



ANNUAL STATEMENT

For the Year Ended December 31, 2016
of the Condition and Affairs of the

GREAT AMERICAN ALLIANCE INSURANCE COMPANY

NAIC Group Code.....0084, 0084
(Current Period) (Prior Period)

NAIC Company Code..... 26832

Employer's ID Number..... 95-1542353

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... September 11, 1945

Commenced Business..... April 1, 1946

Statutory Home Office

301 E Fourth Street..... Cincinnati OH US 45202
(Street and Number) (City or Town, State, County and Zip Code)

513-369-5000

Main Administrative Office

301 E Fourth Street..... Cincinnati OH US.... 45202
(Street and Number) (City or Town, State, County and Zip Code)

(Area Code) (Telephone Number)

Mail Address

301 E Fourth Street..... Cincinnati OH US 45202
(Street and Number or P. O. Box) (City or Town, State, County and Zip Code)

513-369-5000

Primary Location of Books and Records

301 E Fourth Street..... Cincinnati OH US 45202
(Street and Number) (City or Town, State, County and Zip Code)

(Area Code) (Telephone Number)

Internet Web Site Address

www.greatamericaninsurancegroup.com

513-369-5092

Statutory Statement Contact

Robert James Schwartz
(Name)
BSchwartz@gajg.com
(E-Mail Address)

(Area Code) (Telephone Number) (Extension)
513-369-3873
(Fax Number)

OFFICERS

Name
1. Donald Dumford Larson

Title
President

Name
2. Eve Cutler Rosen

Title
Senior Vice President, Exec. Counsel & Secretary

3. Robert James Schwartz

Vice President & Controller

4. Lisa Ann Hays

Vice President & Actuary

Ronald James Brichler
Sue Ann Erhart
David John Witzgall
John William Tholen
Howard Kim Baird

Executive Vice President
Senior Vice President & General Counsel
Senior Vice President, CFO & Treasurer
Vice President
Assistant Treasurer

Gary John Gruber
Aaron Beasy Latto
Annette Denise Gardner
Stephen Charles Beraha
Robert Jude Zbacnik

Executive Vice President
Senior Vice President
Vice President & Assistant Treasurer
Assistant Vice President & Assistant Secretary
Assistant Treasurer

OTHER

Ronald James Brichler
Michael David Pierce

Gary John Gruber
Eve Cutler Rosen

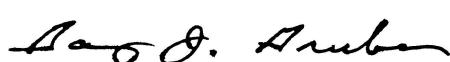
Donald Dumford Larson
Michael Eugene Sullivan Jr.

Aaron Beasy Latto
David John Witzgall

DIRECTORS OR TRUSTEES

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

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



(Signature)

Gary John Gruber

President [effective 1/1/2017]

(Title)



(Signature)

Eve Cutler Rosen

Senior Vice President, Exec. Counsel & Secretary

(Title)



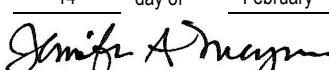
(Signature)

Robert James Schwartz

Vice President & Controller

(Title)

Subscribed and sworn to before me
This 14 day of February 2017



Notary Public, State of Ohio
My commission expires November 8, 2021



a. Is this an original filing?

Yes [X] No []

b. If no 1. State the amendment number

2. Date filed

3. Number of pages attached

GREAT AMERICAN ALLIANCE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,532,116	15.0	4,532,116	0	4,532,116	15.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,817,047	6.0	1,817,047	0	1,817,047	6.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	1,538,053	5.1	1,538,053	0	1,538,053	5.1
1.43 Revenue and assessment obligations.....	12,533,379	41.6	12,533,379	0	12,533,379	41.6
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	0	0.0	0	0	0	0.0
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,695,732	5.6	1,695,732	0	1,695,732	5.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	0	0.0	0	0	0	0.0
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX.....	XXX.....	XXX.....
10. Cash, cash equivalents and short-term investments.....	7,914,831	26.3	7,914,831	0	7,914,831	26.3
11. Other invested assets.....	117,816	0.4	117,816	0	117,816	0.4
12. Total invested assets.....	30,148,975	100.0	30,148,975	0	30,148,975	100.0

GREAT AMERICAN ALLIANCE INSURANCE COMPANY
SCHEDULE A - VERIFICATION BETWEEN YEARS
 Real Estate

1. Book/adjusted carrying value, December 31 of prior year.....	0
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 6).....	0
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.....	0
3.2 Totals, Part 3, Column 11.....	0
4. Total gain (loss) on disposals, Part 3, Column 18.....	0
5. Deduct amounts received on disposals, Part 3, Column 15.....	0
6. Total foreign exchange change in book/adjusted carrying value:	
6.1 Totals, Part 1, Column 15.....	0
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.....	0
7.2 Totals, Part 3, Column 10.....	0
8. Deduct current year's depreciation:	
8.1 Totals, Part 1, Column 11.....	0
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.....	0
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.....	0
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 7).....	0
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.....	0
3.2 Totals, Part 3, Column 11.....	0
4. Accrual of discount.....	0
5. Unrealized valuation increase (decrease):	
5.1 Totals, Part 1, Column 9.....	0
5.2 Totals, Part 3, Column 8.....	0
6. Total gain (loss) on disposals, Part 3, Column 18.....	0
7. Deduct amounts received on disposals, Part 3, Column 15.....	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1 Totals, Part 1, Column 13.....	0
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.....	0
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.....	0
13. Subtotal (Line 11 plus Line 12).....	0
14. Deduct total nonadmitted amounts.....	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0

GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....	125,337
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	0
2.2 Additional investment made after acquisition (Part 2, Column 9).....	3,207
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 16.....	0
3.2 Totals, Part 3, Column 12.....	0
4. Accrual of discount.....	0
5. Unrealized valuation increase (decrease):	
5.1 Totals, Part 1, Column 13.....	0
5.2 Totals, Part 3, Column 9.....	0
6. Total gain (loss) on disposals, Part 3, Column 19.....	0
7. Deduct amounts received on disposals, Part 3, Column 16.....	0
8. Deduct amortization of premium and depreciation.....	10,728
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Totals, Part 1, Column 17.....	0
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.....	0
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).....	117,816
12. Deduct total nonadmitted amounts.....	0
13. Statement value at end of current period (Line 11 minus Line 12).....	117,816

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....	23,998,834
2. Cost of bonds and stocks acquired, Part 3, Column 7.....	6,481,977
3. Accrual of discount.....	6,358
4. Unrealized valuation increase (decrease):	
4.1 Part 1, Column 12.....	0
4.2 Part 2, Section 1, Column 15.....	0
4.3 Part 2, Section 2, Column 13.....	0
4.4 Part 4, Column 11.....	0
5. Total gain (loss) on disposals, Part 4, Column 19.....	3,719
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....	8,201,688
7. Deduct amortization of premium.....	172,873
8. Total foreign exchange change in book/adjusted carrying value:	
8.1 Part 1, Column 15.....	0
8.2 Part 2, Section 1, Column 19.....	0
8.3 Part 2, Section 2, Column 16.....	0
8.4 Part 4, Column 15.....	0
9. Deduct current year's other-than-temporary impairment recognized:	
9.1 Part 1, Column 14.....	0
9.2 Part 2, Section 1, Column 17.....	0
9.3 Part 2, Section 2, Column 14.....	0
9.4 Part 4, Column 13.....	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9).....	22,116,327
11. Deduct total nonadmitted amounts.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	22,116,327

GREAT AMERICAN ALLIANCE INSURANCE COMPANY
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.....	4,532,116	4,514,638	4,535,450	4,528,000
Governments (Including all obligations guaranteed by governments)	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	4,532,116	4,514,638	4,535,450	4,528,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,817,047	1,873,607	1,906,791	1,675,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,538,053	1,580,420	1,669,180	1,500,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	12,533,379	12,550,991	12,826,324	12,138,539
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	1,695,732	1,696,657	1,693,827	1,696,894
	9. Canada.....	0	0	0	0
	10. Other Countries.....	0	0	0	0
	11. Totals.....	1,695,732	1,696,657	1,693,827	1,696,894
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	22,116,327	22,216,313	22,631,572	21,538,433
PREFERRED STOCKS	14. United States.....	0	0	0	0
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....	0	0	0	0
	16. Other Countries.....	0	0	0	0
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	0
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS	20. United States.....	0	0	0	0
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....	0	0	0	0
	22. Other Countries.....	0	0	0	0
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	0
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	22,116,327	22,216,313	22,631,572	

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 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	7,888,805	4,532,117	0	0	0	XXX.....	12,420,922	.414	10,202,737	.347	12,420,922	0
1.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
1.7 Totals.....	7,888,805	4,532,117	0	0	0	XXX.....	12,420,922	.414	10,202,737	.347	12,420,922	0
2. All Other Governments												
2.1 NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	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.....	0	179,331	1,637,716	0	0	XXX.....	1,817,047	.6.1	1,897,815	.6.5	1,817,047	0
3.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
3.7 Totals.....	0	179,331	1,637,716	0	0	XXX.....	1,817,047	.6.1	1,897,815	.6.5	1,817,047	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	528,296	1,009,757	0	0	XXX.....	1,538,053	.5.1	3,967,805	.13.5	1,538,053	0
4.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
4.7 Totals.....	0	528,296	1,009,757	0	0	XXX.....	1,538,053	.5.1	3,967,805	.13.5	1,538,053	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	1,543,074	5,665,018	1,968,380	1,769,117	1,587,790	XXX.....	12,533,379	.41.8	10,046,664	.34.2	12,533,379	0
5.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
5.7 Totals.....	1,543,074	5,665,018	1,968,380	1,769,117	1,587,790	XXX.....	12,533,379	.41.8	10,046,664	.34.2	12,533,379	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 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	383,832	1,311,900	0	0	0	XXX.....	1,695,732	5.7	3,280,078	11.2	0	1,695,732
6.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
6.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
6.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
6.7 Totals.....	383,832	1,311,900	0	0	0	XXX.....	1,695,732	5.7	3,280,078	11.2	0	1,695,732
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	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.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	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.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	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 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....9,815,711	.....12,216,662	.....4,615,853	.....1,769,117	.....1,587,790	.....0	.....30,005,133	.....100.0	.....XXX.....	.....XXX.....	.....28,309,401	.....1,695,732
10.2 NAIC 2.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.3 NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.7 Totals.....	.....9,815,711	.....12,216,662	.....4,615,853	.....1,769,117	.....1,587,790	.....0	(b).....30,005,133	.....100.0	.....XXX.....	.....XXX.....	.....28,309,401	.....1,695,732
10.8 Line 10.7 as a % of Col. 7.....	.....32.7	.....40.7	.....15.4	.....5.9	.....5.3	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....94.3	.....5.7
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....7,171,710	.....13,991,393	.....5,015,001	.....1,762,297	.....1,454,698	.....XXX.....	.....XXX.....	.....XXX.....	.....29,395,099	.....100.0	.....26,115,021	.....3,280,078
11.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	.....0	.....0
11.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	.....0	.....0
11.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	.....0	.....0
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	.....0	.....0
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	.....0	.....0
11.7 Totals.....	.....7,171,710	.....13,991,393	.....5,015,001	.....1,762,297	.....1,454,698	.....XXX.....	.....XXX.....	.....XXX.....	(b).....29,395,099	.....100.0	.....26,115,021	.....3,280,078
11.8 Line 11.7 as a % of Col. 9.....	.....24.4	.....47.6	.....17.1	.....6.0	.....4.9	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....	.....88.8	.....11.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....9,431,879	.....10,904,762	.....4,615,853	.....1,769,117	.....1,587,790	.....0	.....28,309,401	.....94.3	.....26,115,021	.....88.8	.....28,309,401	.....XXX.....
12.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
12.7 Totals.....	.....9,431,879	.....10,904,762	.....4,615,853	.....1,769,117	.....1,587,790	.....0	.....28,309,401	.....94.3	.....26,115,021	.....88.8	.....28,309,401	.....XXX.....
12.8 Line 12.7 as a % of Col. 7.....	.....33.3	.....38.5	.....16.3	.....6.2	.....5.6	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....31.4	.....36.3	.....15.4	.....5.9	.....5.3	.....0.0	.....94.3	.....XXX.....	.....XXX.....	.....XXX.....	.....94.3	.....XXX.....
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....383,832	.....1,311,900	.....0	.....0	.....0	.....0	.....1,695,732	.....5.7	.....3,280,078	.....11.2	.....XXX.....	.....1,695,732
13.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
13.7 Totals.....	.....383,832	.....1,311,900	.....0	.....0	.....0	.....0	.....0	.....0.0	.....1,695,732	.....5.7	.....3,280,078	.....11.2
13.8 Line 13.7 as a % of Col. 7.....	.....22.6	.....77.4	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....1.3	.....4.4	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....5.7	.....XXX.....	.....XXX.....	.....5.7

(a) Includes \$.....1,498,833 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" 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 \$.....7,888,805; 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 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments													
1.1 Issuer Obligations.....		7,888,805	4,532,117	0	0	0	XXX.	12,420,922	41.4	10,202,737	34.7	12,420,922	0
1.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
1.5 Totals.....		7,888,805	4,532,117	0	0	0	XXX.	12,420,922	41.4	10,202,737	34.7	12,420,922	0
2. All Other Governments													
2.1 Issuer Obligations.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
2.5 Totals.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed													
3.1 Issuer Obligations.....		0	179,331	1,637,716	0	0	XXX.	1,817,047	6.1	1,897,815	6.5	1,817,047	0
3.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
3.5 Totals.....		0	179,331	1,637,716	0	0	XXX.	1,817,047	6.1	1,897,815	6.5	1,817,047	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.1 Issuer Obligations.....		0	528,296	1,009,757	0	0	XXX.	1,538,053	5.1	3,967,805	13.5	1,538,053	0
4.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
4.5 Totals.....		0	528,296	1,009,757	0	0	XXX.	1,538,053	5.1	3,967,805	13.5	1,538,053	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.1 Issuer Obligations.....		1,014,841	3,122,556	503,592	546,746	0	XXX.	5,187,735	17.3	6,261,598	21.3	5,187,735	0
5.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities.....		528,233	2,542,462	1,464,788	1,222,371	1,587,790	XXX.	7,345,644	24.5	3,785,067	12.9	7,345,644	0
5.5 Totals.....		1,543,074	5,665,018	1,968,380	1,769,117	1,587,790	XXX.	12,533,379	41.8	10,046,664	34.2	12,533,379	0
6. Industrial and Miscellaneous (unaffiliated)													
6.1 Issuer Obligations.....		40,627	156,273	0	0	0	XXX.	196,900	0.7	287,508	1.0	0	196,900
6.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities.....		343,205	1,155,627	0	0	0	XXX.	1,498,832	5.0	2,992,570	10.2	0	1,498,832
6.5 Totals.....		383,832	1,311,900	0	0	0	XXX.	1,695,732	5.7	3,280,078	11.2	0	1,695,732
7. Hybrid Securities													
7.1 Issuer Obligations.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
7.5 Totals.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates													
8.1 Issuer Obligations.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.5 Totals.....		0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
9.3 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	8,944,273	8,518,573	3,151,065	546,746	0	XXX.....	21,160,657	70.5	XXX.....	XXX.....	20,963,757	196,900
10.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
10.4 Other Loan-Backed and Structured Securities.....	871,438	3,698,089	1,464,788	1,222,371	1,587,790	XXX.....	8,844,476	29.5	XXX.....	XXX.....	7,345,644	1,498,832
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10.6 Totals.....	9,815,711	12,216,662	4,615,853	1,769,117	1,587,790	0	30,005,133	100.0	XXX.....	XXX.....	28,309,401	1,695,732
10.7 Line 10.6 as a % of Col. 7.....	32.7	40.7	15.4	5.9	5.3	0.0	100.0	XXX.....	XXX.....	XXX.....	94.3	5.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	6,973,941	10,805,320	3,780,559	1,057,643	0	XXX.....	22,617,463	76.9	22,329,955	287,508		
11.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0		
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0		
11.4 Other Loan-Backed and Structured Securities.....	197,769	3,186,072	1,234,442	704,654	1,454,698	XXX.....	6,777,637	23.1	3,785,067	2,992,570		
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
11.6 Totals.....	7,171,710	13,991,393	5,015,001	1,762,297	1,454,698	XXX.....	29,395,099	100.0	26,115,021	3,280,078		
11.7 Line 11.6 as a % of Col. 9.....	24.4	47.6	17.1	6.0	4.9	XXX.....	XXX.....	XXX.....	100.0	XXX.....	88.8	11.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	8,903,647	8,362,299	3,151,065	546,746	0	XXX.....	20,963,757	69.9	22,329,955	76.0	20,963,757	XXX.....
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	XXX.....
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	528,232	2,542,463	1,464,788	1,222,371	1,587,790	XXX.....	7,345,644	24.5	3,785,067	12.9	7,345,644	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	XXX.....	XXX.....	XXX.....	0	XXX.....
12.6 Totals.....	9,431,879	10,904,762	4,615,853	1,769,117	1,587,790	0	28,309,401	94.3	26,115,021	88.8	28,309,401	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	33.3	38.5	16.3	6.2	5.6	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	31.4	36.3	15.4	5.9	5.3	0.0	94.3	XXX.....	XXX.....	XXX.....	94.3	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	40,626	156,274	0	0	0	XXX.....	196,900	0.7	287,508	1.0	XXX.....	196,900
13.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	XXX.....	0
13.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	XXX.....	0
13.4 Other Loan-Backed and Structured Securities.....	343,206	1,155,626	0	0	0	XXX.....	1,498,832	5.0	2,992,570	10.2	XXX.....	1,498,832
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	XXX.....	XXX.....	XXX.....	0	
13.6 Totals.....	383,832	1,311,900	0	0	0	XXX.....	1,695,732	5.7	3,280,078	11.2	XXX.....	1,695,732
13.7 Line 13.6 as a % of Col. 7.....	22.6	77.4	0.0	0.0	0.0	XXX.....	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	1.3	4.4	0.0	0.0	0.0	XXX.....	5.7	XXX.....	XXX.....	XXX.....	XXX.....	5.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	5,396,266	5,396,266	.0	.0	.0
2. Cost of short-term investments acquired.....	11,393,995	11,393,995	.0	.0	.0
3. Accrual of discount.....	0	0	.0	.0	.0
4. Unrealized valuation increase (decrease).....	0	0	.0	.0	.0
5. Total gain (loss) on disposals.....	0	0	.0	.0	.0
6. Deduct consideration received on disposals.....	8,901,455	8,901,455	.0	.0	.0
7. Deduct amortization of premium.....	0	0	.0	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	.0	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	.0	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,888,805	7,888,805	.0	.0	.0
11. Deduct total nonadmitted amounts.....	0	0	.0	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	7,888,805	7,888,805	.0	.0	.0

