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

Oklahoma Surety Company

NAIC Group Code..... 84, 84 (Current Period) (Prior Period) NAIC Company Code..... 23426 Employer's ID Number..... 73-0773259

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... August 5, 1968 Commenced Business..... August 5, 1968

Statutory Home Office	301 E. 4th Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 1409 .. Tulsa .. OK .. US .. 74101 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 *(Street and Number) (City or Town, State, Country and Zip Code)*	918-587-7221 *(Area Code) (Telephone Number)*
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones *(Name)*	918-587-7221 x 6125 *(Area Code) (Telephone Number) (Extension)*
	gjones@mcg-ins.com *(E-Mail Address)*	918-588-1253 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. 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
Barrett Farmer Leahy	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	1,250,000	7.9	1,250,000		1,250,000	7.9
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	5,116,775	32.2	5,116,775		5,116,775	32.2
1.06 Industrial and Miscellaneous	5,051,216	31.7	5,051,216		5,051,216	31.7
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	11,417,991	71.8	11,417,991	0	11,417,991	71.8
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)	57,041	0.4	57,041		57,041	0.4
6.02 Cash Equivalents (Schedule E, Part 2)	4,436,252	27.9	4,436,252		4,436,252	27.9
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	4,493,292	28.2	4,493,292	0	4,493,292	28.2
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	15,911,283	100.0	15,911,283	0	15,911,283	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		14,522,772
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,250,000
3.	Accrual of discount		14,596
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		14,421
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,327,181
7.	Deduct amortization of premium		56,617
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		11,417,991
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,417,991

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,250,000	1,245,703	1,250,000	1,250,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,250,000	1,245,703	1,250,000	1,250,000
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	5,116,775	5,250,193	5,143,535	4,991,399
Industrial and Miscellaneous,	8. United States	4,057,145	4,195,772	4,051,156	4,065,757
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	994,071	995,638	993,963	993,963
	11. Totals	5,051,216	5,191,410	5,045,118	5,059,720
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	11,417,991	11,687,306	11,438,653	11,301,119
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	11,417,991	11,687,306	11,438,653	

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		1,250,000				XXX	1,250,000	10.9		0.0	1,250,000	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	1,250,000	0	0	0	XXX	1,250,000	10.9	0	0.0	1,250,000	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	1,014,447	7.0		
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	1,014,447	7.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,207,878	772,678	1,601,917	120,821	1,413,480	XXX	5,116,775	44.8	7,153,973	49.3	5,116,775	
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	1,207,878	772,678	1,601,917	120,821	1,413,480	XXX	5,116,775	44.8	7,153,973	49.3	5,116,775	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	714,594	3,400,067	902,128	33,571	856	XXX	5,051,216	44.2	6,354,352	43.8	124,914	4,926,302
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	714,594	3,400,067	902,128	33,571	856	XXX	5,051,216	44.2	6,354,352	43.8	124,914	4,926,302
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) 1,922,473	5,422,745	2,504,045	154,393	1,414,336	0	11,417,991	100.0	XXX	XXX	6,491,689	4,926,302
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	1,922,473	5,422,745	2,504,045	154,393	1,414,336	0	(b) 11,417,991	100.0	XXX	XXX	6,491,689	4,926,302
11.8 Line 11.7 as a % of Col. 7	16.8	47.5	21.9	1.4	12.4	0.0	100.0	XXX	XXX	XXX	56.9	43.1
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,199,705	6,039,196	4,032,051	392,416	1,859,404		XXX	XXX	14,522,772	100.0	8,667,990	5,854,782
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	2,199,705	6,039,196	4,032,051	392,416	1,859,404	0	XXX	XXX	(b) 14,522,772	100.0	8,667,990	5,854,782
12.8 Line 12.7 as a % of Col. 9	15.1	41.6	27.8	2.7	12.8	0.0	XXX	XXX	100.0	XXX	59.7	40.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,207,878	2,147,593	1,601,917	120,821	1,413,480		6,491,689	56.9	8,667,990	59.7	6,491,689	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	1,207,878	2,147,593	1,601,917	120,821	1,413,480	0	6,491,689	56.9	8,667,990	59.7	6,491,689	XXX
13.8 Line 13.7 as a % of Col. 7	18.6	33.1	24.7	1.9	21.8	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	10.6	18.8	14.0	1.1	12.4	0.0	56.9	XXX	XXX	XXX	56.9	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	714,594	3,275,152	902,128	33,571	856		4,926,302	43.1	5,854,782	40.3	XXX	4,926,302
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	714,594	3,275,152	902,128	33,571	856	0	4,926,302	43.1	5,854,782	40.3	XXX	4,926,302
14.8 Line 14.7 as a % of Col. 7	14.5	66.5	18.3	0.7	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	6.3	28.7	7.9	0.3	0.0	0.0	43.1	XXX	XXX	XXX	XXX	43.1

(a) Includes $.....4,926,302 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		1,250,000				XXX	1,250,000	10.9		0.0	1,250,000	
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	1,250,000	0	0	0	XXX	1,250,000	10.9	0	0.0	1,250,000	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	1,014,447	7.0		
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	1,014,447	7.0	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	126,113	250,570	40,494	5,821	89	XXX	423,088	3.7	1,495,532	10.3	423,088	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities	1,081,765	522,108	1,561,423	115,000	1,413,391	XXX	4,693,687	41.1	5,658,441	39.0	4,693,687	
5.05 Totals	1,207,878	772,678	1,601,917	120,821	1,413,480	XXX	5,116,775	44.8	7,153,973	49.3	5,116,775	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations		624,319				XXX	624,319	5.5	998,522	6.9	124,914	499,404
6.02 Residential Mortgage-Backed Securities	165,386	203,508	145,232	33,571	856	XXX	548,553	4.8	685,555	4.7		548,553
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	549,208	2,572,240	756,896			XXX	3,878,344	34.0	4,670,275	32.2		3,878,344
6.05 Totals	714,594	3,400,067	902,128	33,571	856	XXX	5,051,216	44.2	6,354,352	43.8	124,914	4,926,302
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	1,874,319	0	0	0	XXX	1,874,319	16.4	XXX	XXX	1,374,914	499,404
11.02 Residential Mortgage-Backed Securities	291,500	454,078	185,726	39,393	945	XXX	971,641	8.5	XXX	XXX	423,088	548,553
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	1,630,973	3,094,349	2,318,319	115,000	1,413,391	XXX	8,572,031	75.1	XXX	XXX	4,693,687	3,878,344
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	1,922,473	5,422,745	2,504,045	154,393	1,414,336	0	11,417,991	100.0	XXX	XXX	6,491,689	4,926,302
11.09 Line 11.08 as a % of Col. 7	16.8	47.5	21.9	1.4	12.4	0.0	100.0	XXX	XXX	XXX	56.9	43.1
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,014,447	998,522				XXX	XXX	XXX	2,012,969	13.9	1,514,017	498,952
12.02 Residential Mortgage-Backed Securities	268,881	1,230,798	412,035	232,416	36,958	XXX	XXX	XXX	2,181,087	15.0	1,495,532	685,555
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	916,377	3,809,876	3,620,015	160,000	1,822,447	XXX	XXX	XXX	10,328,716	71.1	5,658,441	4,670,275
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	2,199,705	6,039,196	4,032,051	392,416	1,859,404	0	XXX	XXX	14,522,772	100.0	8,667,990	5,854,782
12.09 Line 12.08 as a % of Col. 9	15.1	41.6	27.8	2.7	12.8	0.0	XXX	XXX	100.0	XXX	59.7	40.3
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations		1,374,914				XXX	1,374,914	12.0	1,514,017	10.4	1,374,914	XXX
13.02 Residential Mortgage-Backed Securities	126,113	250,570	40,494	5,821	89	XXX	423,088	3.7	1,495,532	10.3	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	1,081,765	522,108	1,561,423	115,000	1,413,391	XXX	4,693,687	41.1	5,658,441	39.0	4,693,687	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	1,207,878	2,147,593	1,601,917	120,821	1,413,480	0	6,491,689	56.9	8,667,990	59.7	6,491,689	XXX
13.09 Line 13.08 as a % of Col. 7	18.6	33.1	24.7	1.9	21.8	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	10.6	18.8	14.0	1.1	12.4	0.0	56.9	XXX	XXX	XXX	56.9	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		499,404				XXX	499,404	4.4	498,952	3.4	XXX	499,404
14.02 Residential Mortgage-Backed Securities	165,386	203,508	145,232	33,571	856	XXX	548,553	4.8	685,555	4.7	XXX	548,553
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	549,208	2,572,240	756,896			XXX	3,878,344	34.0	4,670,275	32.2	XXX	3,878,344
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	714,594	3,275,152	902,128	33,571	856	0	4,926,302	43.1	5,854,782	40.3	XXX	4,926,302
14.09 Line 14.08 as a % of Col. 7	14.5	66.5	18.3	0.7	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	6.3	28.7	7.9	0.3	0.0	0.0	43.1	XXX	XXX	XXX	XXX	43.1

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	2,686,969		2,686,969	
2. Cost of cash equivalents acquired	4,787,283		4,787,283	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	30		30	
6. Deduct consideration received on disposals	3,038,030		3,038,030	
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)	4,436,252	0	4,436,252	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,436,252	0	4,436,252	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	13	14	15	Interest 16	17	18	19	20	Dates 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																					
91282C AJ 0	UNITED STATES TREASURY	SD			1.A	910,000	99.656	906,872	910,000	910,000					0.250	0.250	FA	773		09/02/2020	08/31/2025
91282C AJ 0	UNITED STATES TREASURY				1.A	340,000	99.656	338,831	340,000	340,000					0.250	0.250	FA	289		09/02/2020	08/31/2025
0199999. U.S. Government - Issuer Obligations						1,250,000	XXX	1,245,703	1,250,000	1,250,000	0	0	0	0	XXX	XXX	XXX	1,062	0	XXX	XXX
0599999. Total - U.S. Government						1,250,000	XXX	1,245,703	1,250,000	1,250,000	0	0	0	0	XXX	XXX	XXX	1,062	0	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																					
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG			2	1.A FE	72,456	101.183	70,828	70,000	70,595		(1,213)			2.750	1.760	MN	246	2,191	11/21/2012	11/15/2035
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	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
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
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
61212R 4G 8	MONTANA ST BRD HSG			2	1.B FE	102,828	102.251	102,251	100,000	100,788		(674)			3.500	3.159	JD	292	3,436	08/29/2013	12/01/2044
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	491,758	110.333	507,532	460,000	488,237		(5,486)			3.750	2.901	MS	5,813	14,691	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	3,048	05/31/2013	07/01/2034
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						4,719,566	XXX	4,816,051	4,571,198	4,693,687	0	(22,139)	0	0	XXX	XXX	XXX	30,623	140,263	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						5,143,535	XXX	5,250,193	4,991,399	5,116,775	0	(22,906)	0	0	XXX	XXX	XXX	31,751	153,802	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II				1.B FE	482,832	102.858	498,863	485,000	484,422		439			2.500	2.595	AO	2,627	12,125	04/10/2017	04/13/2022
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	14,933	102.858	15,429	15,000	14,982		14			2.500	2.595	AO	81	375	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																					
46639A AA 7	JPTEP A - CMO/RMBS			4	1.A FE	126,261	103.213	135,749	131,522	126,809		87			2.500	3.142	MON	274	3,287	08/11/2014	12/27/2042
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						547,483	XXX	562,412	556,030	548,553	0	486	0	0	XXX	XXX	XXX	469	14,961	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
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
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

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
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.
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					3,874,983	XXX	3,983,043	3,878,690	3,878,344	0	204	0	0	XXX	XXX	XXX	12,789	147,590	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					5,045,118	XXX	5,191,410	5,059,720	5,051,216	0	1,164	0	0	XXX	XXX	XXX	16,550	177,551	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					1,872,653	XXX	1,891,657	1,875,000	1,874,319	0	474	0	0	XXX	XXX	XXX	4,353	15,000	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					971,452	XXX	996,555	976,230	971,641	0	(281)	0	0	XXX	XXX	XXX	1,597	28,499	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					8,594,549	XXX	8,799,094	8,449,889	8,572,031	0	(21,936)	0	0	XXX	XXX	XXX	43,412	287,853	XXX	XXX
8399999.	Grand Total - Bonds					11,438,653	XXX	11,687,306	11,301,119	11,417,991	0	(21,742)	0	0	XXX	XXX	XXX	49,362	331,352	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	6,368,578	1B	3,776,784	1C	1,147,714	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								
91282C AJ 0	UNITED STATES TREASURY		09/02/2020	GOLDMAN		1,250,000	1,250,000	26
0599999. Total - Bonds - U.S. Government						1,250,000	1,250,000	26
8399997. Total - Bonds - Part 3						1,250,000	1,250,000	26
8399999. Total - Bonds						1,250,000	1,250,000	26
9999999. Total - Bonds, Preferred and Common Stocks						1,250,000	XXX	26

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. Political Subdivisions of States																				
414004 5F 4	HARRIS CNTY TEX IAM COML PAPER NTS 3/A2	..	10/01/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,176,740	1,014,447		(14,447)		(14,447)		1,000,000			0	52,500	10/01/2020.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,000,000	1,000,000	1,176,740	1,014,447	0	(14,447)	0	(14,447)	0	1,000,000	0	0	0	52,500	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG	..	09/17/2020.	Direct		45,000	45,000	46,579	45,277		(277)		(277)		45,000			0	399	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.
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.
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.
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.
61212R 4G 8	MONTANA ST BRD HSG	..	12/01/2020.	Direct		45,000	45,000	46,273	45,129		(129)		(129)		45,000			0	1,202	12/01/2044.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	..	12/01/2020.	Direct		40,000	40,000	42,762	40,251		(251)		(251)		40,000			0	892	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		45,000	45,000	45,000	45,000				0		45,000			0	921	07/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,003,587	2,003,575	2,021,058	2,014,292	0	(8,952)	0	(8,952)	0	2,005,340	0	(1,753)	(1,753)	34,016	XXX
Bonds - Industrial and Miscellaneous																				
46639A AA 7	JPTEP A - CMO/RMBS	..	12/01/2020.	Paydown		70,044	70,044	67,242	67,487		2,556		2,556		70,044			0	1,088	12/27/2042.
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.
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.
87240U AJ 9	TCW 2018-1 A2B - CDO	..	07/27/2020.	Paydown		500,000	500,000	500,000	500,053		(53)		(53)		500,000			0	15,525	04/25/2031.
89236T GL 3	TOYOTA MOTOR CREDIT CORP	..	06/16/2020.	BNP Paribas		390,881	375,000	374,663	374,678		30		30		374,708		16,174	16,174	5,229	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					1,323,593	1,307,712	1,303,932	1,304,299	0	3,120	0	3,120	0	1,307,419	0	16,174	16,174	27,914	XXX
8399997.	Total - Bonds - Part 4					4,327,181	4,311,287	4,501,729	4,333,039	0	(20,279)	0	(20,279)	0	4,312,760	0	14,421	14,421	114,430	XXX
8399999.	Total - Bonds					4,327,181	4,311,287	4,501,729	4,333,039	0	(20,279)	0	(20,279)	0	4,312,760	0	14,421	14,421	114,430	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,327,181	XXX	4,501,729	4,333,039	0	(20,279)	0	(20,279)	0	4,312,760	0	14,421	14,421	114,430	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			5,646	XXX
Mabrey Bank	Tulsa, Oklahoma		0.25			51,395	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	57,041	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	57,041	XXX
0599999. Total Cash		XXX	XXX	0	0	57,041	XXX

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

1. January	51,341	4. April	49,632	7. July	99,676	10. October	168,525
2. February	50,579	5. May	49,575	8. August	87,928	11. November	69,091
3. March	54,998	6. June	135,141	9. September	69,172	12. December	57,041

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.		12/30/2020	0.010		4,436,252	37	13,958
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						4,436,252	37	13,958
8899999. Total - Cash Equivalents						4,436,252	37	13,958

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	B	PROPERTY AND CASUALTY			419,982	419,037
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	PROPERTY AND CASUALTY	505,000	503,264		
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	505,000	503,264	419,982	419,037

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