23426201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

Oklahoma Surety Company

NAIC Group Code..... 0084, 0084 (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. 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

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,033,220	5.9	1,033,220		1,033,220	5.9
1.43 Revenue and assessment obligations	4,800,847	27.6	4,800,847		4,800,847	27.6
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	242,276	1.4	242,276		242,276	1.4
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		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)	5,127,591	29.5	5,127,591		5,127,591	29.5
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	5,662,290	32.6	5,662,290		5,662,290	32.6
11. Other invested assets		0.0			0	0.0
12. Total invested assets	17,366,225	100.0	17,366,225	0	17,366,225	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		10,054,627
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,496,197
3.	Accrual of discount		2,760
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		2,820,989
7.	Deduct amortization of premium		30,244
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)		1,584
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		11,703,936
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,703,936

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	1,033,220	1,056,600	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	4,800,847	4,742,410	4,808,687	4,770,101
Industrial and Miscellaneous,	8. United States	5,369,867	5,323,502	5,367,792	5,383,899
SVO Identified Funds, Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	500,000	500,000	500,000	500,000
	11. Totals	5,869,867	5,823,502	5,867,792	5,883,899
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	11,703,935	11,622,512	11,853,218	11,654,001
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	11,703,935	11,622,512	11,853,218	

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						XXX	0	0.0		0.0		
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	0	0.0	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		1,033,220				XXX	1,033,220	8.8	1,051,382	10.5	1,033,220	
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	1,033,220	0	0	0	XXX	1,033,220	8.8	1,051,382	10.5	1,033,220	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	219,628	984,058	744,620	2,008,308	844,233	XXX	4,800,847	41.0	6,291,181	62.6	4,800,847	
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	219,628	984,058	744,620	2,008,308	844,233	XXX	4,800,847	41.0	6,291,181	62.6	4,800,847	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	187,486	3,450,578	2,010,848	212,713	8,243	XXX	5,869,868	50.2	2,712,064	27.0		5,869,868
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	187,486	3,450,578	2,010,848	212,713	8,243	XXX	5,869,868	50.2	2,712,064	27.0	0	5,869,868
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) 407,114	5,467,856	2,755,468	2,221,021	852,476	0	11,703,935	100.0	XXX	XXX	5,834,067	5,869,868
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	407,114	5,467,856	2,755,468	2,221,021	852,476	0	(b) 11,703,935	100.0	XXX	XXX	5,834,067	5,869,868
11.8 Line 11.7 as a % of Col. 7	3.5	46.7	23.5	19.0	7.3	0.0	100.0	XXX	XXX	XXX	49.8	50.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,262,026	3,277,116	1,137,551	2,394,689	983,245		XXX	XXX	10,054,627	100.0	7,621,530	2,433,097
12.2 NAIC 2							XXX	XXX	0	0.0		
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	2,262,026	3,277,116	1,137,551	2,394,689	983,245	0	XXX	XXX	(b) 10,054,627	100.0	7,621,530	2,433,097
12.8 Line 12.7 as a % of Col. 9	22.5	32.6	11.3	23.8	9.8	0.0	XXX	XXX	100.0	XXX	75.8	24.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	219,628	2,017,278	744,620	2,008,308	844,233		5,834,067	49.8	7,621,530	75.8	5,834,067	XXX
13.2 NAIC 2							0	0.0	0	0.0	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	219,628	2,017,278	744,620	2,008,308	844,233	0	5,834,067	49.8	7,621,530	75.8	5,834,067	XXX
13.8 Line 13.7 as a % of Col. 7	3.8	34.6	12.8	34.4	14.5	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	1.9	17.2	6.4	17.2	7.2	0.0	49.8	XXX	XXX	XXX	49.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	187,486	3,450,578	2,010,848	212,713	8,243		5,869,868	50.2	2,433,097	24.2	XXX	5,869,868
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	187,486	3,450,578	2,010,848	212,713	8,243	0	5,869,868	50.2	2,433,097	24.2	XXX	5,869,868
14.8 Line 14.7 as a % of Col. 7	3.2	58.8	34.3	3.6	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	1.6	29.5	17.2	1.8	0.1	0.0	50.2	XXX	XXX	XXX	XXX	50.2

(a) Includes $.....5,869,867 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						XXX	0	0.0		0.0		
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	0	0.0	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		1,033,220				XXX	1,033,220	8.8	1,051,382	10.5	1,033,220	
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	1,033,220	0	0	0	XXX	1,033,220	8.8	1,051,382	10.5	1,033,220	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations						XXX	0	0.0	1,002,615	10.0		
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	219,628	984,058	744,620	2,008,308	844,233	XXX	4,800,847	41.0	5,288,566	52.6	4,800,847	
5.5 Totals	219,628	984,058	744,620	2,008,308	844,233	XXX	4,800,847	41.0	6,291,181	62.6	4,800,847	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations		498,500				XXX	498,500	4.3	630,055	6.3		498,500
6.2 Residential Mortgage-Backed Securities	25,429	85,806	65,676	57,122	8,243	XXX	242,277	2.1	418,875	4.2		242,277
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities	162,057	2,866,272	1,945,171	155,591		XXX	5,129,091	43.8	1,663,134	16.5		5,129,091
6.5 Totals	187,486	3,450,578	2,010,848	212,713	8,243	XXX	5,869,868	50.2	2,712,064	27.0	0	5,869,868
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	0	1,531,721	0	0	0	XXX	1,531,721	13.1	XXX	XXX	1,033,220	498,500
11.2 Residential Mortgage-Backed Securities	25,429	85,806	65,676	57,122	8,243	XXX	242,277	2.1	XXX	XXX	0	242,277
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	381,684	3,850,330	2,689,792	2,163,899	844,233	XXX	9,929,938	84.8	XXX	XXX	4,800,847	5,129,091
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	407,114	5,467,856	2,755,468	2,221,021	852,476	0	11,703,935	100.0	XXX	XXX	5,834,067	5,869,868
11.8 Line 11.7 as a % of Col. 7	3.5	46.7	23.5	19.0	7.3	0.0	100.0	XXX	XXX	XXX	49.8	50.2
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	1,002,615	1,681,437				XXX	XXX	XXX	2,684,052	26.7	2,185,984	498,068
12.2 Residential Mortgage-Backed Securities	175,148	95,190	73,121	64,161	11,255	XXX	XXX	XXX	418,875	4.2	146,980	271,895
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.4 Other Loan-Backed and Structured Securities	1,084,263	1,500,489	1,064,430	2,330,528	971,990	XXX	XXX	XXX	6,951,700	69.1	5,288,566	1,663,134
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	2,262,026	3,277,116	1,137,551	2,394,689	983,245	0	XXX	XXX	10,054,627	100.0	7,621,530	2,433,097
12.8 Line 12.7 as a % of Col. 9	22.5	32.6	11.3	23.8	9.8	0.0	XXX	XXX	100.0	XXX	75.8	24.2
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations		1,033,220				XXX	1,033,220	8.8	2,185,984	21.7	1,033,220	XXX
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	146,980	1.5	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	219,628	984,058	744,620	2,008,308	844,233	XXX	4,800,847	41.0	5,288,566	52.6	4,800,847	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	219,628	2,017,278	744,620	2,008,308	844,233	0	5,834,067	49.8	7,621,530	75.8	5,834,067	XXX
13.8 Line 13.7 as a % of Col. 7	3.8	34.6	12.8	34.4	14.5	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	1.9	17.2	6.4	17.2	7.2	0.0	49.8	XXX	XXX	XXX	49.8	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations		498,500				XXX	498,500	4.3	498,068	5.0	XXX	498,500
14.2 Residential Mortgage-Backed Securities	25,429	85,806	65,676	57,122	8,243	XXX	242,277	2.1	271,895	2.7	XXX	242,277
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	162,057	2,866,272	1,945,171	155,591		XXX	5,129,091	43.8	1,663,134	16.5	XXX	5,129,091
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	187,486	3,450,578	2,010,848	212,713	8,243	0	5,869,868	50.2	2,433,097	24.2	XXX	5,869,868
14.8 Line 14.7 as a % of Col. 7	3.2	58.8	34.3	3.6	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	1.6	29.5	17.2	1.8	0.1	0.0	50.2	XXX	XXX	XXX	XXX	50.2

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	6,768,345		6,768,345	
2. Cost of cash equivalents acquired	3,759,460		3,759,460	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	4,983,200		4,983,200	
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)	5,544,605	0	5,544,605	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	5,544,605	0	5,544,605	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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. 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	105.660	1,056,600	1,000,000	1,033,220		(18,162)			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	1,056,600	1,000,000	1,033,220	0	(18,162)	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	1,056,600	1,000,000	1,033,220	0	(18,162)	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 - Other Loan-Backed and Structured Securities																					
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035				1FE	165,614	100.827	161,323	160,000	164,415		(208)			2.750	2.547	MN	562	4,745	11/21/2012.	11/15/2035.
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.
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.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	205,656	101.765	203,530	200,000	202,790		(580)			3.500	3.159	JD	583	7,000	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	210,000	96.863	203,412	210,000	210,000					2.500	2.500	JJ	2,625	5,558	05/31/2013.	07/01/2034.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						4,808,687	XXX	4,742,410	4,770,101	4,800,847	0	(5,797)	0	0	XXX	XXX	XXX	14,401	144,873	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						4,808,687	XXX	4,742,410	4,770,101	4,800,847	0	(5,797)	0	0	XXX	XXX	XXX	14,401	144,873	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022	SD..			1FE	497,765	97.255	486,275	500,000	498,500		432			2.500	2.596	AO	2,708	12,500	04/10/2017.	04/13/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						497,765	XXX	486,275	500,000	498,500	0	432	0	0	XXX	XXX	XXX	2,708	12,500	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042			1	1FE	241,547	94.600	238,025	251,612	242,276		1,282			2.500	3.115	MON	524	6,290	08/11/2014.	12/27/2042.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						241,547	XXX	238,025	251,612	242,276	0	1,282	0	0	XXX	XXX	XXX	524	6,290	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.
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.
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035			1	1FE	499,993	99.320	496,593	499,993	499,991		(2)			3.356	2.952	MON	326	7,560	06/15/2018.	06/25/2035.
78411K AC 8	SCFET 2018-1A B ABS MEZ 3.97 12/20/2025			1	1FE	499,798	100.070	500,350	500,000	499,821		23			3.970	4.012	MON	607	11,414	05/17/2018.	12/20/2025.
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.
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.
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026			1	1FE	132,289	99.450	131,567	132,295	132,291		4			2.140	2.153	MON	47	2,831	09/15/2017.	09/25/2026.
87240U AJ 9	TCW 2018-1A A2B CLO SNR 4.14 04/25/2031				1FE	500,000	97.647	488,235	500,000	500,034		34			4.140	4.160	JAJO	3,795	9,258	04/12/2018.	04/25/2031.
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.
92917W AN 8	VOYA 2018-4A A2B CLO SNR 4.49 01/15/2032		C		1FE	500,000	100.000	500,000	500,000	500,000					4.490	4.514	JAJO			12/17/2018.	01/15/2032.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						5,128,480	XXX	5,099,203	5,132,288	5,129,091	0	613	0	0	XXX	XXX	XXX	12,403	107,271	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,867,792	XXX	5,823,502	5,883,899	5,869,867	0	2,328	0	0	XXX	XXX	XXX	15,636	126,061	XXX	XXX
Totals																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
7799999. Total - Issuer Obligations						1,674,505	XXX	1,542,875	1,500,000	1,531,721	0	(17,730)	0	0	XXX	XXX	XXX	15,833	65,000	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						241,547	XXX	238,025	251,612	242,276	0	1,282	0	0	XXX	XXX	XXX	524	6,290	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						9,937,166	XXX	9,841,613	9,902,389	9,929,938	0	(5,183)	0	0	XXX	XXX	XXX	26,804	252,144	XXX	XXX
8399999. Grand Total - Bonds						11,853,218	XXX	11,622,512	11,654,001	11,703,935	0	(21,631)	0	0	XXX	XXX	XXX	43,162	323,434	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								
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033		03/12/2018	CITIGROUP		499,893	500,000	
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035		06/15/2018	JP MORGAN SECURITIES INC		500,000	500,000	
78411K AC 8	SCFET 2018-1A B ABS MEZ 3.97 12/20/2025		05/17/2018	BANC OF AMERICA SECURITIES		499,798	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	
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	
87240U AJ 9	TCW 2018-1A A2B CLO SNR 4.14 04/25/2031		04/12/2018	NATIXIS		500,000	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	
92917W AN 8	VOYA 2018-4A A2B CLO SNR 4.49 01/15/2032	C	12/17/2018	MORGAN STANLEY		500,000	500,000	
3899999. Total - Bonds - Industrial and Miscellaneous						4,496,197	4,500,000	0
8399997. Total - Bonds - Part 3						4,496,197	4,500,000	0
8399999. Total - Bonds						4,496,197	4,500,000	0
9999999. Total - Bonds, Preferred and Common Stocks						4,496,197	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 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		60,000	60,000	62,105	61,741		(1,760)		(1,760)		60,000			0	708	11/15/2035.
574204 TT 0	MARYLAND ST DEPT TRAN 5.00 02/15/2018	..	02/15/2018.	Maturity		1,000,000	1,000,000	1,167,620	1,002,615		(2,615)		(2,615)		1,000,000			0	25,000	02/15/2018.
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.
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		60,000	60,000	60,000	60,000				0		60,000			0	1,190	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,478,622	1,478,622	1,652,381	1,486,287	0	(5,915)	0	(5,915)	0	1,478,622	0	0	0	33,777	XXX
Bonds - Industrial and Miscellaneous																				
22541S 5S 3	CSFB 2005-FIX1 A3 4.8 05/25/35	..	06/25/2018.	MBS Paydown		146,980	146,980	146,875	146,980				0		146,980			0	2,703	05/25/2035.
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.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	..	12/27/2018.	MBS Paydown		30,940	30,940	29,703	29,773		40		40		30,940			0	446	12/27/2042.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019	..	12/13/2018.	Make Whole Call		133,584	132,000	131,908	131,987		13		13		132,000			0	11,632	07/01/2019.
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48	..	08/15/2018.	MBS Paydown		500,000	500,000	500,000	500,000		0		0		500,000			0	8,330	09/15/2048.
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035	..	12/25/2018.	MBS Paydown		7	7	7			(0)		(0)		7			0	0	06/25/2035.
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026	..	12/25/2018.	MBS Paydown		282,036	282,036	282,024	282,025		9		9		282,036			0	2,961	09/25/2026.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,342,367	1,340,783	1,339,336	1,339,585	0	62	0	62	0	1,340,783	0	0	0	28,311	XXX
8399997.	Total - Bonds - Part 4					2,820,989	2,819,406	2,991,717	2,825,872	0	(5,853)	0	(5,853)	0	2,819,405	0	0	0	62,088	XXX
8399999.	Total - Bonds					2,820,989	2,819,406	2,991,717	2,825,872	0	(5,853)	0	(5,853)	0	2,819,405	0	0	0	62,088	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,820,989	XXX	2,991,717	2,825,872	0	(5,853)	0	(5,853)	0	2,819,405	0	0	0	62,088	XXX

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Mabrey Bank	Tulsa, Oklahoma		0.70			112,605	XXX
The Bank of New York Mellon	New York, New York		0.85	43		5,080	XXX
0199999. Total - Open Depositories		XXX	XXX	43	0	117,685	XXX
0399999. Total Cash on Deposit		XXX	XXX	43	0	117,685	XXX
0599999. Total Cash		XXX	XXX	43	0	117,685	XXX

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

1. January	178,991	4. April	150,061	7. July	149,248	10. October	137,251
2. February	179,351	5. May	150,014	8. August	150,099	11. November	136,677
3. March	209,573	6. June	149,032	9. September	126,781	12. December	117,685

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		12/28/2018	2.300		5,544,605		90,611
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						5,544,605	0	90,611
8899999. Total - Cash Equivalents						5,544,605	0	90,611

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			428,243	437,228
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	516,610	528,300		
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			103,322	105,660
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	516,610	528,300	531,565	542,888

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