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

GREAT AMERICAN ALLIANCE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	0
2. Cost paid/(consideration received) on additions:	
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0
3. Unrealized valuation increase/(decrease):	
3.1 Section 1, Column 17	0
3.2 Section 2, Column 19	0
4. Total gain (loss) on termination recognized, Section 2, Column 22	0
5. Considerations received/(paid) on terminations, Section 2, Column 15	0
6. Amortization:	
6.1 Section 1, Column 19	0
6.2 Section 2, Column 21	0
7. Adjustment to the Book/Adjusted Carrying Value of hedged item:	
7.1 Section 1, Column 20	0
7.2 Section 2, Column 23	0
8. Total foreign exchange change in Book/Adjusted Carrying Value:	
8.1 Section 1, Column 18	0
8.2 Section 2, Column 20	0
9. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	0
10. Deduct nonadmitted assets	0
11. Statement value at end of current period (Line 9 minus Line 10)	0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	0
3.1 Add:	
Change in variation margin on open contracts - highly effective hedges:	
3.11 Section 1, Column 15, current year minus	0
3.12 Section 1, Column 15, prior year	0
Change in the valuation margin on open contracts - all other:	
3.13 Section 1, Column 18, current year minus	0
3.14 Section 1, Column 18, prior year	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus	0
3.24 Section 1, Column 19, prior year	0
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	0
4.2 Less:	
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0
4.22 Amount recognized (Section 2, Column 16)	0
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	0
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	0
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	0
7. Deduct nonadmitted assets	0
8. Statement value at end of current period (Line 6 minus Line 7)	0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held			14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description				

NONE

SCHEDULE DB - PART C - SECTION 2**Replication (Synthetic Asset) Transactions Open**

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions.....	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

Annual Statement for the year 2016 of the **GREAT AMERICAN ALLIANCE INSURANCE COMPANY**
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	0
4. Part D, Section 1, Column 5.....	0
5. Part D, Section 1, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	0

NONE

Fair Value Check

7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	0
9. Total (Line 7 plus Line 8).....	0
10. Part D, Section 1, Column 8.....	0
11. Part D, Section 1, Column 9.....	0
12. Total (Line 9 minus Line 10 minus Line 11).....	0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	0
15. Part D, Section 1, Column 11.....	0
16. Total (Line 13 plus Line 14 minus Line 15).....	0

GREAT AMERICAN ALLIANCE INSURANCE COMPANY
SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	.0	.0	.0
2. Cost of cash equivalents acquired.....	.0	.0	.0
3. Accrual of discount.....	.0	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0	.0
5. Total gain (loss) on disposals.....	.0	.0	.0
6. Deduct consideration received on disposals.....	.0	.0	.0
7. Deduct amortization of premium.....	.0	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0	.0

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

NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest on Encumbrances	17 Taxes, Repairs, and Expenses Incurred	
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.			

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Encumbrances	Expended for Additions, Permanent Improvements and Changes in Less Encumbrances	Book/Adjusted Carrying Value	Current Year's Other-Than-Temporary Impairment	Current Year's Change in Encumbrances	Total Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred	

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location City	State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Total Foreign Exchange Change in Book Value	15 Value of Land and Buildings
								9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13		

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

E04

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)					

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) / Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B.A.C.V.			
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	Crescent Centre Apartments.....	R.....	Cincinnati.....	OH.....	Great American Insurance Company.....		03/13/2006	0.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	Georgia Tax Credit Fund GA, LLC.....	R.....	Atlanta.....	GA.....	Georgia Tax Credit Fund GA, LLC.....		12/03/2014	0.....0	.....117,816	.....117,816	.....117,816	.....0	.....(10,728)	.....0	.....0	.....0	.....0	.....0	.....1.250
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									.....117,816	.....117,816	.....117,816	.....0	.....(10,728)	.....0	.....0	.....0	.....0	.....0	XXX
4499999. Subtotal - Unaffiliated.....								.....117,816	.....117,816	.....117,816	.....0	.....(10,728)	.....0	.....0	.....0	.....0	.....0	XXX	
4599999. Subtotal - Affiliated.....								.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	
4699999. Totals.....								.....117,816	.....117,816	.....117,816	.....0	.....(10,728)	.....0	.....0	.....0	.....0	.....0	XXX	

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
000000 00 0	Georgia Tax Credit Fund GA, LLC.....	Atlanta.....	GA.....	Georgia Tax Credit Fund GA, LLC.....	12/03/2014.	0	0	3,207	0	1.250
3799999.	Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....						0	3,207	0	XXX
4499999.	Subtotal - Unaffiliated.....						0	3,207	0	XXX
4699999.	Totals.....						0	3,207	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B/A.C.V.						

