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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

Mid-Continent Assurance Company

NAIC Group Code..... 84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 15380	Employer's ID Number..... 73-1406844
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... August 13, 1992	Commenced Business..... January 1, 1994	

Statutory Home Office	301 E. 4th Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Mail Address	P. O. Box 1409 .. Tulsa .. OK .. US .. 74101 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 6125 *(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	4.	

OTHER

Gary John Gruber	Chairman	Ronald James Brichler	Vice Chairman
Stephen Kirby Pancoast	Senior Vice President	Todd Anthony Bazata	Vice President
David Bernard Dyke	Vice President	John Allen Gant	Senior Vice President
Robert Dewayne Martin #	Senior 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

DIRECTORS OR TRUSTEES

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

State of........ Ohio
County of..... Hamilton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
James Steven Davis	Sue Ann Erhart	Gregory Patrick Jones
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and COO	Secretary	Senior Vice President, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ________________ 2020

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	1,495,139	7.0	1,495,139		1,495,139	7.0
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	9,840,644	45.8	9,840,644		9,840,644	45.8
1.06 Industrial and Miscellaneous	8,305,201	38.6	8,305,201		8,305,201	38.6
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	19,640,984	91.4	19,640,984	0	19,640,984	91.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	43,634	0.2	43,634		43,634	0.2
6.02 Cash Equivalents (Schedule E, Part 2)	1,806,030	8.4	1,806,030		1,806,030	8.4
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	1,849,665	8.6	1,849,665	0	1,849,665	8.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities	1,181	0.0	1,181		1,181	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	21,491,829	100.0	21,491,829	0	21,491,829	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		16,782,923
2. Cost of bonds and stocks acquired, Part 3, Column 7		5,191,878
3. Accrual of discount		7,173
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		(71)
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,320,595
7. Deduct amortization of premium		20,324
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 5Q, Line 2		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,640,984
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		19,640,984

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	1,495,139	1,557,133	1,494,961	1,500,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,495,139	1,557,133	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	9,840,644	9,936,908	9,880,731	9,618,082
Industrial and Miscellaneous,	8. United States	6,306,721	6,442,109	6,300,147	6,324,016
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,998,479	2,023,810	1,997,910	2,000,000
	11. Totals	8,305,201	8,465,919	8,298,057	8,324,016
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	19,640,984	19,959,960	19,673,749	19,442,098
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	19,640,984	19,959,960	19,673,749	

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	200,490	1,294,649				XXX	1,495,139	7.6	1,494,432	8.9	1,495,139	
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	200,490	1,294,649	0	0	0	XXX	1,495,139	7.6	1,494,432	8.9	1,495,139	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	1,725,234	2,254,630	2,841,668	1,180,537	1,838,575	XXX	9,840,644	50.1	8,891,747	53.0	9,840,644	
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	1,725,234	2,254,630	2,841,668	1,180,537	1,838,575	XXX	9,840,644	50.1	8,891,747	53.0	9,840,644	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	367,521	6,872,939	1,037,563	25,651	1,527	XXX	8,305,201	42.3	6,396,744	38.1	2,496,328	5,808,873
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	367,521	6,872,939	1,037,563	25,651	1,527	XXX	8,305,201	42.3	6,396,744	38.1	2,496,328	5,808,873
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. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 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) 2,293,245	10,422,218	3,879,231	1,206,188	1,840,102	0	19,640,984	100.0	XXX	XXX	13,832,111	5,808,873
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	2,293,245	10,422,218	3,879,231	1,206,188	1,840,102	0	(b) 19,640,984	100.0	XXX	XXX	13,832,111	5,808,873
11.8 Line 11.7 as a % of Col. 7	11.7	53.1	19.8	6.1	9.4	0.0	100.0	XXX	XXX	XXX	70.4	29.6
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,424,033	7,823,038	3,466,523	2,589,439	1,479,890		XXX	XXX	16,782,923	100.0	11,882,704	4,900,219
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	1,424,033	7,823,038	3,466,523	2,589,439	1,479,890	0	XXX	XXX	(b) 16,782,923	100.0	11,882,704	4,900,219
12.8 Line 12.7 as a % of Col. 9	8.5	46.6	20.7	15.4	8.8	0.0	XXX	XXX	100.0	XXX	70.8	29.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,925,724	6,045,607	2,841,668	1,180,537	1,838,575		13,832,111	70.4	11,882,704	70.8	13,832,111	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	1,925,724	6,045,607	2,841,668	1,180,537	1,838,575	0	13,832,111	70.4	11,882,704	70.8	13,832,111	XXX
13.8 Line 13.7 as a % of Col. 7	13.9	43.7	20.5	8.5	13.3	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	9.8	30.8	14.5	6.0	9.4	0.0	70.4	XXX	XXX	XXX	70.4	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	367,521	4,376,611	1,037,563	25,651	1,527		5,808,873	29.6	4,900,219	29.2	XXX	5,808,873
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	367,521	4,376,611	1,037,563	25,651	1,527	0	5,808,873	29.6	4,900,219	29.2	XXX	5,808,873
14.8 Line 14.7 as a % of Col. 7	6.3	75.3	17.9	0.4	0.0	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	1.9	22.3	5.3	0.1	0.0	0.0	29.6	XXX	XXX	XXX	XXX	29.6

