15380201720100100

ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

Mid-Continent Assurance Company

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

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

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

Statutory Home Office	301 E. 4th Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1437 South Boulder Dr…... Tulsa ..... OK ..... US..... 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Mail Address	P. O. Box 1409….. Tulsa ..... OK ..... US ..... 74101 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1437 South Boulder Dr…... Tulsa ..... OK ..... US ..... 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 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 and COO	2. Sharon Lee Anne Hackl	Secretary
3. Gregory Patrick Jones	Senior Vice President, CFO & Treasurer	4.	

OTHER

Gary John Gruber #	Chairman	Ronald James Brichler #	Vice Chairman
Stephen Kirby Pancoast	Senior Vice President	Todd Anthony Bazata	Vice President
David Bernard Dyke	Vice President	John Allen Gant	Vice President
Robert Dewayne Martin	Vice President & Chief Information Officer	Richard Leon Simpson	Vice President
Stephen Charles Beraha	Assistant Secretary	Sue Ann Erhart	Assistant Secretary
Howard Kim Baird	Assistant Treasurer	David John Witzgall	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	James Steven Davis	Michelle Ann Gillis #	Gary John Gruber
Michael David Pierce #	Michael Eugene Sullivan Jr #	David John Witzgall	

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 and COO	Secretary	Senior Vice President, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 23rd day of February 2018

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	201,772	1.0	201,772		201,772	1.0
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		0.0			0	0.0
1.43 Revenue and assessment obligations	11,041,001	52.5	11,041,001		11,041,001	52.5
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	481,801	2.3	481,801		481,801	2.3
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,294,350	6.2	1,294,350		1,294,350	6.2
2.2 Unaffiliated non-U.S. securities (including Canada)	500,000	2.4	500,000		500,000	2.4
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	200,000	1.0	200,000		200,000	1.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0	XXX	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	7,312,345	34.8	7,312,345		7,312,345	34.8
11. Other invested assets		0.0			0	0.0
12. Total invested assets	21,031,270	100.0	21,031,270	0	21,031,270	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,067,963
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,697,429
3.	Accrual of discount		3,718
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		413
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,192,434
7.	Deduct amortization of premium		58,165
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)		13,518,924
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		13,518,924

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	201,772	200,250	201,898	200,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	201,772	200,250	201,898	200,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	11,041,001	11,087,115	11,301,476	10,947,977
Industrial and Miscellaneous, SVO Identified	8. United States	1,776,151	1,766,632	1,775,156	1,787,585
Funds and Hybrid Securities (Unaffiliated)	9. Canada				
	10. Other Countries	500,000	500,000	500,000	500,000
	11. Totals	2,276,151	2,266,632	2,275,156	2,287,585
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	13,518,924	13,553,997	13,778,530	13,435,562
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	13,518,924	13,553,997	13,778,530	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1		201,772				XXX	201,772	1.5	5,040,067	25.1	201,772	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	201,772	0	0	0	XXX	201,772	1.5	5,040,067	25.1	201,772	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,470,507	3,613,020	1,311,827	2,962,448	1,683,199	XXX	11,041,001	81.7	12,049,472	59.9	11,041,001	
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	1,470,507	3,613,020	1,311,827	2,962,448	1,683,199	XXX	11,041,001	81.7	12,049,472	59.9	11,041,001	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	256,242	1,430,846	345,055	187,585	7,031	XXX	2,226,759	16.5	2,857,144	14.2		2,226,759
6.2 NAIC 2			49,392			XXX	49,392	0.4	161,347	0.8	49,392	
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	256,242	1,430,846	394,447	187,585	7,031	XXX	2,276,151	16.8	3,018,491	15.0	49,392	2,226,759
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 1,726,749	5,245,638	1,656,882	3,150,033	1,690,230	0	13,469,532	99.6	XXX	XXX	11,242,773	2,226,759
10.2 NAIC 2	(d) 0	0	49,392	0	0	0	49,392	0.4	XXX	XXX	49,392	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	1,726,749	5,245,638	1,706,274	3,150,033	1,690,230	0	(b) 13,518,924	100.0	XXX	XXX	11,292,165	2,226,759
10.8 Line 10.7 as a % of Col. 7	12.8	38.8	12.6	23.3	12.5	0.0	100.0	XXX	XXX	XXX	83.5	16.5
11. **Total Bonds Prior Year**												
11.1 NAIC 1	5,822,153	7,216,536	1,583,636	2,932,341	2,392,018		XXX	XXX	19,946,684	99.2	17,089,540	2,857,144
11.2 NAIC 2	11,069			150,278			XXX	XXX	161,347	0.8	161,347	
11.3 NAIC 3							XXX	XXX	0	0.0		
11.4 NAIC 4							XXX	XXX	0	0.0		
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	5,833,222	7,216,536	1,583,636	3,082,619	2,392,018	0	XXX	XXX	(b) 20,108,031	100.0	17,250,887	2,857,144
11.8 Line 11.7 as a % of Col. 9	29.0	35.9	7.9	15.3	11.9	0.0	XXX	XXX	100.0	XXX	85.8	14.2
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	1,470,507	3,814,792	1,311,827	2,962,448	1,683,199		11,242,773	83.2	17,089,540	85.0	11,242,773	XXX
12.2 NAIC 2			49,392				49,392	0.4	161,347	0.8	49,392	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	1,470,507	3,814,792	1,361,219	2,962,448	1,683,199	0	11,292,165	83.5	17,250,887	85.8	11,292,165	XXX
12.8 Line 12.7 as a % of Col. 7	13.0	33.8	12.1	26.2	14.9	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	10.9	28.2	10.1	21.9	12.5	0.0	83.5	XXX	XXX	XXX	83.5	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	256,242	1,430,846	345,055	187,585	7,031		2,226,759	16.5	2,857,144	14.2	XXX	2,226,759
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	256,242	1,430,846	345,055	187,585	7,031	0	2,226,759	16.5	2,857,144	14.2	XXX	2,226,759
13.8 Line 13.7 as a % of Col. 7	11.5	64.3	15.5	8.4	0.3	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	1.9	10.6	2.6	1.4	0.1	0.0	16.5	XXX	XXX	XXX	XXX	16.5

(a) Includes $.....2,226,759 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		201,772				XXX	201,772	1.5	5,040,067	25.1	201,772	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	0	201,772	0	0	0	XXX	201,772	1.5	5,040,067	25.1	201,772	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	1,106,706	1,014,600				XXX	2,121,306	15.7	2,153,773	10.7	2,121,306	
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	363,801	2,598,420	1,311,827	2,962,448	1,683,199	XXX	8,919,695	66.0	9,895,699	49.2	8,919,696	
5.5 Totals	1,470,507	3,613,020	1,311,827	2,962,448	1,683,199	XXX	11,041,001	81.7	12,049,472	59.9	11,041,001	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations		996,138	49,393			XXX	1,045,531	7.7	161,347	0.8	49,392	996,139
6.2 Residential Mortgage-Backed Securities	69,370	206,969	124,528	73,902	7,031	XXX	481,800	3.6	597,050	3.0		481,800
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities	186,872	227,739	220,526	113,683		XXX	748,820	5.5	2,260,094	11.2		748,820
6.5 Totals	256,242	1,430,846	394,447	187,585	7,031	XXX	2,276,151	16.8	3,018,491	15.0	49,392	2,226,759
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,106,706	2,212,509	49,393	0	0	XXX	3,368,608	24.9	XXX	XXX	2,372,469	996,139
10.2 Residential Mortgage-Backed Securities	69,370	206,969	124,528	73,902	7,031	XXX	481,800	3.6	XXX	XXX	0	481,800
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	550,673	2,826,160	1,532,353	3,076,131	1,683,199	XXX	9,668,516	71.5	XXX	XXX	8,919,696	748,820
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	1,726,749	5,245,638	1,706,274	3,150,033	1,690,230	0	13,518,924	100.0	XXX	XXX	11,292,165	2,226,759
10.7 Line 10.6 as a % of Col. 7	12.8	38.8	12.6	23.3	12.5	0.0	100.0	XXX	XXX	XXX	83.5	16.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations	5,051,137	2,153,773		150,278		XXX	XXX	XXX	7,355,188	36.6	7,355,188	
11.2 Residential Mortgage-Backed Securities	85,236	254,830	154,104	92,634	10,246	XXX	XXX	XXX	597,050	3.0		597,050
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities	696,849	4,807,933	1,429,532	2,839,707	2,381,772	XXX	XXX	XXX	12,155,793	60.5	9,895,699	2,260,094
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	5,833,222	7,216,536	1,583,636	3,082,619	2,392,018	0	XXX	XXX	20,108,031	100.0	17,250,887	2,857,144
11.7 Line 11.6 as a % of Col. 9	29.0	35.9	7.9	15.3	11.9	0.0	XXX	XXX	100.0	XXX	85.8	14.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,106,706	1,216,370	49,393			XXX	2,372,469	17.5	7,355,188	36.6	2,372,469	XXX
12.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	363,801	2,598,422	1,311,826	2,962,448	1,683,199	XXX	8,919,696	66.0	9,895,699	49.2	8,919,696	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	1,470,507	3,814,792	1,361,219	2,962,448	1,683,199	0	11,292,165	83.5	17,250,887	85.8	11,292,165	XXX
12.7 Line 12.6 as a % of Col. 7	13.0	33.8	12.1	26.2	14.9	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	10.9	28.2	10.1	21.9	12.5	0.0	83.5	XXX	XXX	XXX	83.5	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		996,139				XXX	996,139	7.4	0	0.0	XXX	996,139
13.2 Residential Mortgage-Backed Securities	69,370	206,969	124,528	73,902	7,031	XXX	481,800	3.6	597,050	3.0	XXX	481,800
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	186,872	227,738	220,527	113,683		XXX	748,820	5.5	2,260,094	11.2	XXX	748,820
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	256,242	1,430,846	345,055	187,585	7,031	0	2,226,759	16.5	2,857,144	14.2	XXX	2,226,759
13.7 Line 13.6 as a % of Col. 7	11.5	64.3	15.5	8.4	0.3	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	1.9	10.6	2.6	1.4	0.1	0.0	16.5	XXX	XXX	XXX	XXX	16.5

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	5,040,067	5,040,067			
2. Cost of short-term investments acquired	2,817,823	2,817,823			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	7,857,890	7,857,890			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	7,313,144		7,313,144	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	199,100		199,100	
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)	7,114,044	0	7,114,044	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	7,114,044	0	7,114,044	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 VZ 0	U.S. TREASURY NOTES 2.00 09/30/2020	SD			1	201,898	100.125	200,250	200,000	201,772		(126)			2.000	1.668	MS	1,022		10/19/2017	09/30/2020
0199999. U.S. Government - Issuer Obligations						201,898	XXX	200,250	200,000	201,772	0	(126)	0	0	XXX	XXX	XXX	1,022	0	XXX	XXX
0599999. Total - U.S. Government						201,898	XXX	200,250	200,000	201,772	0	(126)	0	0	XXX	XXX	XXX	1,022	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
455057 YE 3	IN FIN AUTH REV 5.00 11/01/2018	SD			1FE	1,241,118	102.886	1,121,458	1,090,000	1,106,706		(19,508)			5.000	3.120	MN	9,083	54,500	05/06/2010	11/01/2018
49151E Z2 2	KY PPTY & BLDGS 5.25 02/01/2019	SD			1FE	1,109,840	103.692	1,036,920	1,000,000	1,014,600		(12,959)			5.250	3.860	FA	21,875	52,500	07/21/2009	02/01/2019
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,350,958	XXX	2,158,378	2,090,000	2,121,306	0	(32,466)	0	0	XXX	XXX	XXX	30,958	107,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035				1FE	253,597	102.030	249,974	245,000	252,068		(310)			2.750	2.547	MN	860	6,978	11/21/2012	11/15/2035
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025			2	1FE	1,001,813	100.750	982,313	975,000	987,776		(6,846)			4.150	3.385	MON	1,798	40,463	09/11/2015	04/15/2025
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000					2.650	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	99.875	998,750	1,000,000	999,950		(30)			2.500	2.507	MON	2,083	25,000	05/11/2015	08/15/2051
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029			2	1FE	161,795	103.973	155,960	150,000	154,635		(1,223)			4.500	3.553	JJ	3,375	8,145	06/29/2011	01/01/2029
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			2	1FE	188,190	102.083	183,749	180,000	183,504		(922)			4.250	3.652	JJ	3,825	7,977	06/11/2012	07/01/2033
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038			2	1FE	904,818	98.975	895,544	904,818	904,819		0			2.875	2.892	MON	2,168	15,464	04/18/2017	11/01/2038
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044			2	1FE	641,185	99.650	638,941	641,185	641,185					2.950	2.968	MON	1,576	18,915	08/13/2014	09/01/2044
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045			2	1FE	780,026	99.762	778,170	780,026	780,027					3.000	3.019	MON	1,950	23,401	03/11/2015	04/01/2045
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034			2	1FE	574,436	100.625	578,026	574,436	574,436					3.050	3.069	MON	1,460	17,520	06/24/2015	12/01/2034
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	272,494	103.239	273,583	265,000	269,466		(745)			3.500	3.159	JD	773	9,275	08/29/2013	12/01/2044
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043			2	1FE	297,368	99.197	296,463	298,863	297,891		392			2.850	3.011	MON	710	8,525	08/29/2014	07/01/2043
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	809,796	101.357	789,216	778,649	808,748		(96,233)			4.500	3.649	MON	2,920	35,039	08/08/2013	10/01/2043
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	260,000	100.061	260,159	260,000	260,000					2.500	2.500	JJ	3,250	6,827	05/31/2013	07/01/2034
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046			2	1FE	805,000	104.707	842,891	805,000	805,190		96			3.125	3.151	MS	8,385	25,608	10/15/2015	03/01/2046
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						8,950,518	XXX	8,928,737	8,857,977	8,919,695	0	(105,821)	0	0	XXX	XXX	XXX	37,343	275,636	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						11,301,476	XXX	11,087,115	10,947,977	11,041,001	0	(138,287)	0	0	XXX	XXX	XXX	68,301	382,636	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022				1FE	995,530	99.190	991,896	1,000,000	996,137		607			2.500	2.596	AO	5,417	12,500	04/10/2017	04/13/2022
961548 AS 3	WESTVACO CORP 7.50 06/15/2027				2FE	49,613	105.365	51,629	49,000	49,392		(28)			7.500	7.381	JD	163	3,675	04/05/2006	06/15/2027
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,045,143	XXX	1,043,525	1,049,000	1,045,529	0	579	0	0	XXX	XXX	XXX	5,580	16,175	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42				1FE	481,193	96.840	474,287	489,765	481,801		1,474			3.000	3.343	MON	1,224	14,693	12/02/2013	09/17/2042
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						481,193	XXX	474,287	489,765	481,801	0	1,474	0	0	XXX	XXX	XXX	1,224	14,693	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30		C		1FE	500,000	100.000	500,000	500,000	500,000					3.800	3.817	JAJO			12/20/2017	01/20/2030
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23				1FE	248,820	100.000	248,820	248,820	248,820					3.600	3.616	JAJO	1,767	8,937	03/24/2015	04/20/2023
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						748,820	XXX	748,820	748,820	748,820	0	0	0	0	XXX	XXX	XXX	1,767	8,937	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						2,275,156	XXX	2,266,632	2,287,585	2,276,151	0	2,052	0	0	XXX	XXX	XXX	8,571	39,805	XXX	XXX
Totals																					

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
7799999. Total - Issuer Obligations						3,597,999	XXX	3,402,152	3,339,000	3,368,607	0	(32,014)	0	0	XXX	XXX	XXX	37,560	123,175	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						481,193	XXX	474,287	489,765	481,801	0	1,474	0	0	XXX	XXX	XXX	1,224	14,693	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						9,699,338	XXX	9,677,558	9,606,797	9,668,515	0	(105,821)	0	0	XXX	XXX	XXX	39,110	284,573	XXX	XXX
8399999. Grand Total - Bonds						13,778,530	XXX	13,553,997	13,435,562	13,518,924	0	(136,361)	0	0	XXX	XXX	XXX	77,894	422,441	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. Government								
912828 VZ 0	U.S. TREASURY NOTES 2.00 09/30/2020		10/19/2017	GOLDMAN SACHS		201,899	200,000	220
0599999. Total - Bonds - U.S. Government						201,899	200,000	220
Bonds - U.S. Special Revenue and Special Assessment								
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038		04/18/2017	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,000,000	1,000,000	0
Bonds - Industrial and Miscellaneous								
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30	C	12/20/2017	NATIXIS		500,000	500,000	
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022		04/10/2017	MORGAN STANLEY		995,530	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,495,530	1,500,000	0
8399997. Total - Bonds - Part 3						2,697,429	2,700,000	220
8399999. Total - Bonds						2,697,429	2,700,000	220
9999999. Total - Bonds, Preferred and Common Stocks						2,697,429	XXX	220

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035		12/21/2017.	Sinking Fund Redemption		35,000	35,000	36,228	36,056		(1,071)		(1,071)		35,000			0	301	11/15/2035.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025		07/15/2017.	Partial Call		15,000	15,000	15,413	15,302		(302)		(302)		15,000			0	208	04/15/2025.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		11/27/2017.	Partial Call		295,000	295,000	318,196	306,521		(11,521)		(11,521)		295,000			0	12,459	01/01/2029.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		09/22/2017.	Partial Call		50,000	50,000	52,275	51,230		(1,230)		(1,230)		50,000			0	1,764	07/01/2033.
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038		12/01/2017.	MBS Paydown		95,182	95,182	95,182			0		0		95,182			0	1,127	11/01/2038.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044		12/01/2017.	MBS Paydown		122,661	122,661	122,661	122,661				0		122,661			0	2,036	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		12/01/2017.	MBS Paydown		116,145	116,145	116,145	116,146		(0)		(0)		116,145			0	1,858	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034		12/01/2017.	MBS Paydown		178,175	178,175	178,175	178,175				0		178,175			0	3,100	12/01/2034.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44		12/01/2017.	Partial Call		60,000	60,000	61,697	61,180		(1,180)		(1,180)		60,000			0	1,663	12/01/2044.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043		12/01/2017.	MBS Paydown		41,953	41,953	41,743	41,796		(82)		(82)		41,953			0	584	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043		12/01/2017.	MBS Paydown		66,371	66,371	69,026	68,677		96,968		96,968		66,371			0	1,903	10/01/2043.
64988R CP 5	NY STATE MTG AGY REV 3.40 04/01/2018		12/21/2017.	Distribution		705,000	705,000	704,648	704,935		50		50		704,985		15	15	29,297	04/01/2018.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		10/05/2017.	Partial Call		60,000	60,000	60,000	60,000				0		60,000			0	1,244	07/01/2034.
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038		03/01/2017.	Call		6,246	6,247	6,418	6,331		(2)		(2)		6,329		(83)	(83)	254	08/01/2038.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		12/01/2017.	Partial Call		105,000	105,000	105,000	105,012		(12)		(12)		105,000			0	1,762	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,951,733	1,951,734	1,982,806	1,874,020	0	81,618	0	81,618	0	1,951,801	0	(68)	(68)	59,558	XXX
Bonds - Industrial and Miscellaneous																				
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017		06/01/2017.	Maturity		11,000	11,000	12,197	11,069		(69)		(69)		11,000			0	495	06/01/2017.
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024		06/29/2017.	Distribution		500,000	500,000	498,250	499,356		163		163		499,519		481	481	7,828	07/15/2024.
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025		10/18/2017.	MBS Paydown		500,000	500,000	498,683	499,477		523		523		500,000			0	11,365	04/21/2025.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		10/20/2017.	MBS Paydown		512,441	512,441	512,441	512,441				0		512,441			0	10,829	04/20/2023.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		12/17/2017.	MBS Paydown		117,261	117,261	115,209	115,334		538		538		117,261			0	1,915	09/17/2042.
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024		07/18/2017.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	8,712	01/18/2024.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2017.	Sinking Fund Redemption		100,000	100,000	101,251	100,858		(858)		(858)		100,000			0	3,750	06/15/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,240,701	2,240,701	2,238,030	2,238,535	0	297	0	297	0	2,240,220	0	481	481	44,894	XXX
8399997.	Total - Bonds - Part 4					4,192,434	4,192,435	4,220,836	4,112,555	0	81,915	0	81,915	0	4,192,021	0	413	413	104,452	XXX
8399999.	Total - Bonds					4,192,434	4,192,435	4,220,836	4,112,555	0	81,915	0	81,915	0	4,192,021	0	413	413	104,452	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,192,434	XXX	4,220,836	4,112,555	0	81,915	0	81,915	0	4,192,021	0	413	413	104,452	XXX

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Mabrey Bank	Tulsa, Oklahoma		0.330			193,257	XXX
The Bank of New York Mellon	New York, New York		0.250	2		5,044	XXX
0199999. Total - Open Depositories		XXX	XXX	2	0	198,301	XXX
0399999. Total Cash on Deposit		XXX	XXX	2	0	198,301	XXX
0599999. Total Cash		XXX	XXX	2	0	198,301	XXX

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

1. January	165,286	4. April	164,253	7. July	164,248	10. October	220,449
2. February	165,331	5. May	164,297	8. August	164,079	11. November	220,315
3. March	165,280	6. June	164,271	9. September	137,076	12. December	198,301

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		12/22/2017	1.190		7,114,044		35,917
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						7,114,044	0	35,917
8899999. Total - Cash Equivalents						7,114,044	0	35,917

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	O	PROPERTY AND CASUALTY	1,213,452	1,229,786		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	PROPERTY AND CASUALTY			233,380	238,250
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,213,452	1,229,786	233,380	238,250

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

2017 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK