,747			0	1,208	03/01/2046.
67756Q NR 4	OH HSG FIN AGY B TXBL 3.25 03/01/2046		12/01/2016.	MBS Paydown		98,530	98,530	98,530					0		98,530			0	1,813	03/01/2046.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		10/01/2016.	Partial Call		95,000	95,000	95,000	95,000				0		95,000			0	1,996	07/01/2034.
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036		01/01/2016.	Paydown		5,000	5,000	5,290	5,272				0		5,000			0	58	07/01/2036.

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
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036		10/01/2016.	Partial Call		50,000	50,000	52,905	52,717		(2,731)		(2,731)		50,000			0	950	07/01/2036.
708796 EX 1	PA HFA SFM 4.70 10/01/2037		06/30/2016.	Partial Call		10,000	10,000	9,825	9,845		155		155		10,000			0	236	10/01/2037.
708796 Q6 7	PA HSG FIN AGY A 3.50 10/01/2035		10/20/2016.	Partial Call		590,000	590,000	616,945	611,960		(21,960)		(21,960)		590,000			0	18,181	10/01/2035.
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		07/01/2016.	Paydown		120,000	120,000	124,528	124,081		(210)		(210)		120,000			0	3,426	07/01/2037.
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037		10/01/2016.	Partial Call		75,000	75,000	77,830	77,551		(2,862)		(2,862)		75,000			0	2,807	07/01/2037.
83755G 5R 4	SD HSG B HMOWNRSP 5.75 05/01/2028		06/25/2016.	Partial Call		205,000	205,000	207,563	205,625		(625)		(625)		205,000			0	5,426	05/01/2028.
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		11/15/2016.	Partial Call		160,000	160,000	166,096	163,699		(3,699)		(3,699)		160,000			0	2,639	05/01/2032.
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045		01/01/2016.	Paydown		100,000	100,000	106,461	105,704				0		100,000			0	2,071	07/01/2045.
88045R B7 6	TN HSG DEV AGY A 3.50 07/01/2045		11/01/2016.	Partial Call		350,000	350,000	372,614	369,963		(21,014)		(21,014)		350,000			0	10,301	07/01/2045.
88271H CV 9	TX ST HSG 5.50 12/01/2039		12/01/2016.	Partial Call		218,690	218,690	231,811	225,651		(6,961)		(6,961)		218,690			0	6,445	12/01/2039.
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		12/01/2016.	Partial Call		270,000	270,000	310,338	270,933		(933)		(933)		270,000			0	9,426	09/01/2032.
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		12/01/2016.	Partial Call		260,000	260,000	263,900	260,738		(738)		(738)		260,000			0	9,188	09/01/2039.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		12/01/2016.	Partial Call		100,000	100,000	100,000	100,000		0		0		100,000			0	1,019	03/01/2046.
91743P AK 1	UTAH ST HSG F 3.50 8/21/2044		12/21/2016.	MBS Paydown		186,851	186,851	196,456	195,416		(5,629)		(5,629)		186,851			0	3,346	08/21/2044.
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		11/01/2016.	Partial Call		135,000	135,000	140,638	139,508		(4,508)		(4,508)		135,000			0	4,125	11/01/2042.
97689Q BZ 8	WI HSG & ECON A 4.00 09/01/2045		09/01/2016.	Partial Call		240,000	240,000	256,224	255,116		(15,117)		(15,117)		240,000			0	6,627	09/01/2045.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					33,030,224	33,113,447	34,781,944	32,959,774	0	(355,224)	0	(355,224)	0	33,017,044	0	13,181	13,181	937,722	XXX
Bonds - Industrial and Miscellaneous																				
00083V AJ 0	ACASC 2007-1A B CLO MEZ SEQ FLT 04/20/21		10/20/2016.	MBS Paydown		1,000,000	1,000,000	975,000	979,184		20,816		20,816		1,000,000			0	14,410	04/20/2021.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		12/01/2016.	Sinking Fund Redemption		292,926	292,926	292,926	292,926				0		292,926			0	5,706	11/01/2017.
