PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

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)* gjones@mcg-ins.com *(E-Mail Address)*	918-587-7221 x 6125 *(Area Code) (Telephone Number) (Extension)* 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
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	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 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	3,051,711	15.4	3,051,711		3,051,711	15.4
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	7,410,206	37.3	7,410,206		7,410,206	37.3
1.06 Industrial and Miscellaneous	7,195,700	36.2	7,195,700		7,195,700	36.2
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	17,657,617	88.9	17,657,617	0	17,657,617	88.9
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)	23,075	0.1	23,075		23,075	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	2,186,069	11.0	2,186,069		2,186,069	11.0
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	2,209,144	11.1	2,209,144	0	2,209,144	11.1
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	19,866,761	100.0	19,866,761	0	19,866,761	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,640,984
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,756,719
3.	Accrual of discount		16,865
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		29,350
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,739,786
7.	Deduct amortization of premium		46,966
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		452
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		17,657,617
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		17,657,617

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	3,051,711	3,170,859	3,049,781	3,050,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,051,711	3,170,859	3,049,781	3,050,000
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	7,410,206	7,613,972	7,458,805	7,225,874
Industrial and Miscellaneous,	8. United States	5,213,492	5,472,930	5,205,013	5,225,405
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,982,208	2,028,645	1,981,170	1,983,260
	11. Totals	7,195,700	7,501,576	7,186,183	7,208,665
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	17,657,617	18,286,407	17,694,770	17,484,539
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	17,657,617	18,286,407	17,694,770	

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		3,051,711				XXX	3,051,711	17.3	1,495,139	7.6	3,051,711	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	3,051,711	0	0	0	XXX	3,051,711	17.3	1,495,139	7.6	3,051,711	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	1,252,861	1,306,299	2,587,980	849,675	1,413,391	XXX	7,410,206	42.0	9,840,644	50.1	7,410,206	
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	1,252,861	1,306,299	2,587,980	849,675	1,413,391	XXX	7,410,206	42.0	9,840,644	50.1	7,410,206	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	651,546	5,949,325	538,702	55,577	550	XXX	7,195,700	40.8	8,305,201	42.3	1,747,691	5,448,009
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	651,546	5,949,325	538,702	55,577	550	XXX	7,195,700	40.8	8,305,201	42.3	1,747,691	5,448,009
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) 1,904,407	10,307,336	3,126,681	905,252	1,413,941	0	17,657,617	100.0	XXX	XXX	12,209,608	5,448,009
11.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,904,407	10,307,336	3,126,681	905,252	1,413,941	0	(b) 17,657,617	100.0	XXX	XXX	12,209,608	5,448,009
11.8 Line 11.7 as a % of Col. 7	10.8	58.4	17.7	5.1	8.0	0.0	100.0	XXX	XXX	XXX	69.1	30.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,293,245	10,422,218	3,879,231	1,206,188	1,840,102		XXX	XXX	19,640,984	100.0	13,832,111	5,808,873
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	2,293,245	10,422,218	3,879,231	1,206,188	1,840,102	0	XXX	XXX	(b) 19,640,984	100.0	13,832,111	5,808,873
12.8 Line 12.7 as a % of Col. 9	11.7	53.1	19.8	6.1	9.4	0.0	XXX	XXX	100.0	XXX	70.4	29.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,252,861	6,105,701	2,587,980	849,675	1,413,391		12,209,608	69.1	13,832,111	70.4	12,209,608	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	1,252,861	6,105,701	2,587,980	849,675	1,413,391	0	12,209,608	69.1	13,832,111	70.4	12,209,608	XXX
13.8 Line 13.7 as a % of Col. 7	10.3	50.0	21.2	7.0	11.6	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	7.1	34.6	14.7	4.8	8.0	0.0	69.1	XXX	XXX	XXX	69.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	651,546	4,201,635	538,702	55,577	550		5,448,009	30.9	5,808,873	29.6	XXX	5,448,009
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	651,546	4,201,635	538,702	55,577	550	0	5,448,009	30.9	5,808,873	29.6	XXX	5,448,009
14.8 Line 14.7 as a % of Col. 7	12.0	77.1	9.9	1.0	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	3.7	23.8	3.1	0.3	0.0	0.0	30.9	XXX	XXX	XXX	XXX	30.9