NONE

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designa- tion	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3 F o r eig n	4 Bond	5 CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Value Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																						
912828 L4 0	U.S. TREASURY NOTES 1.00 09/15/2018.....	SD.			1	1,003,594	.99,781	.997,813	1,000,000	1,002,092	0	-(1,217)	0	0	1.000	.876	MS.....	.2,984	10,000	10/06/2015.	09/15/2018.	
912828 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019.....	SD.			1	908,497	.98,953	.898,494	908,000	908,437	0	-(60)	0	0	.0875	.855	JD.....	1,058	3,283	08/24/2016.	06/15/2019.	
912828 UU 2	U.S. TREASURY NOTES 0.75 03/31/2018.....	SD.			1	320,125	.99,703	.319,050	320,000	320,079	0	-(46)	0	0	.0750	.730	MS.....	.610	1,200	04/08/2016.	03/31/2018.	
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018.....	SD.			1	2,303,234	.99,969	.2,299,281	2,300,000	2,301,508	0	-(1,089)	0	0	1.000	.952	MN.....	.4,336	23,000	05/28/2015.	05/15/2018.	
0199999. U.S. Government - Issuer Obligations.....						4,535,450	XXX	4,514,638	4,528,000	4,532,116	0	-(2,412)	0	0	XXX	XXX	XXX	.8,988	37,483	XXX	XXX	
0599999. Total - U.S. Government.....						4,535,450	XXX	4,514,638	4,528,000	4,532,116	0	-(2,412)	0	0	XXX	XXX	XXX	.8,988	37,483	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
574193 JR 0	MARYLAND ST 1ST SER A 4.00 03/01/2025.....				2	1FE	.543,950	.110,007	.550,035	500,000	529,651	0	-(5,270)	0	0	4.000	.2760	MS.....	.6,667	20,000	03/18/2014.	03/01/2025.
70914P SK 9	PA ST 1ST SER 5.00 06/01/2024.....				2	1FE	.581,615	.113,987	.569,935	500,000	555,986	0	-(9,458)	0	0	.5,000	.2760	JD.....	2,083	25,000	03/18/2014.	06/01/2024.
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018.....				1FE	.199,846	.103,367	.180,892	.175,000	179,331	0	-(3,119)	0	0	.5,500	.3,581	MN.....	.1,604	9,625	08/20/2009.	05/01/2018.	
93974C C9 9	WA ST REF SER R-2012 A 5.00 07/01/2024.....				2	1FE	.581,380	.114,549	.572,745	500,000	552,079	0	-(10,793)	0	0	.5,000	.2,536	JJ.....	12,500	25,000	03/18/2014.	07/01/2024.
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....						1,906,791	XXX	.1,873,607	.1,675,000	1,817,047	0	-(28,640)	0	0	XXX	XXX	XXX	.22,854	.79,625	XXX	XXX	
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						1,906,791	XXX	.1,873,607	.1,675,000	1,817,047	0	-(28,640)	0	0	XXX	XXX	XXX	.22,854	.79,625	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
011415 KQ 8	ALAMO TX CMNTY COLL 5.00 08/15/22.....	SD.			2	1FE	1,102,580	.102,212	1,022,120	1,000,000	1,009,757	0	-(15,278)	0	0	.5,000	.340	FA.....	.18,889	.50,000	04/23/2010.	08/15/2022.
414005 GD 4	HARRIS CNTY TX 5.00 10/01/2020.....	SD.			1FE	.566,600	.111,660	.558,300	.500,000	528,296	0	-(6,966)	0	0	.5,000	.3,380	AO.....	.6,250	.25,000	01/07/2011.	10/01/2020.	
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						1,669,180	XXX	.1,580,420	.1,500,000	1,538,053	0	-(22,244)	0	0	XXX	XXX	XXX	.25,139	.75,000	XXX	XXX	
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....						1,669,180	XXX	.1,580,420	.1,500,000	1,538,053	0	-(22,244)	0	0	XXX	XXX	XXX	.25,139	.75,000	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 - Issuer Obligations																						
342816 J8 9	FL ST PWR AGY PREF A 5.25 10/01/2020.....				3	1	.814,712	.106,768	.843,467	.790,000	811,048	0	-(3,664)	0	0	.5,250	.4,470	AO.....	.10,369	.20,737	04/11/2016.	10/01/2020.
342816 L4 5	FL MUNI PWR-A-UNRE 5.25 10/01/2020.....				2	1FE	.216,569	.106,482	.223,612	.210,000	214,713	0	-(1,856)	0	0	.5,250	.3,910	AO.....	.2,756	.5,513	04/11/2016.	10/01/2020.
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017.....	SD.			1	1FE	.996,092	.103,663	.998,275	.963,000	977,292	0	-(14,476)	0	0	.5,000	.3,408	JD.....	.5,140	.51,975	09/22/2015.	12/15/2017.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017.....	SD.			1FE	.38,350	.103,711	.38,373	.37,000	.37,549	0	-(556)	0	0	.5,000	.3,408	JD.....	.232	.1,900	07/17/2015.	12/15/2017.	
645791 CZ 5	NJ ENVRNMENTL TRUST A-R 4.00 9/1/26.....	SD.			1FE	.504,545	.112,466	.562,330	.500,000	.503,592	0	-(301)	0	0	.4,000	.3,910	MS.....	.6,667	.20,000	08/30/2013.	09/01/2026.	
64990E DG 9	NY ST DORM INC TAX A 5.00 12/15/2027.....				2	1FE	.565,580	.115,352	.576,760	.500,000	.546,747	0	-(7,004)	0	0	.5,000	.3,260	JD.....	.1,111	.25,000	03/19/2014.	12/15/2027.
658546 RJ 7	N CENT TX HLTH 5.50 06/01/2021.....				2	1	.1,172,500	.110,125	.1,101,250	.1,000,000	1,076,566	0	-(15,722)	0	0	.5,500	.3,609	JD.....	.4,583	.55,000	03/29/2010.	06/01/2021.
882806 AM 4	TX TECH UNIV 5.00 02/15/18.....	SD.			1FE	.1,127,610	.104,203	.1,042,030	.1,000,000	.1,020,229	0	-(17,449)	0	0	.5,000	.3,150	FA.....	.18,889	.50,000	04/07/2010.	02/15/2018.	
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						5,435,958	XXX	.5,386,097	.5,000,000	.5,187,736	0	-(61,028)	0	0	XXX	XXX	XXX	.49,747	.230,125	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																						
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046.....				2	1FE	.488,519	.96,914	.473,443	.488,519	.488,519	0	0	0	0	.2,700	.2,715	MON.....	.1,099	.9,086	03/11/2016.	04/01/2046.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038.....				2	1FE	.468,625	.100,572	.462,631	.460,000	.460,580	0	-(1,349)	0	0	.5,200	.4,890	JD.....	.1,993	.23,920	02/12/2010.	06/01/2038.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046.....				2	1FE	.456,307	.103,714	.445,970	.430,000	.455,155	0	-(1,153)	0	0	.3,500	.3,421	MS.....	.5,017	.5,540	03/16/2016.	03/01/2046.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043.....				2	1FE	.878,821	.101,745	.859,766	.845,020	.874,384	0	-(4,879)	0	0	.4,500	.3,814	MON.....	.3,169	.38,026	08/08/2013.	10/01/2043.
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030.....				2	1FE	.523,616	.102,564	.507,692	.495,000	.517,322	0	-(5,230)	0	0	.3,500	.2,231	AO.....	.4,331	.16,384	10/15/2015.	10/01/2030.
658877 FB 6	ND HSG FIN C 2.85 07/01/2032.....				2	1FE	.500,000	.87,134	.435,670	.500,000	.499,989	0	-(11)	0	0	.2,850	.2,850	JJ.....	.4,750	.0	08/05/2016.	07/01/2032.
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036.....				2	1FE	.453,266	.102,131	.444,270	.435,000	.452,293	0	-(972)	0	0	.3,500	.3,755	MS.....	.5,075	.3,805	05/26/2016.	09/01/2036.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....				2	1FE	.275,000	.102,791	.282,675	.275,000	.275,000	0	0	0	0	.2,500	.2,500	JJ.....	.3,438	.7,366	05/31/2013.	07/01/2034.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028.....				2	1FE	.349,728	.104,040	.343,332	.330,000	.332,933	0	-(1,									