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		12/25/2016.	MBS Paydown		91,161	91,161	69,568	70,057		(848)		(848)		91,161			0	292	12/25/2036.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		12/25/2016.	MBS Paydown		449,988	449,988	377,990	392,647		16,629		16,629		449,988			0	1,536	11/25/2036.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		03/31/2016.	Book Value Adjustment									0		(7,721)		7,721	7,721		01/25/2037.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		12/25/2016.	MBS Paydown		292,576	292,576	224,316	227,186		17,350		17,350		292,576			0	1,165	01/25/2037.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		12/25/2016.	Pass-Through Loss			8,293	5,957					0		7,708		(7,708)	(7,708)		01/25/2037.
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		10/01/2016.	Sinking Fund Redemption		132,861	132,861	132,861	132,861				0		132,861			0	4,035	04/01/2024.
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		06/25/2016.	MBS Paydown		42,682	42,682	42,522	42,536		146		146		42,682			0	940	12/25/2018.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		11/20/2016.	MBS Paydown		187,870	187,870	161,568			22,473		22,473		187,870			0	500	05/20/2047.
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025		12/16/2016.	NON-BROKER		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	20,120	05/15/2025.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		12/20/2016.	Sinking Fund Redemption		46,638	46,638	46,638	46,638				0		46,638			0	1,366	06/20/2024.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	12/25/2016.	MBS Paydown		191,500	191,500	191,859	191,842		(50)		(50)		191,500			0	3,599	10/25/2027.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/30/2016.	Book Value Adjustment									0		44		(44)	(44)		09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		11/26/2016.	Pass-Through Loss			(2,167)	639					0		(44)		44	44		09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		12/26/2016.	MBS Paydown		27,808	27,808	19,190	21,023		2,884		2,884		27,808			0	771	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		11/26/2016.	MBS Paydown		214,216	214,216	214,216	213,271		199		199		214,216			0	5,750	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		11/26/2016.	MBS Paydown		0	0	0					0		0			0		07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/26/2016.	Pass-Through Loss			(73,119)	25,011			(19)		(19)		(36,541)		36,541	36,541		07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/31/2016.	Book Value Adjustment									0		36,539		(36,539)	(36,539)		07/26/2037.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		12/26/2016.	MBS Paydown		73,919	73,919	61,363	35,793		2,740		2,740		73,919			0	1,695	05/26/2036.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		07/26/2016.	MBS Paydown		33,693	33,693	33,693	33,693				0		33,693			0	540	01/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		12/26/2016.	MBS Paydown		19,593	19,593	19,593	19,593		0		0		19,593			0	814	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		10/26/2016.	MBS Paydown									0					0		01/26/2036.

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
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		10/26/2016.	Pass-Through Loss			206	205			(0)		(0)					0		01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		12/26/2016.	MBS Paydown		168,860	168,860	168,860	168,860				0		168,860			0	4,686	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		11/26/2016.	MBS Paydown									0					0		06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37		12/26/2016.	Pass-Through Loss			26,279	21,393			(75)		(75)					0		06/26/2037.
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		01/26/2016.	MBS Paydown		17,200	17,200	17,200	8,489		8,711		8,711		17,200			0	52	04/26/2037.
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37		12/26/2016.	MBS Paydown		130,397	130,397	130,397	128,650		1,006		1,006		130,397			0	2,683	04/26/2037.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/27/2016.	Suspense Ledger Adjustment		7,956							0				7,956	7,956		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		06/30/2016.	Book Value Adjustment									0		8,058		(8,058)	(8,058)		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		12/25/2016.	MBS Paydown		234,792	234,792	226,835	140,853		42,664		42,664		234,792			0	7,300	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		12/25/2016.	Pass-Through Loss			49,157	47,643					0					0		05/25/2036.
126673 Y7 1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035		12/25/2016.	MBS Paydown		1,000,304	1,000,304	1,016,559	1,008,751		(10,110)		(10,110)		1,000,304			0	27,272	10/25/2035.
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		12/25/2016.	MBS Paydown		35,859	35,859	35,590	30,876		(406)		(406)		35,859			0	1,047	11/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/27/2016.	Suspense Ledger Adjustment		48,712							0				48,712	48,712		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		06/30/2016.	Book Value Adjustment									0		48,712		(48,712)	(48,712)		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		12/25/2016.	MBS Paydown		194,161	194,161	181,762	184,114		4		4		194,161			0	4,720	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		12/25/2016.	Pass-Through Loss			24,755	23,421					0					0		08/25/2035.
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		05/25/2016.	MBS Paydown		207,890	207,890	207,885	205,142		2,748		2,748		207,890			0	2,825	02/25/2035.
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		04/25/2016.	MBS Paydown		72,886	72,886	72,879	72,886				0		72,886			0	672	06/25/2036.
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		12/25/2016.	MBS Paydown		36,024	36,024	36,023	16,827		5,348		5,348		36,024			0	989	03/25/2036.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		12/25/2016.	MBS Paydown		174,182	174,182	174,177	142,480		5,325		5,325		174,182			0	4,786	08/25/2035.
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		12/20/2016.	MBS Paydown		469,166	469,166	469,165	469,159				0		469,166			0	6,900	04/20/2050.
20825T AA 5	CONOCPHILLIPS CA 5.625 10/15/2016		10/15/2016.	Maturity		2,500,000	2,500,000	2,758,150	2,532,845		(32,845)		(32,845)		2,500,000			0	140,625	10/15/2016.
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		11/20/2016.	MBS Paydown		10,000	10,000	10,000	10,000				0		10,000			0	204	02/20/2045.
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		12/25/2016.	MBS Paydown		274,673	274,673	274,611	273,342		474		474		274,673			0	7,605	07/25/2034.
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	12/14/2016.	MBS Paydown		319,773	319,773	319,693	319,698		11		11		319,773			0	7,237	07/14/2028.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		10/25/2016.	MBS Paydown		25,000	25,000	25,000	25,000				0		25,000			0	554	10/25/2045.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		10/20/2016.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	163	07/20/2045.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	03/15/2016.	MBS Paydown		8,828	8,828	8,828	8,828				0		8,828			0	109	06/15/2040.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		12/25/2016.	MBS Paydown		561,254	561,254	477,066			30,382		30,382		561,254			0	4,028	02/25/2035.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		06/30/2016.	Book Value Adjustment									0		(26)		26	26		07/25/2036.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		12/25/2016.	MBS Paydown		1,032,943	1,032,943	881,503	884,975		18,573		18,573		1,032,943			0	20,583	07/25/2036.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		12/25/2016.	Pass-Through Loss			84,308	22			(573)		(573)		26		(26)	(26)		07/25/2036.
36159G AV 9	GEBL 2004-2A A SEQ SNR FLT 12/15/2032		05/15/2016.	MBS Paydown		977,136	977,136	955,150	945,885		31,251		31,251		977,136			0	2,330	12/15/2032.
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		12/25/2016.	MBS Paydown		146,957	146,957	146,957	68,434		12,278		12,278		146,957			0	4,299	09/25/2034.
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		12/25/2016.	MBS Paydown		230,482	230,482	211,979	210,877		2,902		2,902		230,482			0	3,288	01/25/2036.
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036		12/25/2016.	Pass-Through Loss			8,531	8,211					0					0		01/25/2036.
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		12/25/2016.	MBS Paydown		185,893	185,893	172,710			(107)		(107)		185,893			0	2,035	07/25/2035.
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035		12/25/2016.	Pass-Through Loss			330						0					0		07/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		12/25/2016.	MBS Paydown		137,993	137,993	118,639			1,137		1,137		137,993			0	1,446	11/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		12/25/2016.	Pass-Through Loss			(830)						0					0		11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		12/25/2016.	MBS Paydown		251,196	251,196	238,836			3,730		3,730		251,196			0	2,954	11/25/2035.

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
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		12/25/2016.	MBS Paydown		770,397	770,397	736,452	720,831		43,050		43,050		770,397			0	3,097	05/25/2046.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		01/20/2016.	Make Whole Call		264,676	239,731	239,731	239,399				0		239,399		25,277	25,277	1,550	08/20/2018.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		12/25/2016.	MBS Paydown		48,687	48,687	48,169	47,949		447		447		48,687			0	1,461	09/25/2034.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		12/24/2016.	MBS Paydown		81,718	81,718	81,718	81,718		(1)		(1)		81,718			0	924	06/24/2049.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		12/19/2016.	MBS Paydown		208,815	208,815	146,692	134,658		30,412		30,412		208,815			0	912	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		12/19/2016.	MBS Paydown		133,864	133,864	94,039	97,020		(2,874)		(2,874)		133,864			0	635	08/19/2045.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		12/25/2016.	MBS Paydown		105,111	105,111	105,170	73,272		4,646		4,646		105,111			0	1,520	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		12/25/2016.	Pass-Through Loss			19,261	20,420					0					0		03/25/2036.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		08/15/2016.	MBS Paydown		3,353,882	3,353,882	3,354,353	3,345,356		8,526		8,526		3,353,882			0	55,488	06/15/2049.