(a) Includes $.....5,808,873 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current 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.

(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 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 11.08	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												
1.01 Issuer Obligations	200,490	1,294,649				XXX	1,495,139	7.6	1,494,432	8.9	1,495,139	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	200,490	1,294,649	0	0	0	XXX	1,495,139	7.6	1,494,432	8.9	1,495,139	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 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												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 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												
5.01 Issuer Obligations						XXX	0	0.0	1,001,136	6.0		
5.02 Residential Mortgage-Backed Securities	29,363	212,060	146,308	94,898	16,129	XXX	498,758	2.5		0.0	498,758	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities	1,695,871	2,042,570	2,695,360	1,085,639	1,822,446	XXX	9,341,886	47.6	7,890,611	47.0	9,341,886	
5.05 Totals	1,725,234	2,254,630	2,841,668	1,180,537	1,838,575	XXX	9,840,644	50.1	8,891,747	53.0	9,840,644	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations		3,494,232				XXX	3,494,232	17.8	2,493,525	14.9	2,496,328	997,904
6.02 Residential Mortgage-Backed Securities	299,430	942,148	42,588	25,651	1,527	XXX	1,311,343	6.7	406,216	2.4		1,311,343
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	68,091	2,436,559	994,976			XXX	3,499,626	17.8	3,497,002	20.8		3,499,626
6.05 Totals	367,521	6,872,939	1,037,563	25,651	1,527	XXX	8,305,201	42.3	6,396,744	38.1	2,496,328	5,808,873
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 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 11.08	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												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	200,490	4,788,880	0	0	0	XXX	4,989,371	25.4	XXX	XXX	3,991,467	997,904
11.02 Residential Mortgage-Backed Securities	328,793	1,154,208	188,896	120,549	17,656	XXX	1,810,101	9.2	XXX	XXX	498,758	1,311,343
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	1,763,962	4,479,130	3,690,335	1,085,639	1,822,446	XXX	12,841,512	65.4	XXX	XXX	9,341,886	3,499,626
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	2,293,245	10,422,218	3,879,231	1,206,188	1,840,102	0	19,640,984	100.0	XXX	XXX	13,832,111	5,808,873
11.09 Line 11.08 as a % of Col. 7	11.7	53.1	19.8	6.1	9.4	0.0	100.0	XXX	XXX	XXX	70.4	29.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,001,136	2,989,395	998,563			XXX	XXX	XXX	4,989,094	29.7	3,992,093	997,001
12.02 Residential Mortgage-Backed Securities	59,028	175,728	105,150	61,523	4,788	XXX	XXX	XXX	406,216	2.4		406,216
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	363,869	4,657,916	2,362,810	2,527,916	1,475,102	XXX	XXX	XXX	11,387,613	67.9	7,890,611	3,497,002
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	1,424,033	7,823,038	3,466,523	2,589,439	1,479,890	0	XXX	XXX	16,782,923	100.0	11,882,704	4,900,219
12.09 Line 12.08 as a % of Col. 9	8.5	46.6	20.7	15.4	8.8	0.0	XXX	XXX	100.0	XXX	70.8	29.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	200,490	3,790,977				XXX	3,991,467	20.3	3,992,093	23.8	3,991,467	XXX
13.02 Residential Mortgage-Backed Securities	29,363	212,060	146,308	94,898	16,129	XXX	498,758	2.5	0	0.0	498,758	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	1,695,871	2,042,570	2,695,360	1,085,639	1,822,447	XXX	9,341,886	47.6	7,890,611	47.0	9,341,886	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	1,925,724	6,045,607	2,841,668	1,180,537	1,838,575	0	13,832,111	70.4	11,882,704	70.8	13,832,111	XXX
13.09 Line 13.08 as a % of Col. 7	13.9	43.7	20.5	8.5	13.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.8	30.8	14.5	6.0	9.4	0.0	70.4	XXX	XXX	XXX	70.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		997,904				XXX	997,904	5.1	997,001	5.9	XXX	997,904
14.02 Residential Mortgage-Backed Securities	299,430	942,147	42,588	25,651	1,527	XXX	1,311,343	6.7	406,216	2.4	XXX	1,311,343
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	68,091	2,436,559	994,976			XXX	3,499,626	17.8	3,497,002	20.8	XXX	3,499,626
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	367,521	4,376,611	1,037,563	25,651	1,527	0	5,808,873	29.6	4,900,219	29.2	XXX	5,808,873
14.09 Line 14.08 as a % of Col. 7	6.3	75.3	17.9	0.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.9	22.3	5.3	0.1	0.0	0.0	29.6	XXX	XXX	XXX	XXX	29.6

