23426201320100100

ANNUAL STATEMENT

For the Year Ended December 31, 2013

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 Ohio State of Domicile or Port of Entry Ohio 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		
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 250 *(Area Code) (Telephone Number) (Extension)*
	gjones@mcg-ins.com *(E-Mail Address)*	918-588-1253 *(Fax Number)*

OFFICERS

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

OTHER

Todd Anthony Bazata	Vice-President	Richard Leon Simpson	Vice-President
Stephen Kirby Pancoast	Vice-President	Gregory Patrick Jones	Vice-President
Nora Anne Webb	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 21st day of February 2014

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,067,022	3.9	1,067,022		1,067,022	3.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,192,150	8.1	2,192,150		2,192,150	8.1
1.43 Revenue and assessment obligations	12,703,572	46.8	12,703,572		12,703,572	46.8
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	706,045	2.6	706,045		706,045	2.6
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	3,631,156	13.4	3,631,156		3,631,156	13.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	485,799	1.8	485,799		485,799	1.8
2.2 Unaffiliated non-U.S. securities (including Canada)	2,487,757	9.2	2,487,757		2,487,757	9.2
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,846,973	14.2	3,846,973		3,846,973	14.2
11. Other invested assets		0.0			0	0.0
12. Total invested assets	27,120,473	100.0	27,120,473	0	27,120,473	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		22,126,532
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,037,974
3.	Accrual of discount		12,703
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		105,074
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,777,754
7.	Deduct amortization of premium		231,029
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		23,273,500
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		23,273,500

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	1,067,022	1,150,410	1,130,490	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,192,150	2,345,470	2,318,830	2,000,000
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	13,409,617	13,852,678	13,964,721	12,905,000
Industrial and Miscellaneous and Hybrid	8. United States	4,116,955	4,205,612	4,116,811	4,122,320
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	2,487,757	2,468,758	2,483,840	2,495,580
	11. Totals	6,604,712	6,674,370	6,600,651	6,617,900
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	23,273,500	24,022,928	24,014,692	22,522,900
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	23,273,500	24,022,928	24,014,692	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	3,647,736					3,647,736	13.5	6,643,898	23.9	3,647,736	
1.2 NAIC 2						0	0.0		0.0		
1.3 NAIC 3						0	0.0		0.0		
1.4 NAIC 4						0	0.0		0.0		
1.5 NAIC 5						0	0.0		0.0		
1.6 NAIC 6						0	0.0		0.0		
1.7 Totals	3,647,736	0	0	0	0	3,647,736	13.5	6,643,898	23.9	3,647,736	0
2. **All Other Governments**											
2.1 NAIC 1						0	0.0		0.0		
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1		1,067,022				1,067,022	4.0	1,083,236	3.9	1,067,022	