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		12/27/2016.	MBS Paydown		276,711	276,711	267,026	267,544		3,759		3,759		276,711			0	5,350	10/27/2042.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		12/17/2016.	MBS Paydown		307,612	307,612	306,266	306,309		39		39		307,612			0	4,934	09/17/2042.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		12/27/2016.	MBS Paydown		268,714	268,714	257,965	258,274		4,122		4,122		268,714			0	4,389	12/27/2042.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		02/26/2016.	MBS Paydown		8,352	8,352	8,497	8,352				0		8,352			0	336	01/26/2036.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		12/26/2016.	MBS Paydown		96,948	96,948	98,627	96,081		(55)		(55)		96,948			0	2,111	01/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		12/26/2016.	MBS Paydown		245,157	245,157	245,157	229,905		14,568		14,568		245,157			0	8,755	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		03/31/2016.	Book Value Adjustment									0		(15,872)		15,872	15,872		07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		09/26/2016.	MBS Paydown									0					0		07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		12/26/2016.	Pass-Through Loss			168,009	102,128			(2,148)		(2,148)		15,872		(15,872)	(15,872)		07/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		12/26/2016.	MBS Paydown		56,325	56,325	54,741	51,513		(2,075)		(2,075)		56,325			0	1,318	11/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		12/26/2016.	MBS Paydown		159,670	159,670	159,670	155,797		612		612		159,670			0	5,274	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		12/26/2016.	MBS Paydown									0					0		07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		12/26/2016.	Pass-Through Loss			39,045	13,618			1		1		0		(0)	(0)		07/26/2037.
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		12/26/2016.	MBS Paydown		80,478	80,478	80,783	80,173		202		202		80,478			0	1,990	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		03/31/2016.	Book Value Adjustment									0		(409)		409	409		02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		12/26/2016.	MBS Paydown									0					0		02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		12/26/2016.	Pass-Through Loss			5,609	5,582			(110)		(110)		409		(409)	(409)		02/26/2036.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		12/25/2016.	MBS Paydown		281,661	281,661	206,317	221,208		369		369		281,661			0	1,240	12/25/2035.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		12/15/2016.	MBS Paydown		257,832	257,832	257,816	257,545		32		32		257,832			0	4,174	01/15/2045.
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		12/25/2016.	MBS Paydown		1,006,877	1,006,877	938,598			16,634		16,634		1,006,877			0	3,664	08/25/2035.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		12/25/2016.	MBS Paydown		151,569	151,569	151,569	74,460		6,480		6,480		151,569			0	2,514	10/25/2046.
62942Q AF 0	NRART 2015-T2 AT2 ABS SSNR 3.3021 08/48		12/15/2016.	MBS Paydown		2,000,000	2,000,000	1,999,996	1,999,995		5		5		2,000,000			0	55,036	08/17/2048.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		12/25/2016.	MBS Paydown		327,286	327,286	306,831	317,821		6,363		6,363		327,286			0	1,118	03/25/2037.
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		12/25/2016.	MBS Paydown		534,985	534,985	476,806	503,628		21,056		21,056		534,985			0	1,916	04/25/2037.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35		12/25/2016.	MBS Paydown		314,370	314,370	314,369	314,370				0		314,370			0	8,434	08/25/2035.
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		05/25/2016.	MBS Paydown		134,625	134,625	129,240	134,318		307		307		134,625			0	245	02/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036		12/25/2016.	MBS Paydown		17,999	17,999	17,999	2,001		1,766		1,766		17,999			0	245	10/25/2036.
67085E AF 3	OFSI 2006-1A D CLO MEZ FLT 09/20/19		03/20/2016.	MBS Paydown		500,000	500,000	482,969	500,000				0		500,000			0	2,932	09/20/2019.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		12/25/2016.	MBS Paydown		90,250	90,250	90,250	81,056		7,467		7,467		90,250			0	3,467	01/25/2036.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		12/01/2016.	Sinking Fund Redemption		76,672	76,672	77,088	76,794		(72)		(72)		76,672			0	3,708	06/01/2018.
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		12/25/2016.	MBS Paydown		15,117	15,117	15,117	14,085		127		127		15,117			0	335	06/25/2034.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		12/25/2016.	MBS Paydown		517,661	517,661	467,258	190,460		215,320		215,320		517,661			0	14,794	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		12/25/2016.	Pass-Through Loss			(14,558)	6,169					0		(3,005)		3,005	3,005		02/25/2036.

Annual Statement for the year 2016 of the **Mid-Continent Casualty Company**

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
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		03/31/2016.	Book Value Adjustment									0		(896)		896	896		08/25/2035.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		12/25/2016.	MBS Paydown		219,384	219,384	185,013			7,579		7,579		219,384			0	3,512	08/25/2035.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		12/25/2016.	Pass-Through Loss			12,169	753					0		896		(896)	(896)		08/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2016.	MBS Paydown		59,589	59,589	59,552	43,138		249		249		59,589			0	1,858	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2016.	Pass-Through Loss			21,550	21,536					0					0		02/25/2036.
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		12/25/2016.	MBS Paydown		163,485	163,485	163,467			3		3		163,485			0	1,764	08/25/2025.
78573A AB 6	SABMILLER HOLDINGS 2.45 01/15/2017		12/09/2016.	Make Whole Call		2,003,640	2,000,000	1,996,180	1,999,166		834		834		2,000,000		3,640	3,640	68,600	01/15/2017.
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016		06/01/2016.	Maturity		1,000,000	1,000,000	992,000	999,576		424		424		1,000,000			0	30,000	06/01/2016.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		10/25/2016.	MBS Paydown		1,796,580	1,796,580	1,796,462	1,796,496		84		84		1,796,580			0	33,547	05/25/2023.
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23		02/15/2016.	MBS Paydown		2,000,000	2,000,000	1,996,918	1,999,095		905		905		2,000,000			0	13,067	01/16/2023.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		12/25/2016.	MBS Paydown		545,042	545,042	438,592			2,458		2,458		545,042			0	8,248	07/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		12/25/2016.	Pass-Through Loss			2,015						0					0		07/25/2035.
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035		12/25/2016.	MBS Paydown		193,427	193,427	172,029			7,950		7,950		193,427			0	1,970	08/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		12/25/2016.	MBS Paydown		186,717	186,717	161,043	161,191		(875)		(875)		186,717			0	650	06/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		12/25/2016.	MBS Paydown		59,720	59,720	50,855	55,288		1,100		1,100		59,720			0	1,125	08/25/2031.
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		12/25/2016.	MBS Paydown		229,988	229,988	193,765	218,713		11,275		11,275		229,988			0	6,466	05/25/2034.
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		12/25/2016.	MBS Paydown		528,895	528,895	467,411	467,722		17,300		17,300		528,895			0	13,153	11/25/2036.
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37		12/25/2016.	MBS Paydown		641,250	641,250	487,350	453,298		11,009		11,009		641,250			0	16,657	07/25/2037.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		11/25/2016.	MBS Paydown		2,500	2,500	2,500			0		0		2,500			0	52	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		11/25/2016.	MBS Paydown		2,500	2,500	2,500			0		0		2,500			0	59	05/25/2046.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		12/20/2016.	MBS Paydown		100,000	100,000	99,999	100,000				0		100,000			0	1,901	02/22/2039.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		12/25/2016.	MBS Paydown		297,509	297,509	253,983			(11,919)		(11,919)		297,509			0	1,052	01/25/2038.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		12/25/2016.	Pass-Through Loss			(211)						0					0		01/25/2038.
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		12/25/2016.	MBS Paydown		78,736	78,736	79,056			217		217		78,736			0	1,646	06/25/2033.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/30/2016.	Book Value Adjustment									0		(8,490)		8,490	8,490		05/25/2037.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		12/25/2016.	MBS Paydown		449,274	449,274	334,865			14,763		14,763		449,274			0	7,906	05/25/2037.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		12/25/2016.	Pass-Through Loss			8,345	9,912					0		8,490		(8,490)	(8,490)		05/25/2037.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		03/31/2016.	Book Value Adjustment									0		(5,202)		5,202	5,202		09/25/2036.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		12/25/2016.	MBS Paydown		180,185	180,185	166,772			3,862		3,862		180,185			0	2,395	09/25/2036.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		12/25/2016.	Pass-Through Loss			7,456	6,624					0		6,959		(6,960)	(6,960)		09/25/2036.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		03/31/2016.	Book Value Adjustment									0		(61)		61	61		10/25/2036.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		12/25/2016.	MBS Paydown		355,718	355,718	336,046			7,616		7,616		355,718			0	5,429	10/25/2036.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		12/25/2016.	Pass-Through Loss			927	58					0		61		(61)	(61)		10/25/2036.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		12/15/2016.	MBS Paydown		20,000	20,000	20,000	20,000				0		20,000			0	510	06/15/2045.
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		12/20/2016.	MBS Paydown		262,063	262,063	261,974	259,714		36		36		262,063			0	3,934	05/20/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous					37,633,171	37,943,279	36,459,670	31,016,511	0	658,591	0	658,591	0	37,603,093	0	30,076	30,076	753,997	XXX
8399997.	Total - Bonds - Part 4					79,404,974	79,798,306	79,916,650	72,721,685	0	299,546	0	299,546	0	79,361,716	0	43,257	43,257	1,873,239	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,000,000	1,000,000	1,004,994			(4,994)		(4,994)		1,000,000				35,772	XXX
8399999.	Total - Bonds					80,404,974	80,798,306	80,921,644	72,721,685	0	294,552	0	294,552	0	80,361,716	0	43,257	43,257	1,909,012	XXX
Preferred Stocks - Industrial and Miscellaneous																				
369604 BP 7	GEN ELECTRIC CO 4.20 C		01/20/2016.	Exchanged		2,209,880	2,188,000.00	1,969,200	2,177,060	(207,720)	(42,654)		(250,374)		1,926,686		283,194	283,194	10,636	XXX
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019		01/15/2016.	Partial Call	15,000.000	375,000		375,000	374,557		443		443		375,000			0	2,966	XXX

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
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019		02/12/2016.	Call	15,000.000	375,000		375,000	374,557		443		443		375,000			0	2,125	XXX
486606 70 0	KAYNE ANDERSON 4.60 10/01/2021		10/03/2016.	Call	50,000.000	1,250,319		1,250,000	1,249,403		597		597		1,250,000		319	319	47,917	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					4,210,199	XXX	3,969,200	4,175,578	(207,720)	(41,171)	0	(248,891)	0	3,926,686	0	283,513	283,513	63,644	XXX
8999997.	Total - Preferred Stocks - Part 4					4,210,199	XXX	3,969,200	4,175,578	(207,720)	(41,171)	0	(248,891)	0	3,926,686	0	283,513	283,513	63,644	XXX
8999999.	Total - Preferred Stocks					4,210,199	XXX	3,969,200	4,175,578	(207,720)	(41,171)	0	(248,891)	0	3,926,686	0	283,513	283,513	63,644	XXX
Common Stocks - Industrial and Miscellaneous																				
060505 10 4	BANK OF AMERICA CORPORATION		12/01/2016.	STRATEGAS RESEARCH	40,000.000	869,969	XXX	510,000	673,200	(450,800)			(450,800)		222,400		647,569	647,569	7,000	XXX
060505 10 4	BANK OF AMERICA CORPORATION		12/08/2016.	ISI GROUP	19,320.000	445,233	XXX	246,330	325,156	(217,736)			(217,736)		107,419		337,814	337,814	7,830	XXX
268648 10 2	EMC CORPORATION		09/07/2016.	Exchanged	20,000.000	586,209	XXX	456,565	513,600	(57,035)			(57,035)		456,565		129,644	129,644	6,900	XXX
30303# 10 7	FACILITY INSURANCE HOLDING CORP CL		10/13/2016.	Private Placement	12,936.000	10,996	XXX	0					0		0		10,995	10,995		XXX
35671D 85 7	FREEPORT-MCMORAN COPPER		12/05/2016.	STRATEGAS RESEARCH	30,000.000	467,813	XXX	822,115	203,100	87,600			87,600		290,700		177,113	177,113		XXX
40434L 10 5	HP INC		04/21/2016.	ISI GROUP	15,000.000	189,113	XXX	143,654	177,600	(61,420)			(61,420)		116,180		72,933	72,933	3,203	XXX
40434L 10 5	HP INC		09/22/2016.	CORNERSTONE MACRO	11,500.000	172,822	XXX	99,178	136,160	(47,089)			(47,089)		89,071		83,750	83,750	6,221	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/08/2016.	CORNERSTONE MACRO	5,500.000	127,441	XXX	70,867		(32,369)			(32,369)		51,231		76,211	76,211	1,210	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/09/2016.	ISI GROUP	8,500.000	197,078	XXX	91,422		(50,025)			(50,025)		79,175		117,904	117,904	2,378	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/10/2016.	ISI GROUP	2,000.000	46,622	XXX	20,943		(11,771)			(11,771)		18,629		27,993	27,993	359	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/17/2016.	STRATEGAS RESEARCH	2,300.000	53,901	XXX	24,085		(13,536)			(13,536)		21,424		32,477	32,477	412	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/18/2016.	ISI GROUP	2,412.000	56,602	XXX	25,258		(14,195)			(14,195)		22,467		34,135	34,135	433	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/22/2016.	STRATEGAS RESEARCH	2,893.000	67,001	XXX	29,810		(17,026)			(17,026)		26,947		40,054	40,054	873	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/28/2016.	CORNERSTONE MACRO	2,895.000	66,936	XXX	29,649		(17,038)			(17,038)		26,966		39,970	39,970	165	XXX
43785V 10 2	HOMESTREET INC		11/22/2016.	FRIEDMAN BILLINGS RAMSEY	9,108.000	290,511	XXX	130,560	197,735	(67,175)			(67,175)		130,560		159,951	159,951		XXX
43785V 10 2	HOMESTREET INC		11/23/2016.	FRIEDMAN BILLINGS RAMSEY	4,454.000	141,338	XXX	48,994	96,696	(47,702)			(47,702)		48,994		92,344	92,344		XXX
43785V 10 2	HOMESTREET INC		11/28/2016.	FRIEDMAN BILLINGS RAMSEY	2,800.000	86,468	XXX	30,800	60,788	(29,988)			(29,988)		30,800		55,667	55,667		XXX
43785V 10 2	HOMESTREET INC		11/29/2016.	FRIEDMAN BILLINGS RAMSEY	1,000.000	30,934	XXX	11,000	21,710	(10,710)			(10,710)		11,000		19,934	19,934		XXX
43785V 10 2	HOMESTREET INC		12/05/2016.	FRIEDMAN BILLINGS RAMSEY	5,000.000	156,954	XXX	55,000	108,550	(53,550)			(53,550)		55,000		101,954	101,954		XXX
43785V 10 2	HOMESTREET INC		12/06/2016.	FRIEDMAN BILLINGS RAMSEY	6,000.000	186,747	XXX	66,000	130,260	(64,260)			(64,260)		66,000		120,747	120,747		XXX
43785V 10 2	HOMESTREET INC		12/08/2016.	FRIEDMAN BILLINGS RAMSEY	3,000.000	94,502	XXX	33,000	65,130	(32,130)			(32,130)		33,000		61,502	61,502		XXX
43785V 10 2	HOMESTREET INC		12/09/2016.	FRIEDMAN BILLINGS RAMSEY	1,773.000	56,857	XXX	19,503	38,492	(18,989)			(18,989)		19,503		37,354	37,354		XXX
447011 10 7	HUNTSMAN CORP		04/28/2016.	CORNERSTONE MACRO	45,000.000	717,932	XXX	517,874	511,650	6,224			6,224		517,874		200,059	200,059	5,625	XXX
447011 10 7	HUNTSMAN CORP		04/29/2016.	CORNERSTONE MACRO	14,000.000	218,125	XXX	161,116	159,180	1,936			1,936		161,117		57,009	57,009	1,750	XXX
447011 10 7	HUNTSMAN CORP		10/07/2016.	DEUTSCHE BANK	30,000.000	505,357	XXX	342,324	341,100	1,224			1,224		342,325		163,032	163,032	9,977	XXX
447011 10 7	HUNTSMAN CORP		10/10/2016.	STIFEL NICOLAUS	22,500.000	384,888	XXX	254,237	255,825	(1,589)			(1,589)		254,237		130,651	130,651	9,233	XXX
447011 10 7	HUNTSMAN CORP		10/19/2016.	DEUTSCHE BANK	13,500.000	219,106	XXX	152,542	153,495	(953)			(953)		152,542		66,564	66,564	5,540	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					6,447,454	XXX	4,392,826	4,169,426	(1,220,103)	0	0	(1,220,103)	0	3,352,127	0	3,095,329	3,095,329	69,109	XXX
9799997.	Total - Common Stocks - Part 4					6,447,454	XXX	4,392,826	4,169,426	(1,220,103)	0	0	(1,220,103)	0	3,352,127	0	3,095,329	3,095,329	69,109	XXX
9799999.	Total - Common Stocks					6,447,454	XXX	4,392,826	4,169,426	(1,220,103)	0	0	(1,220,103)	0	3,352,127	0	3,095,329	3,095,329	69,109	XXX
9899999.	Total - Preferred and Common Stocks					10,657,654	XXX	8,362,026	8,345,004	(1,427,823)	(41,171)	0	(1,468,994)	0	7,278,813	0	3,378,842	3,378,842	132,753	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					91,062,628	XXX	89,283,670	81,066,689	(1,427,823)	253,380	0	(1,174,443)	0	87,640,529	0	3,422,099	3,422,099	2,041,765	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					17	18	19	20	21
											12	13	14	15	16					
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																				