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	4,094,884		4,094,884	
2. Cost of cash equivalents acquired	2,928,246		2,928,246	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	5,217,100		5,217,100	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,806,030	0	1,806,030	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	1,806,030	0	1,806,030	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. Government - Issuer Obligations																					
912828 4S 6	UNITED STATES TREASURY	SD			1	249,297	103.688	259,219	250,000	249,511		138			2.750	2.810	MN	601	6,875	06/06/2018.	05/31/2023.
912828 5K 2	UNITED STATES TREASURY				1	233,605	104.516	245,612	235,000	233,911		281			2.875	3.004	AO	1,151	6,756	11/13/2018.	10/31/2023.
912828 5K 2	UNITED STATES TREASURY	SD			1	810,161	104.516	851,802	815,000	811,227		933			2.875	3.004	AO	3,991	23,431	11/13/2018.	10/31/2023.
912828 VZ 0	UNITED STATES TREASURY	SD			1	201,898	100.250	200,500	200,000	200,490		(646)			2.000	1.668	MS	1,016	4,000	10/19/2017.	09/30/2020.
0199999.	U.S. Government - Issuer Obligations					1,494,961	XXX	1,557,133	1,500,000	1,495,139	0	707	0	0	XXX	XXX	XXX	6,759	41,063	XXX	XXX
0599999.	Total - U.S. Government					1,494,961	XXX	1,557,133	1,500,000	1,495,139	0	707	0	0	XXX	XXX	XXX	6,759	41,063	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 - Residential Mortgage-Backed Securities																					
3133N3 VN 1	FH RE6021 - RMBS			4	1	498,823	100.633	500,026	496,882	498,758		(65)			3.000	2.918	MON	1,242	2,484	10/11/2019.	11/01/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities					498,823	XXX	500,026	496,882	498,758	0	(65)	0	0	XXX	XXX	XXX	1,242	2,484	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	CONN ST HSG FIN AUTH HSG MTG FIN PG			2	1FE	124,211	101.475	121,770	120,000	122,159		(2,226)			2.750	1.768	MN	422	3,493	11/21/2012.	11/15/2035.
31350A BR 8	FEDMFH M034 A - CMBS			4	1	981,263	100.626	960,978	955,000	956,285		(4,389)			4.150	3.681	MON	1,761	39,546	09/11/2015.	04/15/2025.
31397P PP 9	FHM M012 AA3 - CMBS			4	1	893,811	102.761	918,489	893,811	893,811					2.650	2.607	MON	4,001	21,712	11/06/2014.	08/15/2051.
31397P PV 6	FHM M012 A31 - CMBS			4	1	893,811	102.400	915,262	893,811	893,520		(225)			2.500	2.473	MON	1,862	22,345	05/11/2015.	08/15/2051.
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1FE	555,245	110.165	550,825	500,000	554,615		(630)			4.000	3.024	JJ	3,889		10/04/2019.	01/01/2050.
49130T PR 1	KENTUCKY HSG CORP HSG REV			2	1FE	99,323	102.049	96,947	95,000	95,821		(1,003)			4.250	3.652	JJ	2,019	3,912	06/11/2012.	07/01/2033.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1FE	609,514	100.429	612,129	609,514	609,514		(0)			2.875	2.875	MON	1,460	17,372	04/18/2017.	11/01/2038.
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	1,074,280	107.048	1,070,480	1,000,000	1,072,797		(1,483)			3.500	2.602	MS	7,292		10/04/2019.	03/01/2050.
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1FE	433,988	100.491	436,119	433,988	433,988		(0)			2.950	2.950	MON	1,067	12,705	08/13/2014.	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1FE	533,537	103.564	552,552	533,537	533,535		(2)			3.000	2.999	MON	1,334	15,832	03/11/2015.	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1FE	326,125	100.285	327,054	326,125	326,125		(0)			3.050	3.050	MON	829	9,793	06/24/2015.	12/01/2034.
61212R 4G 8	MONTANA ST BRD HSG			2	1FE	154,242	102.094	153,141	150,000	151,645		(1,049)			3.500	3.159	JD	438	4,813	08/29/2013.	12/01/2044.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1FE	1,069,040	105.310	1,053,100	1,000,000	1,067,948		(1,092)			3.750	2.901	MS	6,354		10/03/2019.	09/01/2049.
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS			2	1FE	228,014	101.780	233,239	229,160	228,556		18			2.850	2.865	MON	544	6,502	08/29/2014.	07/01/2043.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS			2	1FE	630,505	102.455	621,138	606,255	626,367		(479)			4.500	4.277	MON	2,273	27,159	08/08/2013.	10/01/2043.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1FE	150,000	100.185	150,278	150,000	150,000					2.500	2.500	JJ	1,875	3,857	05/31/2013.	07/01/2034.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1FE	625,000	106.141	663,381	625,000	625,199		(22)			3.125	3.118	MS	6,615	19,995	10/15/2015.	03/01/2046.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					9,381,907	XXX	9,436,882	9,121,200	9,341,886	0	(12,584)	0	0	XXX	XXX	XXX	44,034	209,037	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					9,880,731	XXX	9,936,908	9,618,082	9,840,644	0	(12,649)	0	0	XXX	XXX	XXX	45,277	211,521	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II				1FE	995,530	101.401	1,014,008	1,000,000	997,904		903			2.500	2.595	AO	5,417	25,000	04/10/2017.	04/13/2022.
808513 AY 1	CHARLES SCHWAB CORP			1,2	1FE	998,610	105.492	1,054,923	1,000,000	998,822		259			3.550	3.581	FA	14,792	26,724	10/29/2018.	02/01/2024.
822582 BZ 4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	263,892	105.190	278,753	265,000	264,134		214			3.500	3.591	MN	1,237	9,275	11/07/2018.	11/13/2023.
822582 BZ 4	SHELL INTERNATIONAL FINANCE BV	SD	C	1,2	1FE	234,018	105.190	247,196	235,000	234,232		190			3.500	3.591	MN	1,097	8,225	11/07/2018.	11/13/2023.
89236T GL 3	TOYOTA MOTOR CREDIT CORP			1	1FE	999,100	99.665	996,651	1,000,000	999,140		40			2.000	2.019	AO	4,667		10/02/2019.	10/07/2024.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					3,491,150	XXX	3,591,531	3,500,000	3,494,232	0	1,606	0	0	XXX	XXX	XXX	27,208	69,224	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
46637V AA 3	JPTEP A - CMO/RMBS			4	1FE	328,104	102.406	341,984	333,948	328,651		70			3.000	3.330	MON	835	9,919	12/02/2013.	09/17/2042.
74968R AA 3	RPIT 191 A - CMO/RMBS			4	1FE	982,404	99.090	981,058	990,068	982,692		288			2.750	3.001	MON	454	5,294	10/09/2019.	10/25/2063.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					1,310,508	XXX	1,323,042	1,324,016	1,311,343	0	358	0	0	XXX	XXX	XXX	1,289	15,213	XXX	XXX

