* 1 5 3 8 0 2 0 1 8 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

Mid-Continent Assurance Company

NAIC Group Code..... 0084, 0084 (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. Sue Ann Erhart #	Secretary
3. Gregory Patrick Jones	Senior Vice President, CFO & Treasurer		

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	Stephen Charles Beraha	Assistant Secretary
Sharon Lee Anne Hackl #	Assistant Secretary	Howard Kim Baird	Assistant Treasurer
David John Witzgall	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer
Rebecca Rose Martin #	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr
David John Witzgall			

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.

James Steven Davis	Sue Ann Erhart	Gregory Patrick Jones
President and COO	Secretary	Senior Vice President, CFO & Treasurer

State of Ohio
County of Hamilton
Subscribed and sworn to before me by Sue Ann Erhart, known to be the person who appeared before me.
this 14 day of February 2019

Notary Public, State of Ohio
My Commission expires November 8, 2021

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

State of Oklahoma
County of Tulsa
Subscribed and sworn to before me by James Steven Davis and Gregory Patrick Jones, known to be the persons who appeared before me.
this 14 day of February 2019

Notary Public, State of Oklahoma
My Commission expires December 28, 2020

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	1,494,432	7.1	1,494,432		1,494,432	7.1
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	8,891,747	42.4	8,891,747		8,891,747	42.4
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	406,216	1.9	406,216		406,216	1.9
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)	5,492,567	26.2	5,492,567		5,492,567	26.2
2.2 Unaffiliated non-U.S. securities (including Canada)	497,961	2.4	497,961		497,961	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		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,193,078	20.0	4,193,078		4,193,078	20.0
11. Other invested assets		0.0			0	0.0
12. Total invested assets	20,976,002	100.0	20,976,002	0	20,976,002	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

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,518,924
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,785,982
3.	Accrual of discount		3,303
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		
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,472,856
7.	Deduct amortization of premium		52,429
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.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		16,782,923
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		16,782,923

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	1,494,432	1,518,547	1,494,961	1,500,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,494,432	1,518,547	1,494,961	1,500,000
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	8,891,747	8,806,094	9,037,141	8,849,854
Industrial and Miscellaneous,	8. United States	5,898,782	5,867,819	5,896,166	5,912,851
SVO Identified Funds, Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	497,961	504,866	497,910	500,000
	11. Totals	6,396,744	6,372,685	6,394,076	6,412,851
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	16,782,923	16,697,326	16,926,178	16,762,706
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	16,782,923	16,697,326	16,926,178	