62942Q AF 0	NRART 2015-T2 AT2 ABS SSNR 3.3021 08/48	..	03/31/2016	Payment on Intercompany Balance	12/15/2016	MBS Paydown	1,000,000	1,004,994	1,000,000	1,000,000		(4,994)		(4,994)				0	35,772	1,468
3899999.	Total - Bonds - Industrial and Miscellaneous						1,000,000	1,004,994	1,000,000	1,000,000	0	(4,994)	0	(4,994)	0	0	0	0	35,772	1,468
8399998.	Total - Bonds						1,000,000	1,004,994	1,000,000	1,000,000	0	(4,994)	0	(4,994)	0	0	0	0	35,772	1,468
9999999.	Total - Bonds, Preferred and Common Stocks							1,004,994	1,000,000	1,000,000	0	(4,994)	0	(4,994)	0	0	0	0	35,772	1,468

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
Common Stocks - U.S. Property and Casualty Insurer											
59530Z ZZ 3	Mid-Continent Assurance Company		15380	73-1406844	2ciB1	NO		20,124,352		100,000.000	100.0
595301 ZZ 8	Mid-Continent Excess and Surplus Ins.		13794	38-3803661	2ciB1	NO		17,788,468		100.000	100.0
67920@ 10 4	Oklahoma Surety Company		23426	73-0773259	2ciB1	NO		16,192,411		10,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	54,105,231	0	XXX	XXX
Common Stocks - Other Affiliates											
595302 ZZ 6	Mid-Continent Specialty Insurance Services, Inc.				2ciB2	NO		50,000	50,000	1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	50,000	50,000	XXX	XXX
1899999. Total - Common Stocks							0	54,155,231	50,000	XXX	XXX
1999999. Total - Preferred and Common Stock							0	54,155,231	50,000	XXX	XXX

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.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class...	....	..	12/30/2016.	The Bank of New York Mellon..............................	.....XXX......	44,036,239	....	....	....	....	....	44,036,239	....	....	.....0.370	.....0.370	Mtly....	46,649	....
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO..							44,036,239	0	0	0	0	...........XXX........	44,036,239	0	0	XXX	XXX	XXX	46,649	0
9199999. Total - Short-Term Investments..							44,036,239	0	0	0	0	...........XXX........	44,036,239	0	0	XXX	XXX	XXX	46,649	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		0.330			8,069,388	XXX
Prosperity Bank	Tulsa, Oklahoma		0.015			156,862	XXX
The Bank of New York Mellon	New York, New York		0.010			9,452	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	8,235,702	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	8,235,702	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	600	XXX
0599999. Total Cash		XXX	XXX	0	0	8,236,302	XXX

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

1. January	4,112,717	4. April	5,194,662	7. July	8,937,860	10. October	7,479,861
2. February	5,044,926	5. May	5,723,604	8. August	5,889,344	11. November	7,229,787
3. March	8,310,511	6. June	4,298,072	9. September	8,362,915	12. December	8,235,702

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

	States, Etc.	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
		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	B	PROPERTY AND CASUALTY			258,397	264,328
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	PROPERTY AND CASUALTY			211,384	215,029
11.	Georgia GA	B	PROPERTY AND CASUALTY			36,176	37,006
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	B	PROPERTY AND CASUALTY			391,810	398,510
33.	New York NY						
34.	North Carolina NC	B	PROPERTY AND CASUALTY			300,628	299,344
35.	North Dakota ND						
36.	Ohio OH	B	PROPERTY AND CASUALTY	1,994,795	2,129,114		
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			216,552	220,315
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	1,994,795	2,129,114	1,414,946	1,434,531

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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