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- ation	7 Actual Cost	Fair Value		10	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates			
		3 F o r eig n Bond CHAR	4	5			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
86202* AA 3 STONEHENGE CAP NC 2015-B-1 8.00 10/15/19.						1FE	196,894	99,842		196,583	196,894	196,900	0	(2)	0	0	8.000	8.078	JAJO..	3,325	15,956	06/30/2015.	10/15/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							196,894	XXX		196,583	196,894	196,900	0	(2)	0	0	XXX	XXX	XXX	3,325	15,956	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
08179X AA 3 BSP 2013-IIA1 CLO FLT 07/15/2024.						1FE	498,250	100,040		500,200	500,000	499,356	0	329	0	0	2.080	1.546	JAJO..	2,254	9,011	05/06/2013.	07/15/2024.
12549B AC 2 CIFC 2013-2A A1L CLO FLT 04/21/2025.						1FE	498,683	100,084		500,421	500,000	499,477	0	296	0	0	2.032	1.485	JAJO..	2,116	8,701	05/15/2013.	04/21/2025.
78447V AC 2 SLMA 2013-B A2B ABS FLT 05/15/2030.						1FE	500,000	99,891		499,453	500,000	500,000	0	0	0	0	1.804	1.811	MON...	.426	7,927	04/25/2013.	06/17/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							1,496,933	XXX		1,500,074	1,500,000	1,498,832	0	625	0	0	XXX	XXX	XXX	4,796	25,639	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							1,693,827	XXX		1,696,657	1,696,894	1,695,732	0	622	0	0	XXX	XXX	XXX	8,121	41,595	XXX	XXX
Totals																							
7799999. Total - Issuer Obligations							13,744,274	XXX		13,551,345	12,899,894	13,271,852	0	(114,325)	0	0	XXX	XXX	XXX	110,053	438,189	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities							8,887,298	XXX		8,664,968	8,638,539	8,844,475	0	(21,779)	0	0	XXX	XXX	XXX	70,971	183,470	XXX	XXX
8399999. Grand Total - Bonds							22,631,572	XXX		22,216,313	21,538,433	22,116,327	0	(136,104)	0	0	XXX	XXX	XXX	181,024	621,659	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value per Share	7 Rate per Share	8 Book/Adjusting Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired
		3 Code	4 For eign					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other-Than-Temporary Impairment Recognized	18	19 Total Change in B./A.C.V. (15+16-17)		

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Code Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F or eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Actual Cost	11 Declared but Unpaid	12 Amount Received During Year	13 Nonadmitted Declared but Unpaid	14 Unrealized Valuation Increase (Decrease)	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Total Change in B./A.C.V. (13-14)	17 Total Foreign Exchange Change in B./A.C.V.	
9899999. Total Common and Preferred Stock.....	0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

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 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019.....		08/24/2016.....	JP MORGAN SECURITIES INC.....		908,497	.908,000	.1,541
912828 UU 2	U.S. TREASURY NOTES 0.75 03/31/2018.....		04/08/2016.....	GOLDMAN SACHS.....		320,125	.320,000	.72
0599999. Total - Bonds - U.S. Government.....						1,228,622	.1,228,000	.1,613
Bonds - U.S. Special Revenue and Special Assessment								
342816 J8 9	FL ST PWR AGY PREF A 5.25 10/01/2020.....		04/11/2016.....	Defeasement.....		814,712	.790,000	.1,152
342816 L4 5	FL MUNI PWR-A-UNRE 5.25 10/01/2020.....		04/11/2016.....	Defeasement.....		216,569	.210,000	.306
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046.....		03/11/2016.....	RBC CAPITAL MARKETS.....		500,000	.500,000	.0
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046.....		03/16/2016.....	JP MORGAN SECURITIES INC.....		530,590	.500,000	.0
658877 FB 6	ND HSG FIN C 2.85 07/01/2032.....		08/05/2016.....	RBC CAPITAL MARKETS.....		500,000	.500,000	.0
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036.....		05/26/2016.....	CITIGROUP.....		573,094	.550,000	.0
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046.....		03/24/2016.....	RBC CAPITAL MARKETS.....		1,054,450	.1,000,000	.0
97689Q EL 6	WISCONSIN ST HSG E 3.50 09/01/2046.....		09/21/2016.....	JP MORGAN SECURITIES INC.....		1,063,940	.1,000,000	.0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....						5,253,355	.5,050,000	.1,458
8399997. Total - Bonds - Part 3.....						6,481,977	.6,278,000	.3,072
8399999. Total - Bonds.....						6,481,977	.6,278,000	.3,072
9999999. Total - Bonds, Preferred and Common Stocks.....						6,481,977	XXX	.3,072