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 11.7	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		1,494,432				XXX	1,494,432	8.9	201,772	1.5	1,494,432	
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	1,494,432	0	0	0	XXX	1,494,432	8.9	201,772	1.5	1,494,432	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	1,365,006	2,412,366	1,111,357	2,527,916	1,475,102	XXX	8,891,747	53.0	11,041,001	81.7	8,891,747	
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	1,365,006	2,412,366	1,111,357	2,527,916	1,475,102	XXX	8,891,747	53.0	11,041,001	81.7	8,891,747	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 11.7	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	59,028	3,916,239	2,355,166	61,523	4,788	XXX	6,396,744	38.1	2,226,759	16.5	1,496,525	4,900,219
6.2 NAIC 2						XXX	0	0.0	49,392	0.4		
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	59,028	3,916,239	2,355,166	61,523	4,788	XXX	6,396,744	38.1	2,276,151	16.8	1,496,525	4,900,219
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
10. Bank Loans												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 1,424,033	7,823,038	3,466,523	2,589,439	1,479,890	0	16,782,923	100.0	XXX	XXX	11,882,704	4,900,219
11.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,424,033	7,823,038	3,466,523	2,589,439	1,479,890	0	(b) 16,782,923	100.0	XXX	XXX	11,882,704	4,900,219
11.8 Line 11.7 as a % of Col. 7	8.5	46.6	20.7	15.4	8.8	0.0	100.0	XXX	XXX	XXX	70.8	29.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,726,749	5,245,638	1,656,882	3,150,033	1,690,230		XXX	XXX	13,469,532	99.6	11,242,773	2,226,759
12.2 NAIC 2			49,392				XXX	XXX	49,392	0.4	49,392	
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	1,726,749	5,245,638	1,706,274	3,150,033	1,690,230	0	XXX	XXX	(b) 13,518,924	100.0	11,292,165	2,226,759
12.8 Line 12.7 as a % of Col. 9	12.8	38.8	12.6	23.3	12.5	0.0	XXX	XXX	100.0	XXX	83.5	16.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,365,006	4,404,760	2,109,920	2,527,916	1,475,102		11,882,704	70.8	11,242,773	83.2	11,882,704	XXX
13.2 NAIC 2							0	0.0	49,392	0.4	0	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	1,365,006	4,404,760	2,109,920	2,527,916	1,475,102	0	11,882,704	70.8	11,292,165	83.5	11,882,704	XXX
13.8 Line 13.7 as a % of Col. 7	11.5	37.1	17.8	21.3	12.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.1	26.2	12.6	15.1	8.8	0.0	70.8	XXX	XXX	XXX	70.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	59,027	3,418,278	1,356,603	61,523	4,788		4,900,219	29.2	2,226,759	16.5	XXX	4,900,219
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	59,027	3,418,278	1,356,603	61,523	4,788	0	4,900,219	29.2	2,226,759	16.5	XXX	4,900,219
14.8 Line 14.7 as a % of Col. 7	1.2	69.8	27.7	1.3	0.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	20.4	8.1	0.4	0.0	0.0	29.2	XXX	XXX	XXX	XXX	29.2

(a) Includes $.....4,900,219 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year of bonds with Z designations, $..........0 prior year of bonds with Z designations and $..........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 of bonds with 5GI designations, $..........0 prior year of bonds with 5* or 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" 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 11.7	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		1,494,432				XXX	1,494,432	8.9	201,772	1.5	1,494,432	
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	1,494,432	0	0	0	XXX	1,494,432	8.9	201,772	1.5	1,494,432	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	1,001,136					XXX	1,001,136	6.0	2,121,306	15.7	1,001,136	