(a) Includes $.....5,448,009 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		3,051,711				XXX	3,051,711	17.3	1,495,139	7.6	3,051,711	
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	0	3,051,711	0	0	0	XXX	3,051,711	17.3	1,495,139	7.6	3,051,711	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		0.0		
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	498,758	2.5		
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities	1,252,861	1,306,299	2,587,980	849,675	1,413,391	XXX	7,410,206	42.0	9,341,886	47.6	7,410,206	
5.05 Totals	1,252,861	1,306,299	2,587,980	849,675	1,413,391	XXX	7,410,206	42.0	9,840,644	50.1	7,410,206	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations		2,746,500				XXX	2,746,500	15.6	3,494,232	17.8	1,747,691	998,809
6.02 Residential Mortgage-Backed Securities	341,893	401,548	281,806	55,577	550	XXX	1,081,373	6.1	1,311,343	6.7		1,081,373
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	309,654	2,801,278	256,896			XXX	3,367,827	19.1	3,499,626	17.8		3,367,827
6.05 Totals	651,546	5,949,325	538,702	55,577	550	XXX	7,195,700	40.8	8,305,201	42.3	1,747,691	5,448,009
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	0	5,798,210	0	0	0	XXX	5,798,210	32.8	XXX	XXX	4,799,401	998,809
11.02 Residential Mortgage-Backed Securities	341,893	401,548	281,806	55,577	550	XXX	1,081,373	6.1	XXX	XXX	0	1,081,373
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	1,562,514	4,107,577	2,844,876	849,675	1,413,391	XXX	10,778,034	61.0	XXX	XXX	7,410,206	3,367,827
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	1,904,407	10,307,336	3,126,681	905,252	1,413,941	0	17,657,617	100.0	XXX	XXX	12,209,608	5,448,009
11.09 Line 11.08 as a % of Col. 7	10.8	58.4	17.7	5.1	8.0	0.0	100.0	XXX	XXX	XXX	69.1	30.9
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	200,490	4,788,880				XXX	XXX	XXX	4,989,371	25.4	3,991,467	997,904
12.02 Residential Mortgage-Backed Securities	328,793	1,154,208	188,896	120,549	17,656	XXX	XXX	XXX	1,810,101	9.2	498,758	1,311,343
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	1,763,962	4,479,130	3,690,335	1,085,639	1,822,446	XXX	XXX	XXX	12,841,512	65.4	9,341,886	3,499,626
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	2,293,245	10,422,218	3,879,231	1,206,188	1,840,102	0	XXX	XXX	19,640,984	100.0	13,832,111	5,808,873
12.09 Line 12.08 as a % of Col. 9	11.7	53.1	19.8	6.1	9.4	0.0	XXX	XXX	100.0	XXX	70.4	29.6
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations		4,799,401				XXX	4,799,401	27.2	3,991,467	20.3	4,799,401	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	498,758	2.5	0	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	1,252,861	1,306,299	2,587,980	849,675	1,413,391	XXX	7,410,206	42.0	9,341,886	47.6	7,410,206	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	1,252,861	6,105,701	2,587,980	849,675	1,413,391	0	12,209,608	69.1	13,832,111	70.4	12,209,608	XXX
13.09 Line 13.08 as a % of Col. 7	10.3	50.0	21.2	7.0	11.6	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	7.1	34.6	14.7	4.8	8.0	0.0	69.1	XXX	XXX	XXX	69.1	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		998,809				XXX	998,809	5.7	997,904	5.1	XXX	998,809
14.02 Residential Mortgage-Backed Securities	341,893	401,548	281,806	55,577	550	XXX	1,081,373	6.1	1,311,343	6.7	XXX	1,081,373
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	309,654	2,801,278	256,896			XXX	3,367,827	19.1	3,499,626	17.8	XXX	3,367,827
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	651,546	4,201,635	538,702	55,577	550	0	5,448,009	30.9	5,808,873	29.6	XXX	5,448,009
14.09 Line 14.08 as a % of Col. 7	12.0	77.1	9.9	1.0	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	3.7	23.8	3.1	0.3	0.0	0.0	30.9	XXX	XXX	XXX	XXX	30.9

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	1,806,030		1,806,030	
2. Cost of cash equivalents acquired	4,323,038		4,323,038	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	20		20	
6. Deduct consideration received on disposals	3,943,020		3,943,020	
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)	2,186,069	0	2,186,069	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,186,069	0	2,186,069	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			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
U.S. Government - Issuer Obligations																					
912828 4S 6	UNITED STATES TREASURY	SD			1.A	249,297	106.250	265,625	250,000	249,650		139			2.750	2.810	MN	604	6,875	06/06/2018.	05/31/2023.
912828 5K 2	UNITED STATES TREASURY				1.A	233,605	107.656	252,992	235,000	234,184		273			2.875	3.004	AO	1,157	6,756	11/13/2018.	10/31/2023.
912828 5K 2	UNITED STATES TREASURY	SD			1.A	810,161	107.656	877,398	815,000	812,172		945			2.875	3.004	AO	4,013	23,431	11/13/2018.	10/31/2023.
912828 Z5 2	UNITED STATES TREASURY				1.A	50,406	104.500	52,250	50,000	50,338		(99)			1.375	1.205	JJ	288	619	02/24/2020.	01/31/2025.
912828 Z5 2	UNITED STATES TREASURY	SD			1.A	201,625	104.500	209,000	200,000	201,352		(242)			1.375	1.205	JJ	1,151	1,100	02/24/2020.	01/31/2025.
912828 ZF 0	UNITED STATES TREASURY	SD			1.A	1,504,688	100.906	1,513,594	1,500,000	1,504,015		(672)			0.500	0.436	MS	1,916	3,750	04/13/2020.	03/31/2025.
0199999. U.S. Government - Issuer Obligations						3,049,781	XXX	3,170,859	3,050,000	3,051,711	0	343	0	0	XXX	XXX	XXX	9,129	42,531	XXX	XXX
0599999. Total - U.S. Government						3,049,781	XXX	3,170,859	3,050,000	3,051,711	0	343	0	0	XXX	XXX	XXX	9,129	42,531	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	1.A FE	77,632	101.183	75,887	75,000	75,633		(1,168)			2.750	1.768	MN	264	2,295	11/21/2012.	11/15/2035.
31350A BR 8	FEDMFH 15M034 A - CMBS			4	1.B	462,375	100.341	451,535	450,000	450,000		(606)			4.150	4.040	MON	830	18,890	09/11/2015.	04/15/2025.
31397P PP 9	FHM M012 AA3 - CMBS			4	1.B	716,456	102.885	737,125	716,456	716,456		6			2.650	2.578	MON	1,582	20,549	11/06/2014.	08/15/2051.
31397P PV 6	FHM M012 A31 - CMBS			4	1.B	716,456	102.670	735,585	716,456	716,034		(182)			2.500	2.473	MON	1,493	17,911	05/11/2015.	08/15/2051.
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	549,693	115.280	570,636	495,000	545,873		(3,726)			4.000	3.024	JJ	9,900	13,750	10/04/2019.	01/01/2050.
49130T PR 1	KENTUCKY HSG CORP HSG REV			2	1.A FE	62,730	101.307	60,784	60,000	60,176		(541)			4.250	3.652	JJ	1,275	2,710	06/11/2012.	07/01/2033.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	491,519	101.947	501,089	491,519	491,519		(0)			2.875	2.875	MON	1,178	14,126	04/18/2017.	11/01/2038.
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,068,909	108.503	1,079,605	995,000	1,060,326		(7,448)			3.500	2.602	MS	11,608	30,557	10/04/2019.	03/01/2050.
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	319,773	101.271	323,837	319,773	319,773		0			2.950	2.950	MON	786	9,430	08/13/2014.	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	378,112	103.831	392,598	378,112	378,112		1			3.000	2.999	MON	945	11,340	03/11/2015.	04/01/2045.
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.
61212R 4G 8	MONTANA ST BRD HSG			2	1.B FE	97,687	102.251	97,138	95,000	95,748		(524)			3.500	3.159	JD	277	3,256	08/29/2013.	12/01/2044.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	988,862	110.333	1,020,580	925,000	981,781		(9,813)			3.750	2.901	MS	11,688	29,454	10/03/2019.	09/01/2049.
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS			2	1.B FE	180,674	102.007	185,226	181,582	181,131		27			2.850	2.865	MON	431	5,175	08/29/2014.	07/01/2043.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS			2	1.B FE	544,773	102.612	537,502	523,820	534,375		(6,822)			4.500	4.360	MON	1,964	23,570	08/08/2013.	10/01/2043.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	115,000	101.025	116,179	115,000	115,000					2.500	2.500	JJ	1,438	3,030	05/31/2013.	07/01/2034.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	445,000	107.530	478,509	445,000	445,113		(29)			3.125	3.118	MS	4,792	14,623	10/15/2015.	03/01/2046.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						7,458,805	XXX	7,613,972	7,225,874	7,410,206	0	(30,826)	0	0	XXX	XXX	XXX	51,068	228,076	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						7,458,805	XXX	7,613,972	7,225,874	7,410,206	0	(30,826)	0	0	XXX	XXX	XXX	51,068	228,076	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II				1.B FE	995,530	102.858	1,028,583	1,000,000	998,809		905			2.500	2.595	AO	5,417	25,000	04/10/2017.	04/13/2022.
808513 AY 1	CHARLES SCHWAB CORP			1,2	1.F FE	998,610	108.840	1,088,401	1,000,000	999,095		273			3.550	3.581	FA	14,792	35,500	10/29/2018.	02/01/2024.
822582 BZ 4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	263,892	108.635	287,884	265,000	264,347		213			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	1.D FE	234,018	108.635	255,293	235,000	234,421		189			3.500	3.591	MN	1,097	8,225	11/07/2018.	11/13/2023.
89236T GL 3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	249,775	105.330	263,326	250,000	249,829		43			2.000	2.019	AO	1,167	5,000	10/02/2019.	10/07/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,741,825	XXX	2,923,486	2,750,000	2,746,500	0	1,623	0	0	XXX	XXX	XXX	23,708	83,000	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
46637V AA 3	JPTEP A - CMO/RMBS			4	1.A FE	237,433	105.523	255,010	241,662	237,885		56			3.000	3.330	MON	604	7,248	12/02/2013.	09/17/2042.
74968R AA 3	RPIT 191 A - CMO/RMBS			4	1.A FE	842,443	100.508	853,328	849,015	843,488		798			2.750	2.936	MON	389	23,348	10/09/2019.	10/25/2063.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,079,876	XXX	1,108,338	1,090,677	1,081,373	0	854	0	0	XXX	XXX	XXX	993	30,596	XXX	XXX

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
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
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
78449P AB 5	SMB 2018-A A2A - ABS			4	1.A FE	449,922	105.886	476,491	450,004	449,963		13			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
89613T AA 6	TAH 18SFR1 A - RMBS			4	1.A FE	493,297	106.439	528,104	496,158	496,158					3.530	3.517	MON	1,460	17,793	04/11/2018	05/19/2037
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					3,364,482	XXX	3,469,752	3,367,987	3,367,827	0	165	0	0	XXX	XXX	XXX	11,411	124,268	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					7,186,183	XXX	7,501,576	7,208,665	7,195,700	0	2,643	0	0	XXX	XXX	XXX	36,113	237,864	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					5,791,606	XXX	6,094,345	5,800,000	5,798,210	0	1,967	0	0	XXX	XXX	XXX	32,838	125,531	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					1,079,876	XXX	1,108,338	1,090,677	1,081,373	0	854	0	0	XXX	XXX	XXX	993	30,596	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					10,823,287	XXX	11,083,724	10,593,861	10,778,034	0	(30,660)	0	0	XXX	XXX	XXX	62,479	352,344	XXX	XXX
8399999.	Grand Total - Bonds					17,694,770	XXX	18,286,407	17,484,539	17,657,617	0	(27,840)	0	0	XXX	XXX	XXX	96,310	508,471	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 9,069,281	1B 5,665,320	1C 1,175,326	1D 498,767	1E 249,829	1F 999,095	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
912828 ZF 0	UNITED STATES TREASURY		04/13/2020	GOLDMAN		1,504,688	1,500,000	287
0599999. Total - Bonds - U.S. Government						1,756,719	1,750,000	523
8399997. Total - Bonds - Part 3						1,756,719	1,750,000	523
8399999. Total - Bonds						1,756,719	1,750,000	523
9999999. Total - Bonds, Preferred and Common Stocks						1,756,719	XXX	523

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 VZ 0	UNITED STATES TREASURY		09/30/2020.	Maturity @ 100.00		200,000	200,000	201,898	200,490		(490)		(490)		200,000			0	4,000	09/30/2020.
0599999.	Total - Bonds - U.S. Government					200,000	200,000	201,898	200,490	0	(490)	0	(490)	0	200,000	0	0	0	4,000	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG		11/16/2020.	Call @ 100.00		45,000	45,000	46,579	45,358		(310)		(310)		45,048		(48)	(48)	520	11/15/2035.
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		09/15/2020.	Call @ 100.00		505,452	505,000	518,888	505,680		(670)		(670)		505,010		(10)	(10)	12,306	04/15/2025.
31397P PP 9	FHM M012 AA3 - CMBS		12/01/2020.	Paydown		177,361	177,355	177,355	177,361		0		0		177,361			0	3,484	08/15/2051.
31397P PV 6	FHM M012 A31 - CMBS		12/01/2020.	Paydown		177,361	177,355	177,355	177,304		58		58		177,361			0	2,849	08/15/2051.
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2020.	Direct		5,000	5,000	5,552	5,016		(16)		(16)		5,000			0	139	01/01/2050.
49130T PR 1	KENTUCKY HSG CORP HSG REV		08/26/2020.	Direct		35,000	35,000	36,593	35,104		(104)		(104)		35,000			0	1,130	07/01/2033.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2020.	Paydown		117,995	117,995	117,995	117,995		(0)		(0)		117,995			0	2,035	11/01/2038.
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/28/2020.	Direct		5,000	5,000	5,371	5,023		(23)		(23)		5,000			0	66	03/01/2050.
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2020.	Paydown		114,215	114,215	114,215	114,215				0		114,215			0	2,123	09/01/2044.
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2020.	Paydown		155,425	155,425	155,425	155,424		1		1		155,425			0	2,630	04/01/2045.
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.
61212R 4G 8	MONTANA ST BRD HSG		12/01/2020.	Call @ 100.00		55,000	55,000	56,555	55,373		(169)		(169)		55,204		(204)	(204)	1,469	12/01/2044.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2020.	Call @ 100.00		75,000	75,000	80,178	76,353		(421)		(421)		75,932		(932)	(932)	1,526	09/01/2049.
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS		12/01/2020.	Paydown		47,578	47,578	47,340	47,453		125		125		47,578			0	917	07/01/2043.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS		12/01/2020.	Paydown		82,435	82,435	85,732	85,170		(2,735)		(2,735)		82,435			0	2,357	10/01/2043.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2020.	Direct		35,000	35,000	35,000	35,000				0		35,000			0	720	07/01/2034.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2020.	Call @ 100.00		180,000	180,000	180,000	180,057		(6)		(6)		180,051		(51)	(51)	4,308	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,392,673	2,392,208	2,421,925	2,399,612	0	(4,394)	0	(4,394)	0	2,395,218	0	(2,997)	(2,997)	44,563	XXX
Bonds - Industrial and Miscellaneous																				
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.
46637V AA 3	JPTEP A - CMO/RMBS		12/01/2020.	Paydown		92,286	92,286	90,671	90,822		1,464		1,464		92,286			0	1,714	09/17/2042.
74968R AA 3	RPIT 191 A - CMO/RMBS		12/25/2020.	Paydown		141,053	141,053	139,961	140,002		1,051		1,051		141,053			0	2,870	10/25/2063.
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.
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		781,763	750,000	749,325	749,355		60		60		749,415		32,348	32,348	10,458	10/07/2024.
89613T AA 6	TAH 18SFR1 A - RMBS		12/01/2020.	Paydown		3,842	3,842	3,820	3,842		0		0		3,842			0	108	05/19/2037.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,147,114	1,115,351	1,111,874	1,112,143	0	2,623	0	2,623	0	1,114,766	0	32,348	32,348	18,925	XXX
8399997.	Total - Bonds - Part 4					3,739,786	3,707,559	3,735,698	3,712,246	0	(2,262)	0	(2,262)	0	3,709,984	0	29,350	29,350	67,488	XXX
8399999.	Total - Bonds					3,739,786	3,707,559	3,735,698	3,712,246	0	(2,262)	0	(2,262)	0	3,709,984	0	29,350	29,350	67,488	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,739,786	XXX	3,735,698	3,712,246	0	(2,262)	0	(2,262)	0	3,709,984	0	29,350	29,350	67,488	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							
The Bank of New York Mellon	New York, New York		0.01			5,258	XXX
Mabrey Bank	Tulsa, Oklahoma		0.25			17,817	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	23,075	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	23,075	XXX
0599999. Total Cash		XXX	XXX	0	0	23,075	XXX

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

1. January	42,240	4. April	53,673	7. July	76,681	10. October	46,346
2. February	42,514	5. May	40,556	8. August	78,577	11. November	49,945
3. March	43,553	6. June	126,001	9. September	51,377	12. December	23,075

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		2,186,069	18	9,123
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,186,069	18	9,123
8899999. Total - Cash Equivalents						2,186,069	18	9,123

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						
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			99,653	107,656
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			249,650	265,625
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	2,517,539	2,599,992		
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			234,421	255,293
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	2,517,539	2,599,992	583,723	628,574
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