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Total Foreign Exchange Change in B.A.C.V. (11+12-13)	17 Book/Adjusted Carrying Value at Disposal Date	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	21 Bond Interest / Stock Dividends Received During Year	22 Stated Contractual Maturity Date			
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Other-Than- Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Current Year's Carrying Value										
Bonds - U.S. Government																								
912828 WA 4	U.S. TREASURY NOTES 0.625 10/15/2016		10/15/2016	Maturity			1,500,000	1,500,000	1,502,109	1,500,566	0	(566)	0	(566)	0	1,500,000	0	0	0	0	9,375	10/15/2016		
0599999. Total - Bonds - U.S. Government							1,500,000	1,500,000	1,502,109	1,500,566	0	(566)	0	(566)	0	1,500,000	0	0	0	0	9,375	XXX		
Bonds - U.S. States, Territories and Possessions																								
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2016	Sinking Fund Redemption			50,000	50,000	57,099	52,128	0	(2,129)	0	(2,129)	0	50,000	0	0	0	0	1,375	05/01/2018		
1799999. Total - Bonds - U.S. States, Territories & Possessions							50,000	50,000	57,099	52,128	0	(2,129)	0	(2,129)	0	50,000	0	0	0	0	1,375	XXX		
Bonds - U.S. Political Subdivisions of States																								
592112 BK 1	MET GOVT NASHV TN SER B 5.00 08/01/2019..		08/01/2016	Call			2,400,000	2,400,000	2,484,697	2,407,508	0	(7,508)	0	(7,508)	0	2,400,000	0	0	0	0	120,000	08/01/2019		
2499999. Total - Bonds - U.S. Political Subdivisions of States							2,400,000	2,400,000	2,484,697	2,407,508	0	(7,508)	0	(7,508)	0	2,400,000	0	0	0	0	120,000	XXX		
Bonds - U.S. Special Revenue and Special Assessment																								
342816 VC 6	FL MUN PWR SRS A 5.25 10/01/20..		04/11/2016	Defeasement			1,031,282	1,000,000	1,096,110	1,034,602	0	(3,320)	0	(3,320)	0	1,031,282	0	0	0	0	27,708	10/01/2020		
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046		12/01/2016	MBS Paydown			11,481	11,481	11,481	0	0	0	0	0	0	11,481	0	0	0	0	133	04/01/2046		
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038..		12/01/2016	Partial Call			30,000	30,000	30,562	30,126	0	(126)	0	(126)	0	30,000	0	0	0	0	1,560	06/01/2038		
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017		09/22/2015	Exchanged			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2017		
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046..		12/01/2016	Partial Call			70,000	70,000	74,283	0	0	(4,282)	0	(4,282)	0	70,000	0	0	0	0	881	03/01/2046		
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043..		12/01/2016	MBS Paydown			69,602	69,602	72,386	72,220	0	(156)	0	(156)	0	69,602	0	0	0	0	1,782	10/01/2043		
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030..		08/25/2016	Partial Call			5,000	5,000	5,289	5,278	0	(278)	0	(278)	0	5,000	0	0	0	0	78	10/01/2030		
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036..		12/01/2016	Partial Call			115,000	115,000	119,829	0	0	(4,829)	0	(4,829)	0	115,000	0	0	0	0	959	09/01/2036		
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034..		10/01/2016	Partial Call			105,000	105,000	105,000	0	0	0	0	0	0	105,000	0	0	0	0	2,134	07/01/2034		
68608N CH 3	OREGON ST HSG 5.00 07/01/2028..		10/01/2016	Partial Call			100,000	100,000	105,978	101,433	0	(1,433)	0	(1,433)	0	100,000	0	0	0	0	3,852	07/01/2028		
837152 MV 6	SC TRANS REV SRS A 5.00 10/01/2019..		10/01/2016	Call			1,000,000	1,000,000	1,074,350	1,009,515	0	(9,515)	0	(9,515)	0	1,000,000	0	0	0	0	50,000	10/01/2019		
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046..		12/01/2016	Partial Call			85,000	85,000	85,000	84,999	0	0	0	0	0	85,000	0	0	0	0	1,265	03/01/2046		
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046..		09/01/2016	Partial Call			35,000	35,000	36,906	0	0	(1,906)	0	(1,906)	0	35,000	0	0	0	0	422	03/01/2046		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments							2,657,365	2,626,083	2,817,174	2,443,173	0	(25,845)	0	(25,845)	0	2,657,365	0	0	0	0	90,774	XXX		
Bonds - Industrial and Miscellaneous																								
09626U AA 6	BLUEN 2013-1A A1 CLO FLT 05/15/2025..		12/16/2016	NON-BROKER			500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	10,060	05/15/2025		
86202* AA 3	STONEHENGE CAP NC 2015-B 1.80 10/15/19..		10/15/2016	Paydown			90,604	90,604	90,604	90,607	0	(1)	0	(1)	0	90,604	0	0	0	0	5,935	10/15/2019		
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024..		10/15/2016	MBS Paydown			500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	10,033	01/15/2024		
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024..		10/15/2016	MBS Paydown			500,000	500,000	492,050	494,362	0	5,638	0	5,638	0	500,000	0	0	0	0	16,550	01/15/2024		
3899999. Total - Bonds - Industrial and Miscellaneous							1,590,604	1,590,604	1,582,654	1,584,969	0	5,637	0	5,637	0	1,590,604	0	0	0	0	42,578	XXX		
8399997. Total - Bonds - Part 4							8,197,969	8,166,687	8,443,733	7,988,344	0	(30,411)	0	(30,411)	0	8,197,969	0	0	0	0	264,102	XXX		
8399999. Total - Bonds							8,197,969	8,166,687	8,443,733	7,988,344	0	(30,411)	0	(30,411)	0	8,197,969	0	0	0	0	264,102	XXX		
Common Stocks - Industrial and Miscellaneous																								
30303# 10 7	FACILITY INSURANCE HOLDING CORP CL..		10/13/2016	Private Placement			4,375,000	3,719	XXX	0	0	0	0	0	0	0	0	0	0	0	3,719	3,719	0	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous							3,719	XXX	0	0	0	0	0	0	0	0	0	0	0	0	3,719	3,719	0	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r eig n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Other-Than- Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.							
9799997.	Total - Common Stocks - Part 4.....					.....3,719	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,719	.....3,719	.....0	XXX
9799999.	Total - Common Stocks.....					.....3,719	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,719	.....3,719	.....0	XXX
9899999.	Total - Preferred and Common Stocks.....					.....3,719	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,719	.....3,719	.....0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....8,201,688	XXX	.....8,443,733	.....7,988,344	.....0	.....(30,411)	.....0	.....(30,411)	.....0	.....8,197,969	.....0	.....3,719	.....3,719	.....264,102	XXX	

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 For eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase (Decrease)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Current Year's (Amortization) / Accretion	15 Total Change in B.A.C.V. (12+13-14)	16 Foreign Exchange Change in B.A.C.V.					

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11	12

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.

2. Total amount of intangible assets nonadmitted \$.....0.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest					21 Paid for Accrued Interest	
		3 Code	4 Foreign					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond	16 Nonadmitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
Exempt Money Market Mutual Funds as Identified by the SVO																				
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class...	..	12/21/2016	The Bank of New York Mellon.....	....XXX.....	.....7,888,805	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	0.370	0.370	Mtly...	.....8,360	.....0
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						7,888,805	0	0	0	0	XXX.....	7,888,805	0	0	XXX	XXX	XXX	XXX	.....8,360	.....0
9199999. Total - Short-Term Investments.....						7,888,805	0	0	0	0	XXX.....	7,888,805	0	0	XXX	XXX	XXX	XXX	.....8,360	.....0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 C o d e	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year- end (b)
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NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 C o d e	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B.A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
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NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 19 Change in Cumulative Variation Margin for All Other Hedges	20 21 Hedge Effectiveness at Inception and at Year- end (b)	22 Value of One (1) Point	
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item				

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
1. Offset per SSAP No. 64				.....0	.....0						
2. Net after right of offset per SSAP No. 64				.....0	.....0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)

NONE

Annual Statement for the year 2016 of the **GREAT AMERICAN ALLIANCE INSURANCE COMPANY**
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

Annual Statement for the year 2016 of the **GREAT AMERICAN ALLIANCE INSURANCE COMPANY**
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

GREAT AMERICAN ALLIANCE INSURANCE COMPANY
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.....		.....0.010	.....0	.....0	.....5,007	XXX
PNC Bank.....		.....0.000	.....0	.....0	.....21,019	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....0	.....0	.....26,026	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....26,026	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....26,026	XXX

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

1. January.....	.....33,437	4. April.....	.....28,090	7. July.....	.....26,077	10. October.....	.....26,750
2. February.....	.....31,497	5. May.....	.....28,025	8. August.....	.....26,392	11. November.....	.....26,320
3. March.....	.....30,242	6. June.....	.....27,611	9. September.....	.....25,109	12. December.....	.....26,026

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

GREAT AMERICAN ALLIANCE INSURANCE COMPANY**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Value	4 Carrying Value	5 Book/Adjusting Value	6 Fair Value
1. Alabama.....	.AL		0	0	0	0
2. Alaska.....	.AK		0	0	0	0
3. Arizona.....	.AZ		0	0	0	0
4. Arkansas.....	.AR	PROPERTY AND CASUALTY.....	0	0	160,345	163,790
5. California.....	.CA	PROPERTY AND CASUALTY.....	0	0	538,303	568,297
6. Colorado.....	.CO		0	0	0	0
7. Connecticut.....	.CT		0	0	0	0
8. Delaware.....	.DE	PROPERTY AND CASUALTY.....	0	0	115,055	113,796
9. District of Columbia.....	.DC		0	0	0	0
10. Florida.....	.FL	PROPERTY AND CASUALTY.....	0	0	236,405	236,780
11. Georgia.....	.GA	PROPERTY AND CASUALTY.....	0	0	122,796	125,433
12. Hawaii.....	.HI		0	0	0	0
13. Idaho.....	.ID	PROPERTY AND CASUALTY.....	0	0	61,029	60,361
14. Illinois.....	.IL		0	0	0	0
15. Indiana.....	.IN		0	0	0	0
16. Iowa.....	.IA		0	0	0	0
17. Kansas.....	.KS		0	0	0	0
18. Kentucky.....	.KY		0	0	0	0
19. Louisiana.....	.LA		0	0	0	0
20. Maine.....	.ME		0	0	0	0
21. Maryland.....	.MD		0	0	0	0
22. Massachusetts.....	.MA	PROPERTY AND CASUALTY.....	0	0	175,115	174,945
23. Michigan.....	.MI		0	0	0	0
24. Minnesota.....	.MN		0	0	0	0
25. Mississippi.....	.MS		0	0	0	0
26. Missouri.....	.MO		0	0	0	0
27. Montana.....	.MT	PROPERTY AND CASUALTY.....	0	0	30,020	29,991
28. Nebraska.....	.NE		0	0	0	0
29. Nevada.....	.NV	PROPERTY AND CASUALTY.....	0	0	300,115	299,375
30. New Hampshire.....	.NH		0	0	0	0
31. New Jersey.....	.NJ		0	0	0	0
32. New Mexico.....	.NM	PROPERTY AND CASUALTY.....	0	0	705,878	753,424
33. New York.....	.NY		0	0	0	0
34. North Carolina.....	.NC	PROPERTY AND CASUALTY.....	0	0	366,723	365,405
35. North Dakota.....	.ND		0	0	0	0
36. Ohio.....	.OH	PROPERTY AND CASUALTY.....	4,342,567	4,369,621	0	0
37. Oklahoma.....	.OK		0	0	0	0
38. Oregon.....	.OR	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	422,725	443,381
39. Pennsylvania.....	.PA		0	0	0	0
40. Rhode Island.....	.RI		0	0	0	0
41. South Carolina.....	.SC	PROPERTY AND CASUALTY	0	0	240,616	237,982
42. South Dakota.....	.SD		0	0	0	0
43. Tennessee.....	.TN		0	0	0	0
44. Texas.....	.TX		0	0	0	0
45. Utah.....	.UT		0	0	0	0
46. Vermont.....	.VT		0	0	0	0
47. Virginia.....	.VA	PROPERTY AND CASUALTY.....	0	0	70,683	71,548
48. Washington.....	.WA		0	0	0	0
49. West Virginia.....	.WV		0	0	0	0
50. Wisconsin.....	.WI		0	0	0	0
51. Wyoming.....	.WY		0	0	0	0
52. American Samoa.....	.AS		0	0	0	0
53. Guam.....	.GU		0	0	0	0
54. Puerto Rico.....	.PR		0	0	0	0
55. US Virgin Islands.....	.VI		0	0	0	0
56. Northern Mariana Islands.....	.MP		0	0	0	0
57. Canada.....	.CAN		0	0	0	0
58. Aggregate Alien and Other.....	.OT	XXX	0	0	500,235	496,986
59. Total.....		XXX	4,342,567	4,369,621	4,046,043	4,141,494

DETAILS OF WRITE-INS

5801. U.S. DEPT OF LABOR.....		PROPERTY AND CASUALTY.....	0	0	500,235	496,986
5802. _____			0	0	0	0
5803. _____			0	0	0	0
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	500,235	496,986

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