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
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00085U AJ 0	ABPCI 4 A1B - CDO		C	4	1FE	500,000	99.390	496,950	500,000	500,044		10			3.800	3.815	JAJO.	3,747	19,000	12/20/2017.	01/20/2030.
36656A AG 3	GRBSL 181 A3 - CDO		C	4	1FE	500,000	99.859	499,297	500,000	500,056		7			3.890	3.902	JAJO.	3,998	25,339	05/18/2018.	07/17/2028.
68269C AA 4	OMFIT 182 A - ABS		..	4	1FE	499,893	102.640	513,202	500,000	499,928		22			3.570	3.601	MON.	843	17,850	03/12/2018.	03/14/2033.
78449P AB 5	SMB 18A A2A - ABS		..	4	1FE	499,909	103.656	518,278	500,000	499,940		17			3.500	3.529	MON.	778	17,500	03/14/2018.	02/15/2036.
803169 AQ 4	SRANC 3R AFR - CDO		C	4	1FE	500,000	100.323	501,615	500,000	500,015		20			4.088	4.108	MJSD.	511	20,440	04/30/2018.	06/24/2030.
83404R AB 4	SOFI 18B A2F - ABS		..	4	1FE	499,481	101.661	508,304	500,000	499,643		90			3.340	3.379	MON.	278	16,700	03/13/2018.	08/25/2047.
89613T AA 6	TAH 18SFR1 A - ABS		..	4	1FE	497,117	102.740	513,702	500,000	500,000		2,457			3.530	3.524	MON.	1,471	17,650	04/11/2018.	05/19/2037.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,496,399	XXX	3,551,347	3,500,000	3,499,626	0	2,623	0	0	XXX	XXX	XXX	11,626	134,479	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						8,298,057	XXX	8,465,919	8,324,016	8,305,201	0	4,588	0	0	XXX	XXX	XXX	40,123	218,915	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						4,986,111	XXX	5,148,663	5,000,000	4,989,371	0	2,313	0	0	XXX	XXX	XXX	33,968	110,286	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,809,331	XXX	1,823,068	1,820,898	1,810,101	0	293	0	0	XXX	XXX	XXX	2,531	17,697	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						12,878,307	XXX	12,988,229	12,621,200	12,841,512	0	(9,960)	0	0	XXX	XXX	XXX	55,661	343,516	XXX	XXX
8399999. Grand Total - Bonds						19,673,749	XXX	19,959,960	19,442,098	19,640,984	0	(7,354)	0	0	XXX	XXX	XXX	92,159	471,499	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
3133N3 VN 1	FH RE6021 - RMBS		10/11/2019	CREDIT SUISSE SECURITIES (USA)		501,953	500,000	667
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		10/04/2019	BARCLAYS CAPITAL INC FIXED INC		555,245	500,000	
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		10/04/2019	Bank of America Merrill Lynch		1,074,280	1,000,000	
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		10/03/2019	JP Morgan		1,069,040	1,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						3,200,518	3,000,000	667
Bonds - Industrial and Miscellaneous								
74968R AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		10/09/2019	NOMURA SECURITIES/FIXED INCOME		992,259	1,000,000	
89236T GL 3	TOYOTA MOTOR CREDIT CORP		10/02/2019	HSBC SECURITIES		999,100	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,991,359	2,000,000	0
8399997. Total - Bonds - Part 3						5,191,878	5,000,000	667
8399999. Total - Bonds						5,191,878	5,000,000	667
9999999. Total - Bonds, Preferred and Common Stocks						5,191,878	XXX	667

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG	..	12/05/2019.	Direct		60,000	60,000	62,105	61,642		(543)		(543)		60,000			0	1,003	11/15/2035.
3133N3 VN 1	FH RE6021 - RMBS	..	12/01/2019.	Paydown		3,118	3,118	3,130			(12)		(12)		3,118			0	12	11/01/2049.
31350A BR 8	FEDMFH M034 A - CMBS	..	12/01/2019.	Call @ 100.00		10,000	10,000	10,275	10,059		(20)		(20)		10,039		(39)	(39)	277	04/15/2025.
31397P PP 9	FHM M012 AA3 - CMBS	..	12/01/2019.	Paydown		106,183	106,189	106,189	106,183		(6)		(6)		106,183			0	2,012	08/15/2051.
31397P PV 6	FHM M012 A31 - CMBS	..	12/01/2019.	Paydown		106,183	106,189	106,189	106,175		2		2		106,183			0	1,949	08/15/2051.
462467 MP 3	IOWA FIN AUTH SINGLE FAMILY MTG REV	..	08/01/2019.	Direct		65,000	65,000	70,111	66,460		(1,460)		(1,460)		65,000			0	2,333	01/01/2029.
49130T PR 1	KENTUCKY HSG CORP HSG REV	..	09/01/2019.	Direct		45,000	45,000	47,048	45,637		(157)		(157)		45,000			0	1,865	07/01/2033.
49151E Z2 2	KENTUCKY ST PPTY & BLDGS COMMN REVS	..	02/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,109,840	1,001,136		(1,136)		(1,136)		1,000,000			0	26,250	02/01/2019.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	..	12/01/2019.	Paydown		134,890	134,890	134,890	134,890		(0)		(0)		134,890			0	2,500	11/01/2038.
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	12/01/2019.	Paydown		123,927	123,927	123,927	123,927		0		0		123,927			0	2,465	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	12/01/2019.	Paydown		117,873	117,873	117,873	117,873		(0)		(0)		117,873			0	2,469	04/01/2045.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	..	12/01/2019.	Paydown		104,224	104,224	104,224	104,224		(0)		(0)		104,224			0	1,929	12/01/2034.
61212R 4G 8	MONTANA ST BRD HSG	..	12/02/2019.	Direct		55,000	55,000	56,555	55,767		(166)		(166)		55,000			0	1,925	12/01/2044.
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS	..	12/01/2019.	Paydown		44,536	44,536	44,313	44,415		121		121		44,536			0	752	07/01/2043.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS	..	12/01/2019.	Paydown		110,826	110,826	115,259	114,590		(3,764)		(3,764)		110,826			0	2,799	10/01/2043.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	..	11/01/2019.	Direct		55,000	55,000	55,000	55,000				0		55,000			0	1,362	07/01/2034.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	..	12/01/2019.	Call @ 100.00		90,000	90,000	90,000	90,032		(0)		(0)		90,032		(32)	(32)	1,762	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,231,760	2,231,772	2,356,929	2,238,012	0	(7,142)	0	(7,142)	0	2,231,831	0	(71)	(71)	53,664	XXX
Bonds - Industrial and Miscellaneous																				
46637V AA 3	JPTEP A - CMO/RMBS	..	12/01/2019.	Paydown		78,903	78,903	77,522	77,635		1,268		1,268		78,903			0	1,501	09/17/2042.
74968R AA 3	RPIT 191 A - CMO/RMBS	..	12/25/2019.	Paydown		9,932	9,932	9,855			77		77		9,932			0	48	10/25/2063.
3899999.	Total - Bonds - Industrial and Miscellaneous					88,835	88,835	87,378	77,635	0	1,345	0	1,345	0	88,835	0	0	0	1,550	XXX
8399997.	Total - Bonds - Part 4					2,320,595	2,320,607	2,444,306	2,315,647	0	(5,797)	0	(5,797)	0	2,320,666	0	(71)	(71)	55,214	XXX
8399999.	Total - Bonds					2,320,595	2,320,607	2,444,306	2,315,647	0	(5,797)	0	(5,797)	0	2,320,666	0	(71)	(71)	55,214	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,320,595	XXX	2,444,306	2,315,647	0	(5,797)	0	(5,797)	0	2,320,666	0	(71)	(71)	55,214	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. DB - Pt. E
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		0.50			37,655	XXX
The Bank of New York Mellon	New York, New York		0.25	1		5,979	XXX
0199999. Total - Open Depositories		XXX	XXX	1	0	43,634	XXX
0399999. Total Cash on Deposit		XXX	XXX	1	0	43,634	XXX
0599999. Total Cash		XXX	XXX	1	0	43,634	XXX