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	363,869	2,412,366	1,111,357	2,527,916	1,475,102	XXX	7,890,611	47.0	8,919,695	66.0	7,890,611	
5.5 Totals	1,365,006	2,412,366	1,111,357	2,527,916	1,475,102	XXX	8,891,747	53.0	11,041,001	81.7	8,891,747	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations		1,494,962	998,563			XXX	2,493,525	14.9	1,045,531	7.7	1,496,525	997,001
6.2 Residential Mortgage-Backed Securities	59,028	175,728	105,150	61,523	4,788	XXX	406,216	2.4	481,800	3.6		406,216
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities		2,245,549	1,251,453			XXX	3,497,002	20.8	748,820	5.5		3,497,002
6.5 Totals	59,028	3,916,239	2,355,166	61,523	4,788	XXX	6,396,744	38.1	2,276,151	16.8	1,496,525	4,900,219
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 11.7	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. Bank Loans												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	1,001,136	2,989,395	998,563	0	0	XXX	4,989,094	29.7	XXX	XXX	3,992,093	997,001
11.2 Residential Mortgage-Backed Securities	59,028	175,728	105,150	61,523	4,788	XXX	406,216	2.4	XXX	XXX	0	406,216
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities	363,869	4,657,916	2,362,810	2,527,916	1,475,102	XXX	11,387,613	67.9	XXX	XXX	7,890,611	3,497,002
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	1,424,033	7,823,038	3,466,523	2,589,439	1,479,890	0	16,782,923	100.0	XXX	XXX	11,882,704	4,900,219
11.8 Line 11.7 as a % of Col. 7	8.5	46.6	20.7	15.4	8.8	0.0	100.0	XXX	XXX	XXX	70.8	29.2
12. Total Bonds Prior Year												
12.1 Issuer Obligations	1,106,706	2,212,509	49,393			XXX	XXX	XXX	3,368,608	24.9	2,372,469	996,139
12.2 Residential Mortgage-Backed Securities	69,370	206,969	124,528	73,902	7,031	XXX	XXX	XXX	481,800	3.6		481,800
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.4 Other Loan-Backed and Structured Securities	550,673	2,826,160	1,532,353	3,076,131	1,683,199	XXX	XXX	XXX	9,668,516	71.5	8,919,696	748,820
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	1,726,749	5,245,638	1,706,274	3,150,033	1,690,230	0	XXX	XXX	13,518,924	100.0	11,292,165	2,226,759
12.8 Line 12.7 as a % of Col. 9	12.8	38.8	12.6	23.3	12.5	0.0	XXX	XXX	100.0	XXX	83.5	16.5
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	1,001,136	1,992,394	998,563			XXX	3,992,093	23.8	2,372,469	17.5	3,992,093	XXX
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	363,869	2,412,367	1,111,357	2,527,916	1,475,102	XXX	7,890,611	47.0	8,919,696	66.0	7,890,611	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	1,365,006	4,404,760	2,109,920	2,527,916	1,475,102	0	11,882,704	70.8	11,292,165	83.5	11,882,704	XXX
13.8 Line 13.7 as a % of Col. 7	11.5	37.1	17.8	21.3	12.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.1	26.2	12.6	15.1	8.8	0.0	70.8	XXX	XXX	XXX	70.8	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations		997,001				XXX	997,001	5.9	996,139	7.4	XXX	997,001
14.2 Residential Mortgage-Backed Securities	59,027	175,728	105,150	61,523	4,788	XXX	406,216	2.4	481,800	3.6	XXX	406,216
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities		2,245,549	1,251,453			XXX	3,497,002	20.8	748,820	5.5	XXX	3,497,002
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	59,027	3,418,278	1,356,603	61,523	4,788	0	4,900,219	29.2	2,226,759	16.5	XXX	4,900,219
14.8 Line 14.7 as a % of Col. 7	1.2	69.8	27.7	1.3	0.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	20.4	8.1	0.4	0.0	0.0	29.2	XXX	XXX	XXX	XXX	29.2

