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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

Mid-Continent Excess and Surplus Insurance Company

NAIC Group Code..... 84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 13794	Employer's ID Number..... 38-3803661
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... July 10, 2009	Commenced Business..... May 13, 2010	
Statutory Home Office	301 E. Fourth 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 3127 .. 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 x61250 *(Area Code) (Telephone Number) (Extension)*
	gjones@mcg-ins.com *(E-Mail Address)*	918-588-1253 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. Sharon Lee Anne Hackl	Assistant Secretary
3. Gregory Patrick Jones	Senior Vice President, CFO & Treasurer	4.	

OTHER

Gary John Gruber	Chairman	Ronald James Brichler	Vice Chairman
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer	Matthew David Felvus #	Secretary
Stephen Charles Beraha	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.

James Steven Davis	Sharon Lee Anne Hackl	Gregory Patrick Jones
(Signature)	(Signature)	(Signature)
James Steven Davis	Sharon Lee Anne Hackl	Gregory Patrick Jones
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and COO	Assistant Secretary	Senior Vice President, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 12th day of February 2021

Sonya L. Embry

SONYA L. EMBRY
Notary Public
State of Oklahoma
COMMISSION #12012029

My commission expires: 12/28/2024

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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	3,171,067	18.3	3,171,067		3,171,067	18.3
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	3,905,144	22.5	3,905,144		3,905,144	22.5
1.06 Industrial and Miscellaneous	5,599,361	32.2	5,599,361		5,599,361	32.2
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	12,675,572	73.0	12,675,572	0	12,675,572	73.0
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 Valuation Allowance		0.0			0	0.0
4.06 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)	34,744	0.2	34,744		34,744	0.2
6.02 Cash Equivalents (Schedule E, Part 2)	4,665,298	26.8	4,665,298		4,665,298	26.8
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	4,700,042	27.0	4,700,042	0	4,700,042	27.0
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		0.0			0	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	17,375,614	100.0	17,375,614	0	17,375,614	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,919,113
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,351,938
3.	Accrual of discount		3,699
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		13,210
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,568,403
7.	Deduct amortization of premium		44,441
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		457
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		12,675,572
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		12,675,572

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	3,171,067	3,218,109	3,185,661	3,170,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,171,067	3,218,109	3,185,661	3,170,000
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	3,905,144	4,008,223	3,960,422	3,744,116
Industrial and Miscellaneous,	8. United States	4,115,920	4,212,947	4,113,463	4,120,011
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,483,441	1,485,469	1,483,260	1,483,260
	11. Totals	5,599,361	5,698,416	5,596,723	5,603,270
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	12,675,572	12,924,748	12,742,806	12,517,386
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	12,675,572	12,924,748	12,742,806	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	1,569,380	1,601,687				XXX	3,171,067	25.0	2,175,100	13.7	3,171,067	
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	1,569,380	1,601,687	0	0	0	XXX	3,171,067	25.0	2,175,100	13.7	3,171,067	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	355,056	2.2		
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	355,056	2.2	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	233,172	1,062,264	2,114,881	494,737	89	XXX	3,905,144	30.8	5,850,735	36.8	3,905,144	
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	233,172	1,062,264	2,114,881	494,737	89	XXX	3,905,144	30.8	5,850,735	36.8	3,905,144	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	841,784	3,837,068	900,460	20,049		XXX	5,599,361	44.2	7,538,222	47.4	124,914	5,474,447
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	841,784	3,837,068	900,460	20,049	0	XXX	5,599,361	44.2	7,538,222	47.4	124,914	5,474,447
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) 2,644,336	6,501,020	3,015,341	514,786	89	0	12,675,572	100.0	XXX	XXX	7,201,125	5,474,447
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	2,644,336	6,501,020	3,015,341	514,786	89	0	(b) 12,675,572	100.0	XXX	XXX	7,201,125	5,474,447
11.8 Line 11.7 as a % of Col. 7	20.9	51.3	23.8	4.1	0.0	0.0	100.0	XXX	XXX	XXX	56.8	43.2
12. Total Bonds Prior Year												
12.1 NAIC 1	2,162,403	7,786,664	4,410,880	1,154,453	404,713		XXX	XXX	15,919,113	100.0	8,880,461	7,038,652
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	2,162,403	7,786,664	4,410,880	1,154,453	404,713	0	XXX	XXX	(b) 15,919,113	100.0	8,880,461	7,038,652
12.8 Line 12.7 as a % of Col. 9	13.6	48.9	27.7	7.3	2.5	0.0	XXX	XXX	100.0	XXX	55.8	44.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,802,552	2,788,866	2,114,881	494,737	89		7,201,125	56.8	8,880,461	55.8	7,201,125	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	1,802,552	2,788,866	2,114,881	494,737	89	0	7,201,125	56.8	8,880,461	55.8	7,201,125	XXX
13.8 Line 13.7 as a % of Col. 7	25.0	38.7	29.4	6.9	0.0	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	14.2	22.0	16.7	3.9	0.0	0.0	56.8	XXX	XXX	XXX	56.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	841,784	3,712,154	900,460	20,049			5,474,447	43.2	7,038,652	44.2	XXX	5,474,447
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	841,784	3,712,154	900,460	20,049	0	0	5,474,447	43.2	7,038,652	44.2	XXX	5,474,447
14.8 Line 14.7 as a % of Col. 7	15.4	67.8	16.4	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	6.6	29.3	7.1	0.2	0.0	0.0	43.2	XXX	XXX	XXX	XXX	43.2