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	1,067,022	0	0	0	1,067,022	4.0	1,083,236	3.9	1,067,022	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1		1,073,751	1,118,399			2,192,150	8.1	2,226,882	8.0	2,192,150	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3						0	0.0		0.0		
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	1,073,751	1,118,399	0	0	2,192,150	8.1	2,226,882	8.0	2,192,150	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	2,009,108	5,469,992	3,391,057		2,539,460	13,409,617	49.8	10,823,282	39.0	13,409,617	
5.2 NAIC 2						0	0.0	996,730	3.6		
5.3 NAIC 3						0	0.0		0.0		
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	2,009,108	5,469,992	3,391,057	0	2,539,460	13,409,617	49.8	11,820,011	42.6	13,409,617	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	1,429,758	3,936,044	1,225,636	13,274		6,604,712	24.5	3,493,345	12.6	2,116,958	4,487,754
6.2 NAIC 2						0	0.0	2,499,243	9.0		
6.3 NAIC 3						0	0.0		0.0		
6.4 NAIC 4						0	0.0		0.0		
6.5 NAIC 5						0	0.0		0.0		
6.6 NAIC 6						0	0.0		0.0		
6.7 Totals	1,429,758	3,936,044	1,225,636	13,274	0	6,604,712	24.5	5,992,589	21.6	2,116,958	4,487,754
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2						0	0.0		0.0		
7.3 NAIC 3						0	0.0		0.0		
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1						0	0.0		0.0		
8.2 NAIC 2						0	0.0		0.0		
8.3 NAIC 3						0	0.0		0.0		
8.4 NAIC 4						0	0.0		0.0		
8.5 NAIC 5						0	0.0		0.0		
8.6 NAIC 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 7,086,602	11,546,809	5,735,092	13,274	2,539,460	26,921,237	100.0	XXX	XXX	22,433,483	4,487,754
9.2 NAIC 2	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	7,086,602	11,546,809	5,735,092	13,274	2,539,460	(b) 26,921,237	100.0	XXX	XXX	22,433,483	4,487,754
9.8 Line 9.7 as a % of Col. 6	26.3	42.9	21.3	0.0	9.4	100.0	XXX	XXX	XXX	83.3	16.7
10. Total Bonds Prior Year											
10.1 NAIC 1	6,996,266	9,962,798	6,732,348	61,718	517,513	XXX	XXX	24,270,643	87.4	23,770,652	499,991
10.2 NAIC 2	2,499,243		996,730			XXX	XXX	3,495,973	12.6	3,495,973	
10.3 NAIC 3						XXX	XXX	0	0.0		
10.4 NAIC 4						XXX	XXX	0	0.0		
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		
10.6 NAIC 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	9,495,509	9,962,798	7,729,078	61,718	517,513	XXX	XXX	(b) 27,766,616	100.0	27,266,625	499,991
10.8 Line 10.7 as a % of Col. 8	34.2	35.9	27.8	0.2	1.9	XXX	XXX	100.0	XXX	98.2	1.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1	6,343,270	8,555,498	4,995,255		2,539,460	22,433,483	83.3	23,770,652	85.6	22,433,483	XXX
11.2 NAIC 2						0	0.0	3,495,973	12.6	0	XXX
11.3 NAIC 3						0	0.0	0	0.0	0	XXX
11.4 NAIC 4						0	0.0	0	0.0	0	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	6,343,270	8,555,498	4,995,255	0	2,539,460	22,433,483	83.3	27,266,625	98.2	22,433,483	XXX
11.8 Line 11.7 as a % of Col. 6	28.3	38.1	22.3	0.0	11.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	23.6	31.8	18.6	0.0	9.4	83.3	XXX	XXX	XXX	83.3	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	743,332	2,991,311	739,837	13,274		4,487,754	16.7	499,991	1.8	XXX	4,487,754
12.2 NAIC 2						0	0.0	0	0.0	XXX	0
12.3 NAIC 3						0	0.0	0	0.0	XXX	0
12.4 NAIC 4						0	0.0	0	0.0	XXX	0
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	743,332	2,991,311	739,837	13,274	0	4,487,754	16.7	499,991	1.8	XXX	4,487,754
12.8 Line 12.7 as a % of Col. 6	16.6	66.7	16.5	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.8	11.1	2.7	0.0	0.0	16.7	XXX	XXX	XXX	XXX	16.7

(a) Includes $.....4,487,754 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....3,647,736; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	3,647,736					3,647,736	13.5	6,643,898	23.9	3,647,736	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	3,647,736	0	0	0	0	3,647,736	13.5	6,643,898	23.9	3,647,736	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations		1,067,022				1,067,022	4.0	1,083,236	3.9	1,067,022	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	1,067,022	0	0	0	1,067,022	4.0	1,083,236	3.9	1,067,022	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations		1,073,751	1,118,399			2,192,150	8.1	2,226,882	8.0	2,192,150	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	1,073,751	1,118,399	0	0	2,192,150	8.1	2,226,882	8.0	2,192,150	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	2,009,108	4,763,947	3,391,057			10,164,112	37.8	11,110,009	40.0	10,164,112	
5.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities		706,044			2,539,460	3,245,504	12.1	710,003	2.6	3,245,505	
5.5 Totals	2,009,108	5,469,991	3,391,057	0	2,539,460	13,409,616	49.8	11,820,011	42.6	13,409,617	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations			485,799			485,799	1.8	3,498,701	12.6	485,799	
6.2 Residential Mortgage-Backed Securities	533,415	463,703				997,118	3.7	997,285	3.6	997,118	
6.3 Commercial Mortgage-Backed Securities	153,011	481,031				634,042	2.4	996,613	3.6	634,042	
6.4 Other Loan-Backed and Structured Securities	743,332	2,991,311	739,837	13,274		4,487,754	16.7	499,991	1.8		4,487,754
6.5 Totals	1,429,758	3,936,045	1,225,636	13,274	0	6,604,713	24.5	5,992,589	21.6	2,116,959	4,487,754
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	5,656,844	6,904,720	4,995,255	0	0	17,556,819	65.2	XXX	XXX	17,556,819	0
9.2 Residential Mortgage-Backed Securities	533,415	463,703	0	0	0	997,118	3.7	XXX	XXX	997,118	0
9.3 Commercial Mortgage-Backed Securities	153,011	481,031	0	0	0	634,042	2.4	XXX	XXX	634,042	0
9.4 Other Loan-Backed and Structured Securities	743,332	3,697,355	739,837	13,274	2,539,460	7,733,257	28.7	XXX	XXX	3,245,505	4,487,754
9.5 Totals	7,086,602	11,546,809	5,735,092	13,274	2,539,460	26,921,237	100.0	XXX	XXX	22,433,483	4,487,754
9.6 Line 9.5 as a % of Col. 6	26.3	42.9	21.3	0.0	9.4	100.0	XXX	XXX	XXX	83.3	16.7
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	9,143,142	7,406,958	7,495,112		517,513	XXX	XXX	24,562,725	88.5	24,562,725	
10.2 Residential Mortgage-Backed Securities	321,213	676,073				XXX	XXX	997,285	3.6	997,285	
10.3 Commercial Mortgage-Backed Securities		996,613				XXX	XXX	996,613	3.6	996,613	
10.4 Other Loan-Backed and Structured Securities	31,155	883,155	233,966	61,718		XXX	XXX	1,209,993	4.4	710,003	499,991
10.5 Totals	9,495,509	9,962,798	7,729,078	61,718	517,513	XXX	XXX	27,766,616	100.0	27,266,625	499,991
10.6 Line 10.5 as a % of Col. 8	34.2	35.9	27.8	0.2	1.9	XXX	XXX	100.0	XXX	98.2	1.8
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	5,656,844	6,904,720	4,995,255			17,556,819	65.2	24,562,725	88.5	17,556,819	XXX
11.2 Residential Mortgage-Backed Securities	533,415	463,703				997,118	3.7	997,285	3.6	997,118	XXX
11.3 Commercial Mortgage-Backed Securities	153,011	481,031				634,042	2.4	996,613	3.6	634,042	XXX
11.4 Other Loan-Backed and Structured Securities		706,044			2,539,460	3,245,505	12.1	710,003	2.6	3,245,505	XXX
11.5 Totals	6,343,270	8,555,498	4,995,255	0	2,539,460	22,433,483	83.3	27,266,625	98.2	22,433,483	XXX
11.6 Line 11.5 as a % of Col. 6	28.3	38.1	22.3	0.0	11.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	23.6	31.8	18.6	0.0	9.4	83.3	XXX	XXX	XXX	83.3	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	743,332	2,991,311	739,837	13,274		4,487,754	16.7	499,991	1.8	XXX	4,487,754
12.5 Totals	743,332	2,991,311	739,837	13,274	0	4,487,754	16.7	499,991	1.8	XXX	4,487,754
12.6 Line 12.5 as a % of Col. 6	16.6	66.7	16.5	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.8	11.1	2.7	0.0	0.0	16.7	XXX	XXX	XXX	XXX	16.7

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	5,640,084	5,640,084			
2. Cost of short-term investments acquired	6,734,632	6,734,632			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	8,726,980	8,726,980			
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)	3,647,736	3,647,736	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	3,647,736	3,647,736	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
419791 VT 2	HAWAII ST SER DT 5.00 11/01/2017				1FE	1,130,490	115.041	1,150,410	1,000,000	1,067,022		(16,214)			5.000	3.131	MN	8,333	50,000	11/12/2009	11/01/2017
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,130,490	XXX	1,150,410	1,000,000	1,067,022	0	(16,214)	0	0	XXX	XXX	XXX	8,333	50,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,130,490	XXX	1,150,410	1,000,000	1,067,022	0	(16,214)	0	0	XXX	XXX	XXX	8,333	50,000	XXX	XXX
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	119.930	1,199,300	1,000,000	1,118,399		(15,435)			5.250	3.280	AO	13,125	52,500	01/08/2010	10/01/2020
864813 WB 2	SUFFOLK VA SER A 5.00 08/01/17				1FE	1,142,090	114.617	1,146,170	1,000,000	1,073,751		(19,297)			5.000	2.821	FA	20,833	50,000	04/12/2010	08/01/2017
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,318,830	XXX	2,345,470	2,000,000	2,192,150	0	(34,732)	0	0	XXX	XXX	XXX	33,958	102,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						2,318,830	XXX	2,345,470	2,000,000	2,192,150	0	(34,732)	0	0	XXX	XXX	XXX	33,958	102,500	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	786,600	107.178	739,528	690,000	751,048		(8,889)			5.500	3.835	JJ	18,975	37,950	09/24/2009	01/01/2020
454622 PZ 8	IN BD BK 5.05 1/15/2019			1	1FE	526,257	100.100	545,545	545,000	534,877		1,612			5.050	5.454	JJ	12,691	27,523	06/11/2007	01/15/2019
48542K P9 4	KS ST DEV 4.00 11/01/19				1FE	1,067,420	110.044	1,100,440	1,000,000	1,042,746		(6,569)			4.000	3.191	MN	6,667	40,000	01/15/2010	11/01/2019
566877 EC 6	MARICOPA CNTY AZ PUB 5.00 07/01/2014				1FE	1,105,660	102.365	1,023,650	1,000,000	1,010,897		(21,347)			5.000	2.790	JJ	25,000	50,000	04/27/2009	07/01/2014
574204 TT 0	MARYLAND ST DEPT TRAN 5.00 02/15/2018				1FE	1,167,620	115.902	1,159,020	1,000,000	1,083,859		(18,924)			5.000	2.830	FA	18,889	50,000	04/29/2009	02/15/2018
59455T RA 2	MI MUN BD AUTH-SCH 5.222 06/01/2014	SD			1FE	974,760	102.017	1,020,170	1,000,000	998,211		4,138			5.222	5.664	JD	4,743	51,828	06/07/2007	06/01/2014
645918 YA 5	NJ ECON DEV 5.00 12/15/2017				1FE	1,105,360	114.279	1,142,790	1,000,000	1,058,370		(13,562)			5.000	3.410	JD	2,222	50,000	04/23/2010	12/15/2017
664754 R9 1	NORTHERN AZ UNIV B 5.00 06/01/15				1FE	1,111,950	106.319	1,063,190	1,000,000	1,032,451		(22,196)			5.000	2.650	JD	4,167	50,000	04/12/2010	06/01/2015
684545 WW 2	ORNG CNTY FL TOURIST 5.00 10/01/2019			1	1FE	1,112,210	111.483	1,114,830	1,000,000	1,062,386		(15,417)			5.000	3.220	AO	12,500	50,000	08/18/2010	10/01/2019
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018				1FE	571,370	115.408	577,040	500,000	543,809		(9,087)			5.000	2.890	JD	1,111	25,000	10/27/2010	06/15/2018
79642B CE 1	SAN ANTONIO TX WTR 5.50 05/15/2015				1FE	1,177,890	106.871	1,068,710	1,000,000	1,045,458		(32,320)			5.500	2.120	MN	7,028	55,000	09/30/2009	05/15/2015
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						10,707,097	XXX	10,554,913	9,735,000	10,164,112	0	(142,561)	0	0	XXX	XXX	XXX	113,993	487,301	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	507,194	100.705	493,455	490,000	506,595		(566)			2.750	2.547	MN	1,722	12,502	11/21/2012	11/15/2035
31397P PS 3	FHM M012 A1B 3.625 9/15/2015				1FE	716,289	104.198	729,386	700,000	706,045		(3,958)			3.625	3.039	MON	2,115	25,375	05/03/2011	09/15/2015
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			1	1FE	514,140	105.166	525,830	500,000	513,793		(347)			3.500	3.159	JD	1,458	3,160	08/29/2013	12/01/2044
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			1	1FE	1,040,000	107.329	1,073,290	1,000,000	1,039,057		(943)			4.500	4.046	MON	3,750	9,125	08/08/2013	10/01/2043
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			1	1FE	480,000	99.126	475,805	480,000	480,015		15			2.500	2.500	JJ	6,633		05/31/2013	07/01/2034
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						3,257,623	XXX	3,297,765	3,170,000	3,245,505	0	(5,798)	0	0	XXX	XXX	XXX	15,678	50,161	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						13,964,721	XXX	13,852,678	12,905,000	13,409,617	0	(148,359)	0	0	XXX	XXX	XXX	129,671	537,462	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			1	1FE	485,660	113.269	550,486	486,000	485,799		63			5.250	5.259	JJ	12,758	25,515	03/19/2009	07/01/2019
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						485,660	XXX	550,486	486,000	485,799	0	63	0	0	XXX	XXX	XXX	12,758	25,515	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
22541S 5S 3	CSFB 2005-FIX1 A3 4.8 05/25/35			2	1FM	999,286	103.595	1,035,951	1,000,000	997,118		(167)			4.800	4.813	MON	4,000	48,000	01/10/2005	05/25/2035
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						999,286	XXX	1,035,951	1,000,000	997,118	0	(167)	0	0	XXX	XXX	XXX	4,000	48,000	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049			2	1FM	631,871	100.990	642,620	636,320	634,042		391			5.706	5.890	MON	3,026	36,856	11/09/2007	02/12/2049
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						631,871	XXX	642,620	636,320	634,042	0	391	0	0	XXX	XXX	XXX	3,026	36,856	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023		R	23	1FE	500,000	100.500	502,500	500,000	500,867		867			2.167	2.482	MON	512	9,811	01/16/2013	02/15/2023
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024		R	23	1FE	498,250	98.120	490,600	500,000	498,388		138			1.472	1.546	JAJO	4,130		05/06/2013	07/15/2024

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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025		R	23	1FE	498,683	98.125	490,625	500,000	498,655		(27)			1.476	1.483	JAJO	1,537	2,603	05/15/2013	04/21/2025
404225 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048			2	1FE	500,000	97.904	489,520	500,000	500,000		(0)			2.289	2.300	MON	509	10,269	01/16/2013	01/15/2048
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044			2	1FE	500,000	99.601	498,006	500,000	500,000		0			1.147	1.150	MON	255	3,282	05/17/2013	05/16/2044
404225 BD 5	HSART 2013-T3 A3 ABS 1.7932 05/15/2046			2	1FE	499,998	97.840	489,200	500,000	499,999		0			1.793	1.800	MON	398	5,131	05/17/2013	05/15/2046
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21		R	23	1FE	486,908	98.250	486,908	495,580	490,007		3,099			0.461	1.556	JAJO	488	1,228	05/17/2013	04/16/2021
63861G AA 8	NMART 2013-T1 A1 ABS 1.08 06/20/44			2	1FE	499,997	99.966	499,831	500,000	499,999		2			1.080	1.083	MON	165	2,910	06/04/2013	06/20/2044
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024		R	23	1FE	500,000	99.625	498,125	500,000	499,840		(151)			1.666	1.676	JAJO	1,735	7,434	11/27/2012	01/18/2024
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						4,483,835	XXX	4,445,314	4,495,580	4,487,754	0	3,928	0	0	XXX	XXX	XXX	9,730	42,669	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,600,651	XXX	6,674,370	6,617,900	6,604,712	0	4,215	0	0	XXX	XXX	XXX	29,514	153,039	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						14,642,077	XXX	14,601,279	13,221,000	13,909,082	0	(193,445)	0	0	XXX	XXX	XXX	169,042	665,316	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						999,286	XXX	1,035,951	1,000,000	997,118	0	(167)	0	0	XXX	XXX	XXX	4,000	48,000	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						631,871	XXX	642,620	636,320	634,042	0	391	0	0	XXX	XXX	XXX	3,026	36,856	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						7,741,458	XXX	7,743,079	7,665,580	7,733,259	0	(1,870)	0	0	XXX	XXX	XXX	25,408	92,830	XXX	XXX
8399999. Grand Total - Bonds						24,014,692	XXX	24,022,928	22,522,900	23,273,500	0	(195,091)	0	0	XXX	XXX	XXX	201,476	843,002	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44		08/29/2013	RBC CAPITAL MARKETS		514,140	500,000	
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		08/08/2013	JP MORGAN SECURITIES INC.		1,040,000	1,000,000	
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		05/31/2013	JP MORGAN SECURITIES INC.		500,000	500,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,054,140	2,000,000	0
Bonds - Industrial and Miscellaneous								
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023	R	01/16/2013	SANDLER O'NEIL & PARTNER		500,000	500,000	
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024	R	05/06/2013	CITIGROUP		498,250	500,000	
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025	R	05/15/2013	RBS SECURITIES/GREENWICH		498,683	500,000	
404225 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048		01/16/2013	WELLS FARGO BROKERAGE		500,000	500,000	
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044		05/17/2013	CS FIRST BOSTON		500,000	500,000	
404225 BD 5	HSART 2013-T3 A3 ABS 1.7932 05/15/2046		05/17/2013	CS FIRST BOSTON		499,998	500,000	
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	R	05/17/2013	RBS SECURITIES/GREENWICH		486,907	495,580	244
63861G AA 8	NMART 2013-T1 A1 ABS 1.08 06/20/44		06/04/2013	CS FIRST BOSTON		499,997	500,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					3,983,834	3,995,580	244
8399997.	Total - Bonds - Part 3					6,037,974	5,995,580	244
8399999.	Total - Bonds					6,037,974	5,995,580	244
9999999.	Total - Bonds, Preferred and Common Stocks					6,037,974	XXX	244

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 JM 3	U.S. TREASURY NOTES 3.125 09/30/2013	...	09/30/2013.	Maturity		1,000,000	1,000,000	1,023,984	1,003,814		(3,814)		(3,814)		1,000,000			0	31,250	09/30/2013.
0599999.	Total - Bonds - U.S. Government					1,000,000	1,000,000	1,023,984	1,003,814	0	(3,814)	0	(3,814)	0	1,000,000	0	0	0	31,250	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035	...	07/25/2013.	Sinking Fund Redemption		10,000	10,000	10,351	10,351		(352)		(352)		10,000			0	168	11/15/2035.
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020	...	01/01/2013.	Sinking Fund Redemption		215,000	215,000	245,100	236,792		(21,792)		(21,792)		215,000			0	5,913	01/01/2020.
454622 PZ 8	IN BD BK 5.05 1/15/2019	...	07/15/2013.	Sinking Fund Redemption		50,000	50,000	48,281	48,932		969		969		50,000			0	2,020	01/15/2019.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	...	10/01/2013.	Partial Call		20,000	20,000	20,000	20,000				0		20,000			0	151	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					295,000	295,000	323,731	316,075	0	(21,175)	0	(21,175)	0	295,000	0	0	0	8,252	XXX
Bonds - Industrial and Miscellaneous																				
278058 DF 6	EATON CORP 4.90 05/15/2013	...	05/15/2013.	Maturity		1,000,000	1,000,000	991,790	999,310		690		690		1,000,000			0	24,500	05/15/2013.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	...	08/12/2013.	MBS Paydown		363,680	363,680	361,137	362,448		718		718		363,680			0	10,701	02/12/2049.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019	...	02/22/2013.	Partial Call		619,074	514,000	513,640	513,640		279		279		514,000		105,074	105,074	17,315	07/01/2019.
69352J AM 9	PPL ENERGY SUPPLY 6.30 07/15/2013	...	07/15/2013.	Maturity		1,000,000	1,000,000	999,590	999,947		53		53		1,000,000			0	63,000	07/15/2013.
776696 AB 2	ROPER INDS 6.625 08/15/2013	...	08/15/2013.	Maturity		500,000	500,000	499,880	499,985		15		15		500,000			0	33,125	08/15/2013.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,482,754	3,377,680	3,366,037	3,375,332	0	1,754	0	1,754	0	3,377,680	0	105,074	105,074	148,641	XXX
8399997.	Total - Bonds - Part 4					4,777,754	4,672,680	4,713,753	4,695,221	0	(23,235)	0	(23,235)	0	4,672,680	0	105,074	105,074	188,144	XXX
8399999.	Total - Bonds					4,777,754	4,672,680	4,713,753	4,695,221	0	(23,235)	0	(23,235)	0	4,672,680	0	105,074	105,074	188,144	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,777,754	XXX	4,713,753	4,695,221	0	(23,235)	0	(23,235)	0	4,672,680	0	105,074	105,074	188,144	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	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	INVESCO AIM ADVISORS INC. TREASURY PORTFOLIO CASH MANAGEMENT			12/20/2013.	THE BANK OF NEW YORK MELLON	XXX	3,647,736						3,647,736			0.020	0.020	Mtly	1,110	
8899999. Total - Exempt Money Market Mutual Funds							3,647,736	0	0	0	0	XXX	3,647,736	0	0	XXX	XXX	XXX	1,110	0
9199999. Total - Short-Term Investments							3,647,736	0	0	0	0	XXX	3,647,736	0	0	XXX	XXX	XXX	1,110	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 1B-Broker List
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							
F & M Bank & Trust Company	Tulsa, Oklahoma		0.400			189,789	XXX
The Bank of New York Mellon	New York, New York		0.010			9,448	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	199,237	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	199,237	XXX
0599999. Total Cash		XXX	XXX	0	0	199,237	XXX

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

1. January	192,204	4. April	205,012	7. July	196,709	10. October	199,021
2. February	192,209	5. May	197,876	8. August	197,652	11. November	195,573
3. March	196,208	6. June	197,876	9. September	796,711	12. December	199,237

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	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/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	PROPERTY AND CASUALTY			462,333	495,023
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	559,199	599,650		
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			111,840	119,930
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	559,199	599,650	574,173	614,953

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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