Sch. DA - Verification
NONE

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	7,114,044		7,114,044	
2. Cost of cash equivalents acquired	3,743,240		3,743,240	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	6,762,400		6,762,400	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,094,884	0	4,094,884	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,094,884	0	4,094,884	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 and Administrative Symbol	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 4S 6	U.S. TREASURY NOTES 2.75 05/31/2023	SD			1	249,297	101.109	252,773	250,000	249,373		76			2.750	2.811	MN	604	3,438	06/06/2018.	05/31/2023.
912828 5K 2	U.S. TREASURY NOTES 2.875 10/31/2023				1	1,043,766	101.672	1,067,555	1,050,000	1,043,923		158			2.875	3.005	AO	5,170		11/13/2018.	10/31/2023.
912828 VZ 0	U.S. TREASURY NOTES 2.00 09/30/2020	SD			1	201,898	99.109	198,219	200,000	201,136		(636)			2.000	1.668	MS	1,022	4,000	10/19/2017.	09/30/2020.
0199999. U.S. Government - Issuer Obligations						1,494,961	XXX	1,518,547	1,500,000	1,494,432	0	(402)	0	0	XXX	XXX	XXX	6,797	7,438	XXX	XXX
0599999. Total - U.S. Government						1,494,961	XXX	1,518,547	1,500,000	1,494,432	0	(402)	0	0	XXX	XXX	XXX	6,797	7,438	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																					
49151E Z2 2	KY PPTY & BLDGS 5.25 02/01/2019	SD			1FE	1,109,840	100.264	1,002,640	1,000,000	1,001,136		(13,464)			5.250	3.860	FA	21,875	52,500	07/21/2009.	02/01/2019.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,109,840	XXX	1,002,640	1,000,000	1,001,136	0	(13,464)	0	0	XXX	XXX	XXX	21,875	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 - Other Loan-Backed and Structured Securities																					
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035				1FE	186,316	100.827	181,489	180,000	184,927		(234)			2.750	2.547	MN	633	5,340	11/21/2012.	11/15/2035.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025			2	1FE	991,538	101.054	975,171	965,000	970,734		(6,911)			4.150	3.385	MON	1,780	40,048	09/11/2015.	04/15/2025.
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	1,000,000	100.396	1,003,960	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	99.901	999,010	1,000,000	999,927		(24)			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	70,111	102.989	66,943	65,000	66,460		(549)			4.500	3.553	JJ	1,463	3,323	06/29/2011.	01/01/2029.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			2	1FE	146,370	101.705	142,387	140,000	141,982		(744)			4.250	3.652	JJ	2,975	6,055	06/11/2012.	07/01/2033.
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038			2	1FE	744,404	94.032	699,978	744,404	744,404					2.875	2.892	MON	1,783	21,408	04/18/2017.	11/01/2038.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044			2	1FE	557,914	95.922	535,163	557,914	557,914					2.950	2.968	MON	1,372	16,458	08/13/2014.	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045			2	1FE	651,410	96.197	626,637	651,410	651,411					3.000	3.019	MON	1,629	19,542	03/11/2015.	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034			2	1FE	430,349	99.723	429,157	430,349	430,349					3.050	3.069	MON	1,094	13,126	06/24/2015.	12/01/2034.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	210,797	101.765	208,618	205,000	207,860		(595)			3.500	3.159	JD	598	7,175	08/29/2013.	12/01/2044.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043			2	1FE	272,328	101.322	277,314	273,696	272,954		363			2.850	3.011	MON	650	7,800	08/29/2014.	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	745,764	102.089	732,061	717,081	741,436		(5,348)			4.500	3.649	MON	2,689	32,269	08/08/2013.	10/01/2043.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	205,000	96.863	198,569	205,000	205,000					2.500	2.500	JJ	2,563	5,386	05/31/2013.	07/01/2034.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046			2	1FE	715,000	101.678	726,998	715,000	715,253		85			3.125	3.151	MS	7,448	22,973	10/15/2015.	03/01/2046.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						7,927,301	XXX	7,803,454	7,849,854	7,890,611	0	(13,956)	0	0	XXX	XXX	XXX	30,966	252,403	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						9,037,141	XXX	8,806,094	8,849,854	8,891,747	0	(27,419)	0	0	XXX	XXX	XXX	52,841	304,903	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022				1FE	995,530	97.255	972,549	1,000,000	997,001		864			2.500	2.596	AO	5,417	25,000	04/10/2017.	04/13/2022.
808513 AY 1	CHARLES SCHWAB 3.55 02/01/2024			12	1FE	998,610	100.681	1,006,809	1,000,000	998,563		(47)			3.550	3.582	FA	6,015		10/29/2018.	02/01/2024.
822582 BZ 4	SHELL INTL FIN 3.50 11/13/2023	SD	C	12	1FE	497,910	100.973	504,866	500,000	497,961		51			3.500	3.592	MN	2,333		11/07/2018.	11/13/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,492,050	XXX	2,484,224	2,500,000	2,493,525	0	869	0	0	XXX	XXX	XXX	13,765	25,000	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42			1	1FE	405,626	97.760	403,603	412,851	406,216		1,218			3.000	3.343	MON	1,032	12,386	12/02/2013.	09/17/2042.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						405,626	XXX	403,603	412,851	406,216	0	1,218	0	0	XXX	XXX	XXX	1,032	12,386	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				1FE	500,000	98.000	490,000	500,000	500,034		34			3.800	3.816	JAJO	3,747	14,039	12/20/2017.	01/20/2030.
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28				1FE	500,000	100.480	502,400	500,000	500,049		49			3.890	3.904	JAJO	9,887		05/18/2018.	07/17/2028.
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033			1	1FE	499,893	101.228	506,140	500,000	499,906		14			3.570	3.601	MON	843	13,140	03/12/2018.	03/14/2033.
78449P AB 5	SMB 2018-A A2A ABS SNR 3.50 02/15/2036			1	1FE	499,909	100.717	503,585	500,000	499,922		14			3.500	3.529	MON	778	12,833	03/14/2018.	02/15/2036.
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30				1FE	500,000	99.125	495,625	500,000	499,994		(6)			4.088	4.109	MJSD	511	12,321	04/30/2018.	06/22/2030.