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

1. January	97,246	4. April	80,863	7. July	48,074	10. October	87,330
2. February	97,198	5. May	69,208	8. August	46,593	11. November	70,275
3. March	97,174	6. June	47,337	9. September	24,202	12. December	43,634

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 TREASURY INST.		12/26/2019	1.480		1,806,030	2,213	105,601
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1,806,030	2,213	105,601
8899999. Total - Cash Equivalents						1,806,030	2,213	105,601

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama....AL						
2.	Alaska....AK						
3.	Arizona....AZ						
4.	Arkansas....AR						
5.	California....CA						
6.	Colorado....CO						
7.	Connecticut....CT						
8.	Delaware....DE						
9.	District of Columbia....DC						
10.	Florida....FL						
11.	Georgia....GA						
12.	Hawaii....HI						
13.	Idaho....ID						
14.	Illinois....IL						
15.	Indiana....IN						
16.	Iowa....IA						
17.	Kansas....KS						
18.	Kentucky....KY						
19.	Louisiana....LA						
20.	Maine....ME						
21.	Maryland....MD						
22.	Massachusetts....MA	B	PROPERTY AND CASUALTY			99,537	104,516
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			249,511	259,219
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	1,011,717	1,052,302		
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			234,232	247,196
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	1,011,717	1,052,302	583,280	610,930

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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK