23426201620100100

ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

Oklahoma Surety Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period) | NAIC Company Code..... 23426 | Employer's ID Number..... 73-0773259

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

Incorporated/Organized..... August 5, 1968 | Commenced Business..... August 5, 1968

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	Ronald James Brichler
David John Witzgall	James Steven Davis		

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

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

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

Subscribed and sworn to before me
This 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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,068,963	6.5	1,068,963		1,068,963	6.5
1.43 Revenue and assessment obligations	8,035,285	49.0	8,035,285		8,035,285	49.0
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other	323,075	2.0	323,075		323,075	2.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	426,371	2.6	426,371		426,371	2.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,392,073	14.6	2,392,073		2,392,073	14.6
2.2 Unaffiliated non-U.S. securities (including Canada)		0.0			0	0.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,136,877	25.3	4,136,877		4,136,877	25.3
11. Other invested assets		0.0			0	0.0
12. Total invested assets	16,382,643	100.0	16,382,643	0	16,382,643	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		20,930,441
2.	Cost of bonds and stocks acquired, Part 3, Column 7		
3.	Accrual of discount		3,781
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		215,806
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		8,811,440
7.	Deduct amortization of premium		92,821
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		12,245,767
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		12,245,767

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States				
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,068,963	1,133,250	1,176,740	1,000,000
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	8,035,285	7,984,962	8,221,460	7,945,854
Industrial and Miscellaneous, SVO Identified	8. United States	3,141,519	3,152,991	3,138,672	3,155,574
Funds and Hybrid Securities (unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	3,141,519	3,152,991	3,138,672	3,155,574
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	12,245,767	12,271,203	12,536,872	12,101,428
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	12,245,767	12,271,203	12,536,872	

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	4,003,540					XXX	4,003,540	24.6	4,585,292	18.0	4,003,540	
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	4,003,540	0	0	0	0	XXX	4,003,540	24.6	4,585,292	18.0	4,003,540	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0	1,033,042	4.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	1,033,042	4.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		1,068,963				XXX	1,068,963	6.6	2,119,477	8.3	1,068,963	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	1,068,963	0	0	0	XXX	1,068,963	6.6	2,119,477	8.3	1,068,963	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,244,863	2,228,310	1,007,783	1,939,615	1,614,714	XXX	8,035,285	49.5	13,807,506	54.1	8,035,285	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,244,863	2,228,310	1,007,783	1,939,615	1,614,714	XXX	8,035,285	49.5	13,807,506	54.1	8,035,285	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	829,910	1,971,580	248,174	76,300	15,555	XXX	3,141,519	19.3	3,970,416	15.6	558,350	2,583,169
6.2 NAIC 2						XXX	0	0.0		0.0		
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	829,910	1,971,580	248,174	76,300	15,555	XXX	3,141,519	19.3	3,970,416	15.6	558,350	2,583,169
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 6,078,313	5,268,853	1,255,957	2,015,915	1,630,269	0	16,249,307	100.0	XXX	XXX	13,666,138	2,583,169
10.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	6,078,313	5,268,853	1,255,957	2,015,915	1,630,269	0	(b) 16,249,307	100.0	XXX	XXX	13,666,138	2,583,169
10.8 Line 10.7 as a % of Col. 7	37.4	32.4	7.7	12.4	10.0	0.0	100.0	XXX	XXX	XXX	84.1	15.9
11. Total Bonds Prior Year												
11.1 NAIC 1	5,384,916	12,507,433	2,333,701	2,594,663	2,695,020	XXX	XXX	XXX	25,515,733	100.0	22,358,160	3,157,573
11.2 NAIC 2						XXX	XXX	XXX	0	0.0		
11.3 NAIC 3						XXX	XXX	XXX	0	0.0		
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		
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	5,384,916	12,507,433	2,333,701	2,594,663	2,695,020	XXX	XXX	XXX	(b) 25,515,733	100.0	22,358,160	3,157,573
11.8 Line 11.7 as a % of Col. 9	21.1	49.0	9.1	10.2	10.6	XXX	XXX	XXX	100.0	XXX	87.6	12.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1	5,674,775	3,429,251	1,007,783	1,939,615	1,614,714		13,666,138	84.1	22,358,160	87.6	13,666,138	XXX
12.2 NAIC 2							0	0.0	0	0.0	0	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	5,674,775	3,429,251	1,007,783	1,939,615	1,614,714	0	13,666,138	84.1	22,358,160	87.6	13,666,138	XXX
12.8 Line 12.7 as a % of Col. 7	41.5	25.1	7.4	14.2	11.8	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	34.9	21.1	6.2	11.9	9.9	0.0	84.1	XXX	XXX	XXX	84.1	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	403,538	1,839,602	248,174	76,300	15,555		2,583,169	15.9	3,157,573	12.4	XXX	2,583,169
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	403,538	1,839,602	248,174	76,300	15,555	0	2,583,169	15.9	3,157,573	12.4	XXX	2,583,169
13.8 Line 13.7 as a % of Col. 7	15.6	71.2	9.6	3.0	0.6	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	2.5	11.3	1.5	0.5	0.1	0.0	15.9	XXX	XXX	XXX	XXX	15.9

(a) Includes $.....2,583,169 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 $.....4,003,540; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	4,003,540					XXX	4,003,540	24.6	4,585,292	18.0	4,003,540	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	4,003,540	0	0	0	0	XXX	4,003,540	24.6	4,585,292	18.0	4,003,540	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX	0	0.0	1,033,042	4.0		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	1,033,042	4.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		1,068,963				XXX	1,068,963	6.6	2,119,477	8.3	1,068,963	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	1,068,963	0	0	0	XXX	1,068,963	6.6	2,119,477	8.3	1,068,963	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	1,014,841	1,186,037				XXX	2,200,878	13.5	4,955,223	19.4	2,200,878	
5.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	230,022	1,042,273	1,007,783	1,939,615	1,614,714	XXX	5,834,407	35.9	8,852,283	34.7	5,834,407	
5.5 Totals	1,244,863	2,228,310	1,007,783	1,939,615	1,614,714	XXX	8,035,285	49.5	13,807,506	54.1	8,035,285	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations		131,978				XXX	131,978	0.8	131,970	0.5	131,978	
6.2 Residential Mortgage-Backed Securities	459,439	111,905	86,248	76,300	15,555	XXX	749,447	4.6	1,068,333	4.2	426,372	323,075
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities	370,471	1,727,697	161,926			XXX	2,260,094	13.9	2,770,113	10.9		2,260,094
6.5 Totals	829,910	1,971,580	248,174	76,300	15,555	XXX	3,141,519	19.3	3,970,416	15.6	558,350	2,583,169
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	5,018,381	2,386,978	0	0	0	XXX	7,405,359	45.6	XXX	XXX	7,405,359	0
10.2 Residential Mortgage-Backed Securities	459,439	111,905	86,248	76,300	15,555	XXX	749,447	4.6	XXX	XXX	426,372	323,075
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	600,493	2,769,970	1,169,709	1,939,615	1,614,714	XXX	8,094,501	49.8	XXX	XXX	5,834,407	2,260,094
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	6,078,313	5,268,853	1,255,957	2,015,915	1,630,269	0	16,249,307	100.0	XXX	XXX	13,666,138	2,583,169
10.7 Line 10.6 as a % of Col. 7	37.4	32.4	7.7	12.4	10.0	0.0	100.0	XXX	XXX	XXX	84.1	15.9
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	4,585,292	8,239,712				XXX	XXX	XXX	12,825,004	50.3	12,825,004	
11.2 Residential Mortgage-Backed Securities	39,214	813,755	102,734	91,573	21,057	XXX	XXX	XXX	1,068,333	4.2	680,873	387,460
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities	760,410	3,453,966	2,230,967	2,503,090	2,673,963	XXX	XXX	XXX	11,622,396	45.5	8,852,283	2,770,113
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	5,384,916	12,507,433	2,333,701	2,594,663	2,695,020	XXX	XXX	XXX	25,515,733	100.0	22,358,160	3,157,573
11.7 Line 11.6 as a % of Col. 9	21.1	49.0	9.1	10.2	10.6	XXX	XXX	XXX	100.0	XXX	87.6	12.4
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	5,018,381	2,386,978				XXX	7,405,359	45.6	12,825,004	50.3	7,405,359	XXX
12.2 Residential Mortgage-Backed Securities	426,371					XXX	426,371	2.6	680,873	2.7	426,371	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	230,023	1,042,273	1,007,783	1,939,615	1,614,714	XXX	5,834,408	35.9	8,852,283	34.7	5,834,408	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	5,674,775	3,429,251	1,007,783	1,939,615	1,614,714	0	13,666,138	84.1	22,358,160	87.6	13,666,138	XXX
12.7 Line 12.6 as a % of Col. 7	41.5	25.1	7.4	14.2	11.8	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	34.9	21.1	6.2	11.9	9.9	0.0	84.1	XXX	XXX	XXX	84.1	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	33,067	111,905	86,248	76,300	15,555	XXX	323,075	2.0	0	0.0	XXX	323,075
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	387,460	1.5	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	370,471	1,727,697	161,926			XXX	2,260,094	13.9	2,770,113	10.9	XXX	2,260,094
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	403,538	1,839,602	248,174	76,300	15,555	0	2,583,169	15.9	3,157,573	12.4	XXX	2,583,169
13.7 Line 13.6 as a % of Col. 7	15.6	71.2	9.6	3.0	0.6	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	2.5	11.3	1.5	0.5	0.1	0.0	15.9	XXX	XXX	XXX	XXX	15.9

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	4,585,292	4,585,292			
2. Cost of short-term investments acquired	5,793,400	5,793,400			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	6,375,152	6,375,152			
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)	4,003,540	4,003,540	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	4,003,540	4,003,540	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
414004 5F 4	HARRIS CNTY TX 5.250 10/01/20	SD			1FE	1,176,740	113.325	1,133,250	1,000,000	1,068,963		(17,018)			5.250	3.280	AO	13,125	52,500	01/08/2010	10/01/2020
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,176,740	XXX	1,133,250	1,000,000	1,068,963	0	(17,018)	0	0	XXX	XXX	XXX	13,125	52,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,176,740	XXX	1,133,250	1,000,000	1,068,963	0	(17,018)	0	0	XXX	XXX	XXX	13,125	52,500	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																					
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020				1FE	176,700	102.184	158,385	155,000	162,247		(2,238)			5.500	3.835	JJ	4,263	8,525	09/24/2009	01/01/2020
574204 TT 0	MARYLAND ST DEPT TRAN 5.00 02/15/2018	SD			1FE	1,167,620	104.274	1,042,740	1,000,000	1,023,790		(20,588)			5.000	2.830	FA	18,889	50,000	04/29/2009	02/15/2018
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017				1	1,013,667	103.663	1,015,897	980,000	994,544		(14,731)			5.000	3.408	JD	2,178	49,000	09/22/2015	12/15/2017
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017				1FE	20,730	103.711	20,742	20,000	20,297		(301)			5.000	3.408	JD	44	1,000	07/17/2015	12/15/2017
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,378,717	XXX	2,237,765	2,155,000	2,200,878	0	(37,858)	0	0	XXX	XXX	XXX	25,374	108,525	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035				1FE	300,176	100.581	291,685	290,000	298,804		(358)			2.750	2.547	MN	1,019	8,160	11/21/2012	11/15/2035
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	1,000,000	98.404	984,040	1,000,000	1,000,000					2.650	2.665	MON	2,208	26,500	11/06/2014	08/15/2051
31397P PV 6	FHM M012 AB31 2.50 08/15/2051				1FE	1,000,000	97.656	976,560	1,000,000	999,980		(4)			2.500	2.507	MON	2,083	25,000	05/11/2015	08/15/2051
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044			2	1FE	763,846	98.408	751,686	763,846	763,846					2.950	2.968	MON	1,878	22,533	08/13/2014	09/01/2044
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045			2	1FE	896,172	97.823	876,662	896,172	896,173		(0)			3.000	3.019	MON	2,240	26,885	03/11/2015	04/01/2045
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	349,615	102.966	350,084	340,000	346,685		(926)			3.500	3.159	JD	992	11,900	08/29/2013	12/01/2044
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043			2	1FE	339,112	97.684	332,923	340,816	339,535		442			2.850	3.011	MON	809	9,713	08/29/2014	07/01/2043
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	878,821	101.745	859,766	845,021	874,384		(4,879)			4.500	3.814	MON	3,169	38,026	08/08/2013	10/01/2043
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	315,000	102.791	323,792	315,000	315,000					2.500	2.500	JJ	3,938	8,179	05/31/2013	07/01/2034
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						5,842,742	XXX	5,747,198	5,790,854	5,834,407	0	(5,726)	0	0	XXX	XXX	XXX	18,336	176,896	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						8,221,460	XXX	7,984,962	7,945,854	8,035,285	0	(43,584)	0	0	XXX	XXX	XXX	43,710	285,421	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			12	1FE	131,908	107.217	141,526	132,000	131,978		8			5.250	5.257	JJ	3,465	6,930	03/19/2009	07/01/2019
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						131,908	XXX	141,526	132,000	131,978	0	8	0	0	XXX	XXX	XXX	3,465	6,930	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
22541S 5S 3	CSFB 2005-FIX1 A3 4.8 05/25/35				1FM	426,067	100.917	430,281	426,371	426,371					4.800	4.848	MON	1,705	20,472	01/10/2005	05/25/2035
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042				1FE	322,504	95.330	320,253	335,942	323,075		1,763			2.500	3.115	MON	700	8,392	08/11/2014	12/27/2042
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						748,571	XXX	750,534	762,313	749,446	0	1,763	0	0	XXX	XXX	XXX	2,405	28,864	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024				1FE	498,250	100.040	500,200	500,000	499,356		329			2.080	1.546	JAJO	2,253	9,011	05/06/2013	07/15/2024
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025				1FE	498,683	100.084	500,421	500,000	499,477		296			2.032	1.485	JAJO	2,116	8,701	05/15/2013	04/21/2025
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23				1FE	761,261	99.875	760,309	761,261	761,261					3.070	3.082	JAJO	4,610	23,230	03/24/2015	04/20/2023
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024				1FE	500,000	100.000	500,000	500,000	500,000					2.302	2.308	JAJO	2,398	10,043	11/27/2012	01/18/2024
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,258,193	XXX	2,260,930	2,261,261	2,260,094	0	625	0	0	XXX	XXX	XXX	11,377	50,985	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,138,672	XXX	3,152,991	3,155,574	3,141,519	0	2,396	0	0	XXX	XXX	XXX	17,247	86,779	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,687,365	XXX	3,512,541	3,287,000	3,401,819	0	(54,868)	0	0	XXX	XXX	XXX	41,964	167,955	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						748,571	XXX	750,534	762,313	749,446	0	1,763	0	0	XXX	XXX	XXX	2,405	28,864	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						8,100,936	XXX	8,008,128	8,052,115	8,094,501	0	(5,101)	0	0	XXX	XXX	XXX	29,713	227,882	XXX	XXX
8399999. Grand Total - Bonds						12,536,872	XXX	12,271,203	12,101,428	12,245,767	0	(58,205)	0	0	XXX	XXX	XXX	74,082	424,701	XXX	XXX

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

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

Sch. D - Pt. 3
NONE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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. 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	1,130,490	1,033,042		(4,392)		(4,392)		1,028,650		37,930	37,930	20,833	11/01/2017.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,066,580	1,000,000	1,130,490	1,033,042	0	(4,392)	0	(4,392)	0	1,028,650	0	37,930	37,930	20,833	XXX
Bonds - U.S. Political Subdivisions of States																				
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	1,142,090	1,033,496		(5,198)		(5,198)		1,028,298		28,712	28,712	33,333	08/01/2017.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,057,010	1,000,000	1,142,090	1,033,496	0	(5,198)	0	(5,198)	0	1,028,298	0	28,712	28,712	33,333	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035	..	12/22/2016.	Sinking Fund Redemption		85,000	85,000	87,983	87,682		(2,669)		(2,669)		85,000			0	1,478	11/15/2035.
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020	..	01/01/2016.	Sinking Fund Redemption		125,000	125,000	142,500	132,649		(7,649)		(7,649)		125,000			0	3,438	01/01/2020.
48542K P9 4	KS ST DEV 4.00 11/01/19	..	03/31/2016.	Payment on Intercompany Balance		1,099,370	1,000,000	1,067,420	1,028,968		(1,782)		(1,782)		1,027,186		72,184	72,184	16,667	11/01/2019.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	12/01/2016.	MBS Paydown		145,078	145,078	145,078	145,078				0		145,078			0	2,620	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	..	12/01/2016.	MBS Paydown		85,012	85,012	85,012	85,012		(0)		(0)		85,012			0	1,699	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034	..	03/01/2016.	MBS Paydown		51,689	51,689	51,689	51,689				0		51,689			0	220	12/01/2034.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034	..	03/31/2016.	Payment on Intercompany Balance		872,098	864,447	864,447	864,447				0		864,447		7,650	7,650	8,789	12/01/2034.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2016.	Partial Call		85,000	85,000	87,404	86,903		(1,903)		(1,903)		85,000			0	2,363	12/01/2044.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	..	12/01/2016.	MBS Paydown		38,653	38,653	38,459	38,489		(114)		(114)		38,653			0	566	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2016.	MBS Paydown		69,602	69,602	72,386	72,220		(157)		(157)		69,602			0	1,782	10/01/2043.
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	528,905	527,830		(1,402)		(1,402)		526,428		4,067	4,067	7,729	10/01/2030.
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	1,112,210	1,030,035		(4,174)		(4,174)		1,025,861		36,599	36,599	25,000	10/01/2019.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/01/2016.	Partial Call		55,000	55,000	55,000	55,000				0		55,000			0	977	07/01/2034.
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018	..	03/31/2016.	Payment on Intercompany Balance		542,325	500,000	571,370	524,834		(2,455)		(2,455)		522,379		19,946	19,946	7,361	06/15/2018.
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	1,000,000	999,997		31		31		1,000,028		(58)	(58)	13,194	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,846,751	5,604,480	5,909,863	5,730,833	0	(22,274)	0	(22,274)	0	5,706,362	0	140,388	140,388	93,882	XXX
Bonds - Industrial and Miscellaneous																				
22541S 5S 3	CSFB 2005-FIX1 A3 4.8 05/25/35	..	12/25/2016.	MBS Paydown		254,502	254,502	254,320	254,502				0		254,502			0	7,038	05/25/2035.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	..	01/01/2016.	MBS Paydown									0					0	2,464	02/12/2049.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23	..	10/20/2016.	MBS Paydown		238,739	238,739	238,739	238,739				0		238,739			0	5,419	04/20/2023.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	..	12/27/2016.	MBS Paydown		67,178	67,178	64,491	64,569		1,030		1,030		67,178			0	1,097	12/27/2042.
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	..	10/16/2016.	MBS Paydown		271,905	271,905	267,147	271,905				0		271,905			0	1,514	04/16/2021.
75115A AA 9	RALI 2006-QS8 A1 SEQ 6.00 08/25/36	..	09/23/2016.	Litigation Distribution		8,776							0				8,776	8,776		08/25/2036.
3899999.	Total - Bonds - Industrial and Miscellaneous					841,100	832,325	824,697	829,715	0	1,030	0	1,030	0	832,324	0	8,776	8,776	17,532	XXX
8399997.	Total - Bonds - Part 4					8,811,440	8,436,805	9,007,140	8,627,086	0	(30,835)	0	(30,835)	0	8,595,634	0	215,806	215,806	165,581	XXX
8399999.	Total - Bonds					8,811,440	8,436,805	9,007,140	8,627,086	0	(30,835)	0	(30,835)	0	8,595,634	0	215,806	215,806	165,581	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					8,811,440	XXX	9,007,140	8,627,086	0	(30,835)	0	(30,835)	0	8,595,634	0	215,806	215,806	165,581	XXX

Sch. D - Pt. 5
NONE

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

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class...			12/29/2016.	The Bank of New York Mellon	XXX	4,003,540						4,003,540			0.370	0.370	Mtly	6,076	
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							4,003,540	0	0	0	0	XXX	4,003,540	0	0	XXX	XXX	XXX	6,076	0
9199999. Total - Short-Term Investments							4,003,540	0	0	0	0	XXX	4,003,540	0	0	XXX	XXX	XXX	6,076	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			128,267	XXX
The Bank of New York Mellon	New York, New York		0.010			5,070	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	133,337	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	133,337	XXX
0599999. Total Cash		XXX	XXX	0	0	133,337	XXX

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

1. January	105,241	4. April	114,770	7. July	114,267	10. October	124,496
2. February	105,637	5. May	114,721	8. August	114,575	11. November	133,369
3. March	105,889	6. June	114,724	9. September	114,564	12. December	133,337

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	PROPERTY AND CASUALTY			442,942	468,941
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	PROPERTY AND CASUALTY	534,481	566,625		
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	B	PROPERTY AND CASUALTY			106,896	113,325
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	534,481	566,625	549,838	582,266

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

2016 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK