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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

Oklahoma Surety Company

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

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

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

Statutory Home Office	301 E. 4th Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1437 South Boulder Dr…... Tulsa ..... OK ..... US..... 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 1409….. Tulsa ..... OK ..... US ..... 74101 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1437 South Boulder Dr…... Tulsa ..... OK ..... US ..... 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 61250 *(Area Code) (Telephone Number) (Extension)*
	gjones@mcg-ins.com *(E-Mail Address)*	918-588-1253 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President 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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,051,382	6.2	1,051,382		1,051,382	6.2
1.43 Revenue and assessment obligations	6,291,181	37.0	6,291,181		6,291,181	37.0
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other	271,894	1.6	271,894		271,894	1.6
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	146,980	0.9	146,980		146,980	0.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,793,190	10.5	1,793,190		1,793,190	10.5
2.2 Unaffiliated non-U.S. securities (including Canada)	500,000	2.9	500,000		500,000	2.9
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		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	6,948,329	40.9	6,948,329		6,948,329	40.9
11. Other invested assets		0.0			0	0.0
12. Total invested assets	17,002,956	100.0	17,002,956	0	17,002,956	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		12,245,767
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,997,743
3.	Accrual of discount		3,492
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		481
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,128,022
7.	Deduct amortization of premium		64,834
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)		10,054,627
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		10,054,627

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States				
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,051,382	1,093,330	1,176,740	1,000,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	6,291,181	6,274,262	6,461,068	6,248,724
Industrial and Miscellaneous, SVO Identified	8. United States	2,212,064	2,204,140	2,210,930	2,224,682
Funds and Hybrid Securities (Unaffiliated)	9. Canada				
	10. Other Countries	500,000	500,000	500,000	500,000
	11. Totals	2,712,064	2,704,140	2,710,930	2,724,682
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	10,054,627	10,071,732	10,348,738	9,973,406
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	10,054,627	10,071,732	10,348,738	

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						XXX	0	0.0	4,003,540	24.6		
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	0	0	0	0	XXX	0	0.0	4,003,540	24.6	0	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		1,051,382				XXX	1,051,382	10.5	1,068,963	6.6	1,051,382	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	1,051,382	0	0	0	XXX	1,051,382	10.5	1,068,963	6.6	1,051,382	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,221,340	1,037,103	843,904	2,216,844	971,990	XXX	6,291,181	62.6	8,035,285	49.5	6,291,181	
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	1,221,340	1,037,103	843,904	2,216,844	971,990	XXX	6,291,181	62.6	8,035,285	49.5	6,291,181	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	1,040,686	1,188,631	293,647	177,845	11,255	XXX	2,712,064	27.0	3,141,519	19.3	278,967	2,433,097
6.2 NAIC 2						XXX	0	0.0		0.0		
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,040,686	1,188,631	293,647	177,845	11,255	XXX	2,712,064	27.0	3,141,519	19.3	278,967	2,433,097
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) 2,262,026	3,277,116	1,137,551	2,394,689	983,245	0	10,054,627	100.0	XXX	XXX	7,621,530	2,433,097
10.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	2,262,026	3,277,116	1,137,551	2,394,689	983,245	0	(b) 10,054,627	100.0	XXX	XXX	7,621,530	2,433,097
10.8 Line 10.7 as a % of Col. 7	22.5	32.6	11.3	23.8	9.8	0.0	100.0	XXX	XXX	XXX	75.8	24.2
11. **Total Bonds Prior Year**												
11.1 NAIC 1	6,078,313	5,268,853	1,255,957	2,015,915	1,630,269		XXX	XXX	16,249,307	100.0	13,666,138	2,583,169
11.2 NAIC 2							XXX	XXX	0	0.0		
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	6,078,313	5,268,853	1,255,957	2,015,915	1,630,269	0	XXX	XXX	(b) 16,249,307	100.0	13,666,138	2,583,169
11.8 Line 11.7 as a % of Col. 9	37.4	32.4	7.7	12.4	10.0	0.0	XXX	XXX	100.0	XXX	84.1	15.9
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	1,368,320	2,220,472	843,904	2,216,844	971,990		7,621,530	75.8	13,666,138	84.1	7,621,530	XXX
12.2 NAIC 2							0	0.0	0	0.0	0	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	1,368,320	2,220,472	843,904	2,216,844	971,990	0	7,621,530	75.8	13,666,138	84.1	7,621,530	XXX
12.8 Line 12.7 as a % of Col. 7	18.0	29.1	11.1	29.1	12.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	13.6	22.1	8.4	22.0	9.7	0.0	75.8	XXX	XXX	XXX	75.8	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	893,706	1,056,644	293,647	177,845	11,255		2,433,097	24.2	2,583,169	15.9	XXX	2,433,097
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	893,706	1,056,644	293,647	177,845	11,255	0	2,433,097	24.2	2,583,169	15.9	XXX	2,433,097
13.8 Line 13.7 as a % of Col. 7	36.7	43.4	12.1	7.3	0.5	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	8.9	10.5	2.9	1.8	0.1	0.0	24.2	XXX	XXX	XXX	XXX	24.2

(a) Includes $.....2,433,097 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						XXX	0	0.0	4,003,540	24.6		
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	0	0	0	0	XXX	0	0.0	4,003,540	24.6	0	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		1,051,382				XXX	1,051,382	10.5	1,068,963	6.6	1,051,382	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	1,051,382	0	0	0	XXX	1,051,382	10.5	1,068,963	6.6	1,051,382	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	1,002,615					XXX	1,002,615	10.0	2,200,878	13.5	1,002,615	
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	218,725	1,037,103	843,904	2,216,844	971,990	XXX	5,288,566	52.6	5,834,407	35.9	5,288,566	
5.5 Totals	1,221,340	1,037,103	843,904	2,216,844	971,990	XXX	6,291,181	62.6	8,035,285	49.5	6,291,181	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations		630,055				XXX	630,055	6.3	131,978	0.8	131,987	498,068
6.2 Residential Mortgage-Backed Securities	175,148	95,190	73,121	64,161	11,255	XXX	418,875	4.2	749,447	4.6	146,980	271,895
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities	865,538	463,386	220,526	113,684		XXX	1,663,134	16.5	2,260,094	13.9		1,663,134
6.5 Totals	1,040,686	1,188,631	293,647	177,845	11,255	XXX	2,712,064	27.0	3,141,519	19.3	278,967	2,433,097
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	1,002,615	1,681,437	0	0	0	XXX	2,684,052	26.7	XXX	XXX	2,185,984	498,068
10.2 Residential Mortgage-Backed Securities	175,148	95,190	73,121	64,161	11,255	XXX	418,875	4.2	XXX	XXX	146,980	271,895
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	1,084,263	1,500,489	1,064,430	2,330,528	971,990	XXX	6,951,700	69.1	XXX	XXX	5,288,566	1,663,134
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	2,262,026	3,277,116	1,137,551	2,394,689	983,245	0	10,054,627	100.0	XXX	XXX	7,621,530	2,433,097
10.7 Line 10.6 as a % of Col. 7	22.5	32.6	11.3	23.8	9.8	0.0	100.0	XXX	XXX	XXX	75.8	24.2
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	5,018,381	2,386,978				XXX	XXX	XXX	7,405,359	45.6	7,405,359	
11.2 Residential Mortgage-Backed Securities	459,439	111,905	86,248	76,300	15,555	XXX	XXX	XXX	749,447	4.6	426,372	323,075
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities	600,493	2,769,970	1,169,709	1,939,615	1,614,714	XXX	XXX	XXX	8,094,501	49.8	5,834,407	2,260,094
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	6,078,313	5,268,853	1,255,957	2,015,915	1,630,269	0	XXX	XXX	16,249,307	100.0	13,666,138	2,583,169
11.7 Line 11.6 as a % of Col. 9	37.4	32.4	7.7	12.4	10.0	0.0	XXX	XXX	100.0	XXX	84.1	15.9
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	1,002,615	1,183,369				XXX	2,185,984	21.7	7,405,359	45.6	2,185,984	XXX
12.2 Residential Mortgage-Backed Securities	146,980					XXX	146,980	1.5	426,372	2.6	146,980	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	218,725	1,037,103	843,904	2,216,844	971,990	XXX	5,288,566	52.6	5,834,407	35.9	5,288,566	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	1,368,320	2,220,472	843,904	2,216,844	971,990	0	7,621,530	75.8	13,666,138	84.1	7,621,530	XXX
12.7 Line 12.6 as a % of Col. 7	18.0	29.1	11.1	29.1	12.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	13.6	22.1	8.4	22.0	9.7	0.0	75.8	XXX	XXX	XXX	75.8	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations		498,068				XXX	498,068	5.0	0	0.0	XXX	498,068
13.2 Residential Mortgage-Backed Securities	28,168	95,190	73,121	64,161	11,255	XXX	271,895	2.7	323,075	2.0	XXX	271,895
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	865,538	463,386	220,526	113,684		XXX	1,663,134	16.5	2,260,094	13.9	XXX	1,663,134
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	893,706	1,056,644	293,647	177,845	11,255	0	2,433,097	24.2	2,583,169	15.9	XXX	2,433,097
13.7 Line 13.6 as a % of Col. 7	36.7	43.4	12.1	7.3	0.5	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	8.9	10.5	2.9	1.8	0.1	0.0	24.2	XXX	XXX	XXX	XXX	24.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	4,003,540	4,003,540			
2. Cost of short-term investments acquired	2,359,732	2,359,732			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	6,363,272	6,363,272			
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	6,769,345		6,769,345	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	1,000		1,000	
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)	6,768,345	0	6,768,345	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	6,768,345	0	6,768,345	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	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. 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	109.333	1,093,330	1,000,000	1,051,382		(17,580)			5.250	3.280	AO	13,125	52,500	01/08/2010.	10/01/2020.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,176,740	XXX	1,093,330	1,000,000	1,051,382	0	(17,580)	0	0	XXX	XXX	XXX	13,125	52,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,176,740	XXX	1,093,330	1,000,000	1,051,382	0	(17,580)	0	0	XXX	XXX	XXX	13,125	52,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
574204 TT 0	MARYLAND ST DEPT TRAN 5.00 02/15/2018	SD			1FE	1,167,620	100.467	1,004,670	1,000,000	1,002,615		(21,175)			5.000	2.830	FA	18,889	50,000	04/29/2009.	02/15/2018.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,167,620	XXX	1,004,670	1,000,000	1,002,615	0	(21,175)	0	0	XXX	XXX	XXX	18,889	50,000	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	227,720	102.030	224,466	220,000	226,382		(279)			2.750	2.547	MN	773	6,492	11/21/2012.	11/15/2035.
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.
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.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	267,353	103.239	268,421	260,000	264,382		(731)			3.500	3.159	JD	758	9,100	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	809,795	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	270,000	100.061	270,165	270,000	270,000					2.500	2.500	JJ	3,375	7,005	05/31/2013.	07/01/2034.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						5,293,448	XXX	5,269,592	5,248,724	5,288,566	0	(96,880)	0	0	XXX	XXX	XXX	16,354	159,976	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						6,461,068	XXX	6,274,262	6,248,724	6,291,181	0	(118,055)	0	0	XXX	XXX	XXX	35,243	209,976	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			12	1FE	131,908	104.473	137,905	132,000	131,987		8			5.250	5.257	JJ	3,465	6,930	03/19/2009.	07/01/2019.
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022				1FE	497,765	99.190	495,948	500,000	498,068		303			2.500	2.596	AO	2,708	6,250	04/10/2017.	04/13/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						629,673	XXX	633,853	632,000	630,055	0	312	0	0	XXX	XXX	XXX	6,173	13,180	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
22541S 5S 3	CSFB 2005-FIX1 A3 4.8 05/25/35				1FM	146,875	100.680	147,980	146,980	146,980					4.800	4.848	MON	588	6,780	01/10/2005.	05/25/2035.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042				1FE	271,250	92.160	260,400	282,552	271,894		1,470			2.500	3.115	MON	589	7,070	08/11/2014.	12/27/2042.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						418,125	XXX	408,380	429,532	418,875	0	1,470	0	0	XXX	XXX	XXX	1,177	13,850	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.
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48				1FE	500,000	100.000	500,000	500,000	500,000		0			2.499	2.512	MON	555	3,124	09/08/2017.	09/15/2048.
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026				1FE	414,313	99.700	413,087	414,330	414,314		4			2.140	2.153	MON	148	2,315	09/15/2017.	09/25/2026.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,663,132	XXX	1,661,907	1,663,150	1,663,134	0	4	0	0	XXX	XXX	XXX	2,470	14,376	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						2,710,930	XXX	2,704,140	2,724,682	2,712,064	0	1,786	0	0	XXX	XXX	XXX	9,820	41,405	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						2,974,033	XXX	2,731,853	2,632,000	2,684,052	0	(38,444)	0	0	XXX	XXX	XXX	38,187	115,680	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						418,125	XXX	408,380	429,532	418,875	0	1,470	0	0	XXX	XXX	XXX	1,177	13,850	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,956,580	XXX	6,931,499	6,911,874	6,951,700	0	(96,876)	0	0	XXX	XXX	XXX	18,824	174,352	XXX	XXX
8399999. Grand Total - Bonds						10,348,738	XXX	10,071,732	9,973,406	10,054,627	0	(133,850)	0	0	XXX	XXX	XXX	58,188	303,882	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 - 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		497,765	500,000	
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48		09/08/2017	CS FIRST BOSTON		500,000	500,000	
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		09/15/2017	GOLDMAN SACHS		499,979	500,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,997,743	2,000,000	0
8399997. Total - Bonds - Part 3						1,997,743	2,000,000	0
8399999. Total - Bonds						1,997,743	2,000,000	0
9999999. Total - Bonds, Preferred and Common Stocks						1,997,743	XXX	0

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. 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		70,000	70,000	72,456	72,125		(2,143)		(2,143)		70,000			0	932	11/15/2035.
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020	..	01/01/2017.	Sinking Fund Redemption		155,000	155,000	176,700	162,247		(7,247)		(7,247)		155,000			0	4,263	01/01/2020.
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.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2017.	Partial Call		80,000	80,000	82,262	81,573		(1,573)		(1,573)		80,000			0	2,013	12/01/2044.
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017	..	12/15/2017.	Maturity		980,000	980,000	1,013,667	994,544		(14,544)		(14,544)		980,000			0	49,000	12/15/2017.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017	..	12/15/2017.	Maturity		20,000	20,000	20,730	20,297		(297)		(297)		20,000			0	1,000	12/15/2017.
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.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/05/2017.	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	906	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,697,131	1,697,131	1,760,392	1,725,066	0	71,081	0	71,081	0	1,697,131	0	0	0	64,495	XXX
Bonds - Industrial and Miscellaneous																				
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.
22541S 5S 3	CSFB 2005-FIX1 A3 4.8 05/25/35	..	12/25/2017.	MBS Paydown		279,391	279,391	279,192	279,391				0		279,391			0	7,608	05/25/2035.
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.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	..	12/27/2017.	MBS Paydown		53,390	53,390	51,254	51,345		739		739		53,390			0	604	12/27/2042.
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.
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026	..	12/25/2017.	MBS Paydown		85,670	85,670	85,666			2		2		85,670			0	330	09/25/2026.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,430,892	2,430,892	2,425,485	2,342,010	0	1,426	0	1,426	0	2,430,410	0	481	481	47,277	XXX
8399997.	Total - Bonds - Part 4					4,128,022	4,128,022	4,185,877	4,067,076	0	72,508	0	72,508	0	4,127,541	0	481	481	111,772	XXX
8399999.	Total - Bonds					4,128,022	4,128,022	4,185,877	4,067,076	0	72,508	0	72,508	0	4,127,541	0	481	481	111,772	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,128,022	XXX	4,185,877	4,067,076	0	72,508	0	72,508	0	4,127,541	0	481	481	111,772	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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Mabrey Bank	Tulsa, Oklahoma		0.330			174,955	XXX
The Bank of New York Mellon	New York, New York		0.250	2		5,030	XXX
0199999. Total - Open Depositories		XXX	XXX	2	0	179,985	XXX
0399999. Total Cash on Deposit		XXX	XXX	2	0	179,985	XXX
0599999. Total Cash		XXX	XXX	2	0	179,985	XXX

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

1. January	133,018	4. April	143,046	7. July	143,011	10. October	204,273
2. February	133,339	5. May	143,014	8. August	143,215	11. November	203,985
3. March	133,359	6. June	142,984	9. September	129,304	12. December	179,985

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		12/28/2017	1.190		6,768,345		33,050
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						6,768,345	0	33,050
8899999. Total - Cash Equivalents						6,768,345	0	33,050

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	PROPERTY AND CASUALTY			435,592	452,402
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	525,691	546,665		
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			105,138	109,333
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	525,691	546,665	540,730	561,735

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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