(a) Includes $.....5,474,447 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	1,569,380	1,601,687				XXX	3,171,067	25.0	2,175,100	13.7	3,171,067	
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	1,569,380	1,601,687	0	0	0	XXX	3,171,067	25.0	2,175,100	13.7	3,171,067	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	355,056	2.2		
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	355,056	2.2	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX	0	0.0		0.0		
5.02 Residential Mortgage-Backed Securities	126,113	250,570	40,494	5,821	89	XXX	423,088	3.3	1,495,532	9.4	423,088	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities	107,059	811,694	2,074,387	488,916		XXX	3,482,056	27.5	4,355,203	27.4	3,482,056	
5.05 Totals	233,172	1,062,264	2,114,881	494,737	89	XXX	3,905,144	30.8	5,850,735	36.8	3,905,144	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations		624,319				XXX	624,319	4.9	998,522	6.3	124,914	499,405
6.02 Residential Mortgage-Backed Securities	94,576	179,289	127,830	20,049		XXX	421,744	3.3	491,346	3.1		421,744
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	747,208	3,033,460	772,630			XXX	4,553,298	35.9	6,048,354	38.0		4,553,298
6.05 Totals	841,784	3,837,068	900,460	20,049	0	XXX	5,599,361	44.2	7,538,222	47.4	124,914	5,474,447
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	1,569,380	2,226,006	0	0	0	XXX	3,795,386	29.9	XXX	XXX	3,295,981	499,405
11.02 Residential Mortgage-Backed Securities	220,689	429,859	168,324	25,870	89	XXX	844,832	6.7	XXX	XXX	423,088	421,744
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	854,267	3,845,154	2,847,017	488,916	0	XXX	8,035,354	63.4	XXX	XXX	3,482,056	4,553,298
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	2,644,336	6,501,020	3,015,341	514,786	89	0	12,675,572	100.0	XXX	XXX	7,201,125	5,474,447
11.09 Line 11.08 as a % of Col. 7	20.9	51.3	23.8	4.1	0.0	0.0	100.0	XXX	XXX	XXX	56.8	43.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	705,914	2,822,764				XXX	XXX	XXX	3,528,678	22.2	3,029,726	498,952
12.02 Residential Mortgage-Backed Securities	172,871	1,188,917	381,799	208,632	34,659	XXX	XXX	XXX	1,986,878	12.5	1,495,532	491,346
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	1,283,618	3,774,983	4,029,080	945,821	370,054	XXX	XXX	XXX	10,403,557	65.4	4,355,203	6,048,354
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	2,162,403	7,786,664	4,410,880	1,154,453	404,713	0	XXX	XXX	15,919,113	100.0	8,880,461	7,038,652
12.09 Line 12.08 as a % of Col. 9	13.6	48.9	27.7	7.3	2.5	0.0	XXX	XXX	100.0	XXX	55.8	44.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,569,380	1,726,601				XXX	3,295,981	26.0	3,029,726	19.0	3,295,981	XXX
13.02 Residential Mortgage-Backed Securities	126,113	250,571	40,494	5,821	89	XXX	423,088	3.3	1,495,532	9.4	423,088	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	107,059	811,694	2,074,387	488,916		XXX	3,482,056	27.5	4,355,203	27.4	3,482,056	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	1,802,552	2,788,866	2,114,881	494,737	89	0	7,201,125	56.8	8,880,461	55.8	7,201,125	XXX
13.09 Line 13.08 as a % of Col. 7	25.0	38.7	29.4	6.9	0.0	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	14.2	22.0	16.7	3.9	0.0	0.0	56.8	XXX	XXX	XXX	56.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		499,405				XXX	499,405	3.9	498,952	3.1	XXX	499,405
14.02 Residential Mortgage-Backed Securities	94,576	179,289	127,830	20,049		XXX	421,744	3.3	491,346	3.1	XXX	421,744
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	747,208	3,033,460	772,630			XXX	4,553,298	35.9	6,048,354	38.0	XXX	4,553,298
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	841,784	3,712,154	900,460	20,049	0	0	5,474,447	43.2	7,038,652	44.2	XXX	5,474,447
14.09 Line 14.08 as a % of Col. 7	15.4	67.8	16.4	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	6.6	29.3	7.1	0.2	0.0	0.0	43.2	XXX	XXX	XXX	XXX	43.2

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	2,845,942		2,845,942	
2. Cost of cash equivalents acquired	5,966,355		5,966,355	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	32		32	
6. Deduct consideration received on disposals	4,147,032		4,147,032	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,665,298	0	4,665,298	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,665,298	0	4,665,298	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, NAIC Designation Modifier and SVO 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 4X 5	UNITED STATES TREASURY	SD			1.A	250,156	106.891	267,227	250,000	250,089		(32)			2.750	2.736	FA	2,336	6,875	08/31/2018.	08/31/2023.
912828 5A 4	UNITED STATES TREASURY				1.A	139,169	101.828	142,559	140,000	139,796		285			2.750	2.962	MS	1,149	3,850	10/10/2018.	09/15/2021.
912828 5A 4	UNITED STATES TREASURY	SD			1.A	854,894	101.828	875,722	860,000	858,749		1,745			2.750	2.961	MS	7,056	23,650	10/10/2018.	09/15/2021.
912828 PX 2	UNITED STATES TREASURY	SD			1.A	589,505	100.391	572,227	570,000	570,835		(6,771)			3.625	2.412	FA	7,805	20,663	03/07/2018.	02/15/2021.
912828 Z5 2	UNITED STATES TREASURY				1.A	45,366	104.500	47,025	45,000	45,304		(95)			1.375	1.205	JJ	259	563	02/24/2020.	01/31/2025.
912828 Z5 2	UNITED STATES TREASURY	SD			1.A	206,666	104.500	214,225	205,000	206,386		(246)			1.375	1.205	JJ	1,180	1,156	02/24/2020.	01/31/2025.
91282C AJ 0	UNITED STATES TREASURY	SD			1.A	500,000	99.656	498,281	500,000	500,000					0.250	0.250	FA	425		09/02/2020.	08/31/2025.
91282C AZ 4	UNITED STATES TREASURY				1.A	599,906	100.141	600,844	600,000	599,907		1			0.375	0.378	MN	198		12/08/2020.	11/30/2025.
0199999. U.S. Government - Issuer Obligations						3,185,661	XXX	3,218,109	3,170,000	3,171,067	0	(5,112)	0	0	XXX	XXX	XXX	20,406	56,756	XXX	XXX
0599999. Total - U.S. Government						3,185,661	XXX	3,218,109	3,170,000	3,171,067	0	(5,112)	0	0	XXX	XXX	XXX	20,406	56,756	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																					
3140QC DT 0	FN CA4613 - RMBS			4	1.A	189,515	103.848	193,691	186,513	188,788		(636)			3.500	2.636	MON	544	6,528	11/07/2019.	11/01/2049.
31418D HY 1	FN MA3846 - RMBS			4	1.A	234,453	102.895	240,452	233,687	234,300		(131)			3.000	2.850	MON	584	7,011	10/18/2019.	11/01/2049.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						423,969	XXX	434,142	420,200	423,088	0	(767)	0	0	XXX	XXX	XXX	1,128	13,539	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																					
31350A BR 8	FEDMFH 15M034 A - CMBS			4	1.B	467,513	100.341	456,552	455,000	455,000		(612)			4.150	4.040	MON	839	19,100	09/11/2015.	04/15/2025.
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	544,140	115.280	564,872	490,000	540,359		(4,224)			4.000	3.024	JJ	9,800	13,611	10/04/2019.	01/01/2050.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	245,760	101.947	250,545	245,760	245,760		(0)			2.875	2.875	MON	589	7,063	04/18/2017.	11/01/2038.
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	537,140	108.503	542,515	500,000	532,827		(3,571)			3.500	2.602	MS	5,833	15,313	10/04/2019.	03/01/2050.
594654 GD 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	517,912	110.357	524,196	475,000	512,965		(5,067)			3.750	2.627	JD	1,484	19,346	10/09/2019.	06/01/2050.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	243,156	102.879	250,157	243,156	243,156		(0)			3.050	3.050	MON	618	7,410	06/24/2015.	12/01/2034.
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	489,075	104.992	477,714	455,000	463,753		(4,328)			4.000	3.517	MN	3,100	19,036	08/12/2015.	11/01/2045.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	491,758	110.333	507,532	460,000	488,237		(5,496)			3.750	2.901	MS	5,813	14,633	10/03/2019.	09/01/2049.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						3,536,453	XXX	3,574,081	3,323,916	3,482,056	0	(23,300)	0	0	XXX	XXX	XXX	28,076	115,512	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						3,960,422	XXX	4,008,223	3,744,116	3,905,144	0	(24,067)	0	0	XXX	XXX	XXX	29,204	129,051	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	497,765	102.858	514,292	500,000	499,404		453			2.500	2.595	AO	2,708	12,500	04/10/2017.	04/13/2022.
89236T GL 3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	124,888	105.330	131,663	125,000	124,914		22			2.000	2.019	AO	583	2,500	10/02/2019.	10/07/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						622,653	XXX	645,954	625,000	624,319	0	474	0	0	XXX	XXX	XXX	3,292	15,000	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
74968R AA 3	RPIT 191 A - CMO/RMBS			4	1.A FE	421,222	100.508	426,664	424,508	421,744		399			2.750	2.936	MON	195	11,674	10/09/2019.	10/25/2063.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						421,222	XXX	426,664	424,508	421,744	0	399	0	0	XXX	XXX	XXX	195	11,674	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00085U AJ 0	ABPCI 4 A1B - CDO		C	4	1.A FE	500,000	100.100	500,500	500,000	500,056		12			3.800	3.812	JAJO	3,747	19,000	12/20/2017.	01/20/2030.
23342K AC 8	DRB 2017-A A2B - ABS			4	1.A FE	181,866	101.539	184,734	181,933	181,891		6			2.850	2.877	MON	86	5,185	04/13/2017.	05/27/2042.
34960J AS 4	FCO 6RR ATR - CDO			2	1.A FE	500,000	99.259	496,294	500,000	499,851		(101)			1.584	1.598	JAJO	1,760	13,902	06/29/2018.	07/10/2030.
36656A AG 3	SIX10 181 A3 - CDO		C	2	1.A FE	489,297	100.109	489,831	489,297	489,370		18			3.890	3.898	JAJO	3,912	19,034	05/18/2018.	07/17/2028.
68269C AA 4	OMFIT 2018-2 A - ABS			4	1.A FE	499,893	105.659	528,297	500,000	499,952		24			3.570	3.600	MON	843	17,850	03/12/2018.	03/14/2033.
78411K AC 8	SCFET 2018-1 B - ABS			4	1.C FE	499,798	100.559	502,793	500,000	499,887		56			3.970	4.035	MON	551	19,905	05/17/2018.	12/22/2025.

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, NAIC Designation Modifier and SVO 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
78449P AB 5	SMB 2018-A A2A - ABS			4	1.A FE	449,922	105.886	476,491	450,004	449,963		14			3.500	3.528	MON...	700	15,750	03/14/2018.	02/15/2036.
803169 AQ 4	SRANC 3R AFR - CDO		C	4	1.A FE	493,963	100.238	495,138	493,963	494,015		38			4.088	4.104	MJSD.	505	20,193	04/30/2018.	06/24/2030.
83404R AB 4	SOFI 2018-B A2F - ABS			4	1.A FE	438,110	102.924	451,391	438,566	438,313		60			3.340	3.383	MON...	244	14,648	03/13/2018.	08/25/2047.
92917W AN 8	VOYA 184 A2B - CDO			4	1.A FE	500,000	100.066	500,329	500,000	500,000					4.490	4.515	JAJO..	4,739	22,450	12/17/2018.	01/15/2032.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						4,552,849	XXX	4,625,798	4,553,763	4,553,298	0	127	0	0	XXX	XXX	XXX	17,089	167,918	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,596,723	XXX	5,698,416	5,603,270	5,599,361	0	1,001	0	0	XXX	XXX	XXX	20,575	194,592	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						3,808,313	XXX	3,864,064	3,795,000	3,795,386	0	(4,638)	0	0	XXX	XXX	XXX	23,698	71,756	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						845,190	XXX	860,806	844,708	844,832	0	(368)	0	0	XXX	XXX	XXX	1,323	25,213	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						8,089,302	XXX	8,199,879	7,877,679	8,035,355	0	(23,172)	0	0	XXX	XXX	XXX	45,165	283,430	XXX	XXX
8399999. Grand Total - Bonds						12,742,806	XXX	12,924,748	12,517,386	12,675,572	0	(28,178)	0	0	XXX	XXX	XXX	70,186	380,398	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	8,558,226	1B	2,446,753	1C	1,545,679	1D	0	1E	124,914	1F	0	1G	0
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 Z5 2	UNITED STATES TREASURY		02/24/2020	GOLDMAN		252,031	250,000	236
91282C AJ 0	UNITED STATES TREASURY		09/02/2020	GOLDMAN		500,000	500,000	10
91282C AZ 4	UNITED STATES TREASURY		12/08/2020	GOLDMAN		599,906	600,000	56
0599999. Total - Bonds - U.S. Government						1,351,938	1,350,000	302
8399997. Total - Bonds - Part 3						1,351,938	1,350,000	302
8399999. Total - Bonds						1,351,938	1,350,000	302
9999999. Total - Bonds, Preferred and Common Stocks						1,351,938	XXX	302

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. Government																				
912828 VZ 0	UNITED STATES TREASURY	..	09/30/2020.	Maturity @ 100.00		350,000	350,000	353,322	350,858		(858)		(858)		350,000			0	7,000	09/30/2020.
0599999.	Total - Bonds - U.S. Government					350,000	350,000	353,322	350,858	0	(858)	0	(858)	0	350,000	0	0	0	7,000	XXX
Bonds - U.S. Political Subdivisions of States																				
414004 5F 4	HARRIS CNTY TEX IAM COML PAPER NTS 3/A2	..	10/01/2020.	Maturity @ 100.00		350,000	350,000	411,859	355,056		(5,056)		(5,056)		350,000			0	18,375	10/01/2020.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					350,000	350,000	411,859	355,056	0	(5,056)	0	(5,056)	0	350,000	0	0	0	18,375	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3133N3 VN 1	FH RE6021 - RMBS	..	03/20/2020.	Various		496,882	496,882	498,823	498,758		(123)		(123)		498,635		(1,753)	(1,753)	4,674	11/01/2049.
31350A BR 8	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR.	..	07/15/2020.	Call @ 100.00		500,457	500,000	513,750	500,673		(673)		(673)		500,000			0	12,343	04/15/2025.
3140QC DT 0	FN CA4613 - RMBS	..	12/01/2020.	Paydown		304,572	304,572	309,473	309,325		(4,754)		(4,754)		304,572			0	6,014	11/01/2049.
31418D HY 1	FN MA3846 - RMBS	..	12/01/2020.	Paydown		262,758	262,758	263,620	263,594		(836)		(836)		262,758			0	5,277	11/01/2049.
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R	..	07/01/2020.	Direct		10,000	10,000	11,105	10,032		(32)		(32)		10,000			0	278	01/01/2050.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	..	12/01/2020.	Paydown		58,997	58,997	58,997	58,997		(0)		(0)		58,997			0	1,017	11/01/2038.
594654 GD 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	..	12/01/2020.	Call @ 100.00		25,000	25,000	27,259	26,395		(185)		(185)		26,211		(1,211)	(1,211)	831	06/01/2050.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	..	12/01/2020.	Paydown		82,968	82,968	82,968	82,968		0		0		82,968			0	1,311	12/01/2034.
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	12/08/2020.	Direct		130,000	130,000	139,736	130,541		(541)		(541)		130,000			0	2,331	11/01/2045.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	..	12/01/2020.	Direct		40,000	40,000	42,762	40,240		(240)		(240)		40,000			0	888	09/01/2049.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,911,635	1,911,178	1,948,493	1,921,524	0	(7,383)	0	(7,383)	0	1,914,141	0	(2,964)	(2,964)	34,964	XXX
Bonds - Industrial and Miscellaneous																				
23342K AC 8	DRB 2017-A A2B - ABS	..	12/25/2020.	Paydown		196,359	196,359	196,287	196,307		52		52		196,359			0	3,060	05/27/2042.
36656A AG 3	SIX10 181 A3 - CDO	C	10/17/2020.	Paydown		10,703	10,703	10,703	10,704		(1)		(1)		10,703			0	416	07/17/2028.
74968R AA 3	RPIT 191 A - CMO/RMBS	..	12/25/2020.	Paydown		70,526	70,526	69,980	70,001		525		525		70,526			0	1,435	10/25/2063.
75574W AA 5	RCMT 18FL2 A - CDO	..	08/25/2020.	Paydown		170,832	170,832	170,832	170,821		11		11		170,832			0	1,171	06/25/2035.
78449P AB 5	SMB 2018-A A2A - ABS	..	12/15/2020.	Paydown		49,996	49,996	49,987	49,990		6		6		49,996			0	1,324	02/15/2036.
78469Q AX 0	SPART 19T1 AT1 - RMBS	..	11/04/2020.	Paydown		1,000,000	1,000,000	999,932	999,933		67		67		1,000,000			0	19,413	10/16/2051.
803169 AQ 4	SRANC 3R AFR - CDO	C	12/22/2020.	Paydown		6,037	6,037	6,037	6,038		(0)		(0)		6,037			0	156	06/24/2030.
83404R AB 4	SOFI 2018-B A2F - ABS	..	12/25/2020.	Paydown		61,434	61,434	61,370	61,390		44		44		61,434			0	1,878	08/25/2047.
89236T GL 3	TOYOTA MOTOR CREDIT CORP	..	06/16/2020.	BNP Paribas		390,881	375,000	374,663	374,678		30		30		374,707		16,174	16,174	5,229	10/07/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,956,768	1,940,888	1,939,791	1,939,861	0	734	0	734	0	1,940,595	0	16,174	16,174	34,083	XXX
8399997.	Total - Bonds - Part 4					4,568,403	4,552,066	4,653,465	4,567,300	0	(12,563)	0	(12,563)	0	4,554,737	0	13,210	13,210	94,422	XXX
8399999.	Total - Bonds					4,568,403	4,552,066	4,653,465	4,567,300	0	(12,563)	0	(12,563)	0	4,554,737	0	13,210	13,210	94,422	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,568,403	XXX	4,653,465	4,567,300	0	(12,563)	0	(12,563)	0	4,554,737	0	13,210	13,210	94,422	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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.01	3		5,847	XXX
Mabrey Bank	Tulsa, Oklahoma		0.25			28,898	XXX
0199999. Total - Open Depositories		XXX	XXX	3	0	34,745	XXX
0399999. Total Cash on Deposit		XXX	XXX	3	0	34,745	XXX
0599999. Total Cash		XXX	XXX	3	0	34,745	XXX

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

1. January	28,356	4. April	27,946	7. July	64,599	10. October	52,714
2. February	28,874	5. May	28,262	8. August	70,798	11. November	52,478
3. March	31,859	6. June	113,308	9. September	52,804	12. December	34,744

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.		12/29/2020	0.010		4,665,298	41	14,295
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						4,665,298	41	14,295
8899999. Total - Cash Equivalents						4,665,298	41	14,295

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

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	B	PROPERTY AND CASUALTY	2,885,464	2,941,973		
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						
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						
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	2,885,464	2,941,973	0	0

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