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 and Administrative Symbol	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
83404R AB 4	SOFI 2018-B A2FX ABS SNR 3.34 08/26/2047			1	1FE	499,481	99.710	498,550	500,000	499,553		72			3.340	3.385	MON...	278	12,943	03/13/2018.	08/25/2047.
89613T AA 6	TAH 2018-SFR1 A ABS SSNR 3.53 05/17/2037				1FE	497,117	97.712	488,558	500,000	497,543		426			3.530	3.624	MON...	1,471	10,933	04/11/2018.	05/17/2037.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,496,399	XXX	3,484,858	3,500,000	3,497,002	0	603	0	0	XXX	XXX	XXX	17,515	76,208	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,394,076	XXX	6,372,685	6,412,851	6,396,744	0	2,690	0	0	XXX	XXX	XXX	32,313	113,594	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						5,096,851	XXX	5,005,411	5,000,000	4,989,094	0	(12,997)	0	0	XXX	XXX	XXX	42,437	84,938	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						405,626	XXX	403,603	412,851	406,216	0	1,218	0	0	XXX	XXX	XXX	1,032	12,386	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						11,423,700	XXX	11,288,312	11,349,854	11,387,613	0	(13,353)	0	0	XXX	XXX	XXX	48,481	328,612	XXX	XXX
8399999. Grand Total - Bonds						16,926,178	XXX	16,697,326	16,762,706	16,782,923	0	(25,132)	0	0	XXX	XXX	XXX	91,950	425,935	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 4S 6	U.S. TREASURY NOTES 2.75 05/31/2023		06/06/2018	GOLDMAN SACHS		249,297	250,000	131
912828 5K 2	U.S. TREASURY NOTES 2.875 10/31/2023		11/13/2018	GOLDMAN SACHS		1,043,766	1,050,000	1,167
0599999. Total - Bonds - U.S. Government						1,293,063	1,300,000	1,299
Bonds - Industrial and Miscellaneous								
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28		05/18/2018	MORGAN STANLEY		500,000	500,000	
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033		03/12/2018	CITIGROUP		499,893	500,000	
78449P AB 5	SMB 2018-A A2A ABS SNR 3.50 02/15/2036		03/14/2018	BARCLAYS CAPITAL		499,909	500,000	
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30		04/30/2018	JEFFERIES & CO		500,000	500,000	
808513 AY 1	CHARLES SCHWAB 3.55 02/01/2024		10/29/2018	CITIGROUP		998,610	1,000,000	
822582 BZ 4	SHELL INTL FIN 3.50 11/13/2023	C	11/07/2018	BARCLAYS CAPITAL		497,910	500,000	
83404R AB 4	SOFI 2018-B A2FX ABS SNR 3.34 08/26/2047		03/13/2018	BANC OF AMERICA SECURITIES		499,481	500,000	
89613T AA 6	TAH 2018-SFR1 A ABS SSNR 3.53 05/17/2037		04/11/2018	DEUTSCHE BANK		497,117	500,000	
3899999. Total - Bonds - Industrial and Miscellaneous						4,492,919	4,500,000	0
8399997. Total - Bonds - Part 3						5,785,982	5,800,000	1,299
8399999. Total - Bonds						5,785,982	5,800,000	1,299
9999999. Total - Bonds, Preferred and Common Stocks						5,785,982	XXX	1,299

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	..	08/30/2018.	Sinking Fund Redemption		65,000	65,000	67,281	66,875		(1,907)		(1,907)		65,000			0	717	11/15/2035.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	..	10/15/2018.	Partial Call		10,000	10,000	10,275	10,131		(131)		(131)		10,000			0	294	04/15/2025.
455057 YE 3	IN FIN AUTH REV 5.00 11/01/2018	..	11/01/2018.	Maturity		1,090,000	1,090,000	1,241,118	1,106,707		(16,707)		(16,707)		1,090,000			0	54,500	11/01/2018.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029	..	11/26/2018.	Partial Call		85,000	85,000	91,684	87,627		(2,627)		(2,627)		85,000			0	3,111	01/01/2029.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	..	08/22/2018.	Partial Call		40,000	40,000	41,820	40,779		(779)		(779)		40,000			0	1,715	07/01/2033.
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038	..	12/01/2018.	MBS Paydown		160,414	160,414	160,414	160,414		(0)		(0)		160,414			0	2,245	11/01/2038.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	12/01/2018.	MBS Paydown		83,271	83,271	83,271	83,271				0		83,271			0	1,321	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	..	12/01/2018.	MBS Paydown		128,616	128,616	128,616	128,617		(0)		(0)		128,616			0	2,095	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034	..	12/01/2018.	MBS Paydown		144,087	144,087	144,087	144,087				0		144,087			0	2,333	12/01/2034.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2018.	Partial Call		60,000	60,000	61,697	61,011		(1,011)		(1,011)		60,000			0	1,575	12/01/2044.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	..	12/01/2018.	MBS Paydown		25,167	25,167	25,041	25,085		(134)		(134)		25,167			0	399	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2018.	MBS Paydown		61,569	61,569	64,031	63,948		(395)		(395)		61,569			0	1,490	10/01/2043.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/01/2018.	Partial Call		55,000	55,000	55,000	55,000				0		55,000			0	1,112	07/01/2034.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	..	11/01/2018.	Partial Call		90,000	90,000	90,000	90,021		(21)		(21)		90,000			0	1,297	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,098,123	2,098,123	2,264,334	2,123,572	0	(23,712)	0	(23,712)	0	2,098,123	0	0	0	74,203	XXX
Bonds - Industrial and Miscellaneous																				
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23	..	01/20/2018.	MBS Paydown		248,820	248,820	248,820	248,820				0		248,820			0	2,239	04/20/2023.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	..	12/17/2018.	MBS Paydown		76,913	76,913	75,567	75,662		110		110		76,913			0	1,316	09/17/2042.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027	..	06/15/2018.	Sinking Fund Redemption		49,000	49,000	49,613	49,392		(392)		(392)		49,000			0	1,838	06/15/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous					374,733	374,733	374,000	373,875	0	(283)	0	(283)	0	374,733	0	0	0	5,393	XXX
8399997.	Total - Bonds - Part 4					2,472,856	2,472,856	2,638,334	2,497,447	0	(23,994)	0	(23,994)	0	2,472,856	0	0	0	79,596	XXX
8399999.	Total - Bonds					2,472,856	2,472,856	2,638,334	2,497,447	0	(23,994)	0	(23,994)	0	2,472,856	0	0	0	79,596	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,472,856	XXX	2,638,334	2,497,447	0	(23,994)	0	(23,994)	0	2,472,856	0	0	0	79,596	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		0.70			93,140	XXX
The Bank of New York Mellon	New York, New York		0.85	44		5,054	XXX
0199999. Total - Open Depositories		XXX	XXX	44	0	98,194	XXX
0399999. Total Cash on Deposit		XXX	XXX	44	0	98,194	XXX
0599999. Total Cash		XXX	XXX	44	0	98,194	XXX

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

1. January	197,821	4. April	176,425	7. July	168,644	10. October	147,947
2. February	197,808	5. May	175,650	8. August	167,973	11. November	150,678
3. March	222,921	6. June	168,667	9. September	147,978	12. December	98,194

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	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		12/26/2018	2.300		4,094,884		91,505
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						4,094,884	0	91,505
8899999. Total - Cash Equivalents						4,094,884	0	91,505

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders: 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits: 5 Book/Adjusting Carrying Value	6 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	B	PROPERTY AND CASUALTY			249,373	252,773
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	1,002,045	1,000,331		
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			434,269	437,815
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	1,002,045	1,000,331	683,642	690,588

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

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK