



ANNUAL STATEMENT

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

GREAT AMERICAN PROTECTION INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 38580	Employer's ID Number..... 31-1288778
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... January 8, 1990	Commenced Business..... September 29, 1990	
Statutory Home Office	301 E Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	301 E Fourth Street..... Cincinnati OH US..... 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-369-5000 (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, Country and Zip Code)	
Primary Location of Books and Records	301 E Fourth Street..... Cincinnati OH US 45202 (Street and Number) (City or Town, State, Country and Zip Code)	513-369-5000 (Area Code) (Telephone Number)
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz (Name) BSchwartz@gaig.com (E-Mail Address)	513-369-5092 (Area Code) (Telephone Number) (Extension) 513-369-3873 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, Exec. Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Sue Ann Erhart	Senior Vice President & General Counsel	Aaron Beasy Latto	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	Assistant Vice President & Assistant Secretary
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Aaron Beasy Latto
Michael David Pierce	Eve Cutler Rosen	Michael Eugene Sullivan Jr.	David John Witzgall

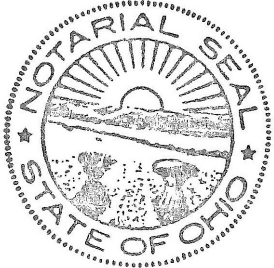
State of..... Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Gary John Gruber	Eve Cutler Rosen	Robert James Schwartz
President [effective 1/1/2017]	Senior Vice President, Exec. Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(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 PROTECTION INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,001,499	18.3	4,001,499	0	4,001,499	18.3
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.....	2,145,337	9.8	2,145,337	0	2,145,337	9.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	500,000	2.3	500,000	0	500,000	2.3
1.43 Revenue and assessment obligations.....	9,514,463	43.4	9,514,463	0	9,514,463	43.4
1.44 Industrial development and similar obligations.....	1,526,925	7.0	1,526,925	0	1,526,925	7.0
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.....	597,050	2.7	597,050	0	597,050	2.7
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).....	1,000,000	4.6	1,000,000	0	1,000,000	4.6
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.....	467,500	2.1	467,500	0	467,500	2.1
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.....	2,166,293	9.9	2,166,293	0	2,166,293	9.9
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	21,919,068	100.0	21,919,068	0	21,919,068	100.0

GREAT AMERICAN PROTECTION 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	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	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	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	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	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	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	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	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	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	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

NONE

GREAT AMERICAN PROTECTION INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	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	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.....		0
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	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	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.....		0
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.....		17,914,061
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,637,838
3.	Accrual of discount.....		5,235
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	0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		8,776
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,697,495
7.	Deduct amortization of premium.....		115,641
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	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	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		19,752,774
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		19,752,774

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	4,001,499	4,001,875	4,005,352	4,000,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	4,001,499	4,001,875	4,005,352	4,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	2,145,337	2,209,380	2,272,190	2,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	500,000	501,890	500,000	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.....	11,041,388	11,184,114	11,300,695	10,787,760
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	1,597,050	1,608,481	1,596,402	1,607,024
	9. Canada.....	0	0	0	0
	10. Other Countries.....	0	0	0	0
	11. Totals.....	1,597,050	1,608,481	1,596,402	1,607,024
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	19,285,274	19,505,740	19,674,639	18,894,784
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	467,500	572,750	625,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	467,500	572,750	625,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	467,500	572,750	625,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	467,500	572,750	625,000	
	27. Total Bonds and Stocks.....	19,752,774	20,078,490	20,299,639	

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.....	4,124,200	2,001,108	.....0	.....0	.....0	...XXX...	6,125,308	.....28.6	7,840,376	.....33.7	6,125,308	.....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.....	4,124,200	2,001,108	.....0	.....0	.....0	...XXX...	6,125,308	.....28.6	7,840,376	.....33.7	6,125,308	.....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.....	507,621	.....0	.....1,637,715	.....0	.....0	...XXX...	2,145,337	.....10.0	3,194,155	.....13.7	2,145,337	.....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.....	507,621	.....0	.....1,637,715	.....0	.....0	...XXX...	2,145,337	.....10.0	3,194,155	.....13.7	2,145,337	.....0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	.....0	500,000	.....0	.....0	.....0	...XXX...	500,000	.....2.3	500,000	.....2.1	500,000	.....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	500,000	.....0	.....0	.....0	...XXX...	500,000	.....2.3	500,000	.....2.1	500,000	.....0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	1,506,898	3,069,851	2,093,281	1,933,010	1,437,983	...XXX...	10,041,023	.....46.9	8,217,147	.....35.3	10,041,023	.....0
5.2 NAIC 2.....	.....0	.....0	1,000,365	.....0	.....0	...XXX...	1,000,365	.....4.7	1,001,215	.....4.3	1,000,365	.....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.....	1,506,898	3,069,851	3,093,646	1,933,010	1,437,983	...XXX...	11,041,388	.....51.6	9,218,362	.....39.6	11,041,388	.....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

901S

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.....	381,249	796,892	316,030	92,634	10,245	XXX	1,597,050	7.5	2,532,290	10.9	0	1,597,050
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.....	381,249	796,892	316,030	92,634	10,245	XXX	1,597,050	7.5	2,532,290	10.9	0	1,597,050
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	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	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	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....6,519,968	.....6,367,851	.....4,047,026	.....2,025,645	.....1,448,229	.....0	.....20,408,719	.....95.3	.....XXX.....	.....XXX.....	.....18,811,669	.....1,597,050
10.2 NAIC 2.....	(d).....0	.....0	.....1,000,365	.....0	.....0	.....0	.....1,000,365	.....4.7	.....XXX.....	.....XXX.....	.....1,000,365	.....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	(c).....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.7 Totals.....	.....6,519,968	.....6,367,851	.....5,047,391	.....2,025,645	.....1,448,229	.....0	(b).....21,409,084	.....100.0	.....XXX.....	.....XXX.....	.....19,812,034	.....1,597,050
10.8 Line 10.7 as a % of Col. 7.....	.....30.5	.....29.7	.....23.6	.....9.5	.....6.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....92.5	.....7.5
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....7,443,142	.....6,565,458	.....3,784,893	.....2,326,283	.....2,164,191	.....XXX.....	.....XXX.....	.....XXX.....	.....22,283,967	.....95.7	.....20,086,179	.....2,197,788
11.2 NAIC 2.....	.....0	.....0	.....1,001,215	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....1,001,215	.....4.3	.....1,001,215	.....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.....	(c).....0	.....0.0	.....0	.....0
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....7,443,142	.....6,565,458	.....4,786,108	.....2,326,283	.....2,164,191	.....XXX.....	.....XXX.....	.....XXX.....	(b).....23,285,182	.....100.0	.....21,087,394	.....2,197,788
11.8 Line 11.7 as a % of Col. 9.....	.....32.0	.....28.2	.....20.6	.....10.0	.....9.3	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....	.....90.6	.....9.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....6,138,719	.....5,570,959	.....3,730,996	.....1,933,012	.....1,437,983	.....0	.....18,811,669	.....87.9	.....20,086,179	.....86.3	.....18,811,669	.....XXX.....
12.2 NAIC 2.....	.....0	.....0	.....1,000,365	.....0	.....0	.....0	.....1,000,365	.....4.7	.....1,001,215	.....4.3	.....1,000,365	.....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.....	.....6,138,719	.....5,570,959	.....4,731,361	.....1,933,012	.....1,437,983	.....0	.....19,812,034	.....92.5	.....21,087,394	.....90.6	.....19,812,034	.....XXX.....
12.8 Line 12.7 as a % of Col. 7.....	.....31.0	.....28.1	.....23.9	.....9.8	.....7.3	.....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.....	.....28.7	.....26.0	.....22.1	.....9.0	.....6.7	.....0.0	.....92.5	.....XXX	.....XXX	.....XXX	.....92.5	.....XXX.....
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....381,249	.....796,892	.....316,030	.....92,633	.....10,246	.....0	.....1,597,050	.....7.5	.....2,197,788	.....9.4	.....XXX.....	.....1,597,050
13.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
13.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
13.7 Totals.....	.....381,249	.....796,892	.....316,030	.....92,633	.....10,246	.....0	.....1,597,050	.....7.5	.....2,197,788	.....9.4	.....XXX.....	.....1,597,050
13.8 Line 13.7 as a % of Col. 7.....	.....23.9	.....49.9	.....19.8	.....5.8	.....0.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX.....	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....1.8	.....3.7	.....1.5	.....0.4	.....0.0	.....0.0	.....7.5	.....XXX	.....XXX	.....XXX	.....XXX.....	.....7.5

(a) Includes \$.....1,597,050 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 \$.....2,123,809; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

GREAT AMERICAN PROTECTION INSURANCE COMPANY
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

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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.....	4,124,200	2,001,108	0	0	0	XXX	6,125,308	28.6	7,840,376	33.7	6,125,308	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.....	4,124,200	2,001,108	0	0	0	XXX	6,125,308	28.6	7,840,376	33.7	6,125,308	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.....	507,621	0	1,637,715	0	0	XXX	2,145,337	10.0	3,194,155	13.7	2,145,337	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.....	507,621	0	1,637,715	0	0	XXX	2,145,337	10.0	3,194,155	13.7	2,145,337	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	0	500,000	0	0	0	XXX	500,000	2.3	500,000	2.1	500,000	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	500,000	0	0	0	XXX	500,000	2.3	500,000	2.1	500,000	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	1,059,257	1,349,261	2,030,517	546,747	0	XXX	4,985,782	23.3	5,023,287	21.6	4,985,782	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.....	447,641	1,720,590	1,063,129	1,386,263	1,437,983	XXX	6,055,606	28.3	4,195,074	18.0	6,055,606	0
5.5	Totals.....	1,506,898	3,069,851	3,093,646	1,933,010	1,437,983	XXX	11,041,388	51.6	9,218,362	39.6	11,041,388	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.2	Residential Mortgage-Backed Securities.....	85,236	254,830	154,104	92,634	10,245	XXX	597,050	2.8	697,788	3.0	0	597,050
6.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	334,502	1.4	0	0
6.4	Other Loan-Backed and Structured Securities.....	296,012	542,062	161,926	0	0	XXX	1,000,000	4.7	1,500,000	6.4	0	1,000,000
6.5	Totals.....	381,249	796,892	316,030	92,634	10,245	XXX	1,597,050	7.5	2,532,290	10.9	0	1,597,050
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

	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
Distribution by Type												
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.....	5,691,079	3,850,370	3,668,232	546,747	.....0	.XXX.....	13,756,428	64.3	....XXX.....	....XXX.....	13,756,428	.....0
10.2 Residential Mortgage-Backed Securities.....	85,236	254,830	154,104	92,634	10,245	.XXX.....	597,050	2.8	....XXX.....	....XXX.....	.....0	597,050
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.....	743,653	2,262,651	1,225,054	1,386,264	1,437,984	.XXX.....	7,055,606	33.0	....XXX.....	....XXX.....	6,055,606	1,000,000
10.5 SVO Identified Funds.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....0	.....0	0.0	....XXX.....	....XXX.....	.....0	.....0
10.6 Totals.....	6,519,968	6,367,851	5,047,391	2,025,645	1,448,229	.....0	21,409,084	100.0	....XXX.....	....XXX.....	19,812,034	1,597,050
10.7 Line 10.6 as a % of Col. 7.....	30.5	29.7	23.6	9.5	6.8	0.0	100.0	XXX.....	....XXX.....	....XXX.....	92.5	7.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	6,853,020	4,613,193	3,505,121	1,586,485	.....0	.XXX.....	XXX.....	XXX.....	16,557,818	71.1	16,557,818	.....0
11.2 Residential Mortgage-Backed Securities.....	98,839	296,059	179,877	109,395	13,618	.XXX.....	XXX.....	XXX.....	697,788	3.0	.....0	697,788
11.3 Commercial Mortgage-Backed Securities.....	334,502	.....0	.....0	.....0	.....0	.XXX.....	XXX.....	XXX.....	334,502	1.4	334,502	.....0
11.4 Other Loan-Backed and Structured Securities.....	156,782	1,656,206	1,101,110	630,403	2,150,573	.XXX.....	XXX.....	XXX.....	5,695,074	24.5	4,195,074	1,500,000
11.5 SVO Identified Funds.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
11.6 Totals.....	7,443,142	6,565,458	4,786,108	2,326,283	2,164,191	.XXX.....	XXX.....	XXX.....	23,285,182	100.0	21,087,394	2,197,788
11.7 Line 11.6 as a % of Col. 9.....	32.0	28.2	20.6	10.0	9.3	XXX.....	XXX.....	XXX.....	100.0	XXX.....	90.6	9.4
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	5,691,079	3,850,371	3,668,233	546,746	.....0	.XXX.....	13,756,429	64.3	16,557,818	71.1	13,756,429	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	334,502	1.4	.....0	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	447,641	1,720,588	1,063,128	1,386,265	1,437,983	.XXX.....	6,055,605	28.3	4,195,074	18.0	6,055,605	XXX.....
12.5 SVO Identified Funds.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....0	.....0	0.0	XXX.....	XXX.....	.....0	XXX.....
12.6 Totals.....	6,138,719	5,570,959	4,731,361	1,933,012	1,437,983	.....0	19,812,034	92.5	21,087,394	90.6	19,812,034	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	31.0	28.1	23.9	9.8	7.3	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.....	28.7	26.0	22.1	9.0	6.7	0.0	92.5	XXX.....	XXX.....	XXX.....	92.5	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	.....0	.....0	.....0	.....0	.....0	.XXX.....	.....0	0.0	.....0	0.0	XXX.....	.....0
13.2 Residential Mortgage-Backed Securities.....	85,237	254,830	154,104	92,633	10,246	.XXX.....	597,050	2.8	697,788	3.0	XXX.....	597,050
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.....	296,012	542,062	161,926	.....0	.....0	.XXX.....	1,000,000	4.7	1,500,000	6.4	XXX.....	1,000,000
13.5 SVO Identified Funds.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.....0	.....0	0.0	XXX.....	XXX.....	XXX.....	.....0
13.6 Totals.....	381,249	796,892	316,030	92,633	10,246	.....0	1,597,050	7.5	2,197,788	9.4	XXX.....	1,597,050
13.7 Line 13.6 as a % of Col. 7.....	23.9	49.9	19.8	5.8	0.6	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	1.8	3.7	1.5	0.4	0.0	0.0	7.5	XXX.....	XXX.....	XXX.....	XXX.....	7.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	5,838,622	5,838,622	0	0	0
2. Cost of short-term investments acquired.....	6,685,848	6,685,848	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.....	10,400,660	10,400,660	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).....	2,123,809	2,123,809	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).....	2,123,809	2,123,809	0	0	0

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

N/A

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GREAT AMERICAN PROTECTION 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	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	0	
3.2	Section 2, Column 19.....	0	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	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	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	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	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	0	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	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	0	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	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	2	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				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description	Amount	Carrying Value	Value	Date	Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value

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

GREAT AMERICAN PROTECTION 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
		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

NONE

GREAT AMERICAN PROTECTION 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

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

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

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

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

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	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange 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	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

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.

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
	2	3						
Loan Number	City	State	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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	Bond	NAIC			Rate Used	Fair Value	Par Value	Book/Adjusted	Unrealized	Current Year's	Other-Than-	Total Foreign		Effective	When	Admitted	Amount Rec.		Stated
CUSIP Identification			Description	Code	n	CHAR	Designation	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Valuation Increase (Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.	Rate of	Rate of	Paid	Amount Due & Accrued	During Year	Acquired	Contractual Maturity Date

U.S. Government - Issuer Obligations

912828	C7	3	U.S. TREASURY NOTES 0.875 04/15/2017.....	SD..	..	.....	.....1	.....2,004,063	...100.078	.....2,001,562	.....2,000,000	.....2,000,391	.....0	.....(1,364)	.....0	.....0	.....0.875	.....0.806	AO.....	.....6,025	.....15,728	04/10/2014.	04/15/2017.
912828	F6	2	U.S. TREASURY NOTES 1.50 10/31/2019.....	SD..	..	.....	.....1	.....1,000,664	...100.219	.....1,002,188	.....1,000,000	.....1,000,654	.....0	.....(10)	.....0	.....0	.....1.500	.....1.476	AO.....	.....2,541	.....0	12/14/2016.	10/31/2019.
912828	N6	3	U.S. TREASURY NOTES 1.125 01/15/2019.....	SD..	..	.....	.....1	.....1,000,625	...99.813	.....998,125	.....1,000,000	.....1,000,454	.....0	.....(171)	.....0	.....0	.....1.125	.....1.102	JJ.....	.....5,197	.....5,625	03/14/2016.	01/15/2019.
0199999.	U.S. Government - Issuer Obligations.....							.....4,005,352	XXX	.....4,001,875	.....4,000,000	.....4,001,499	.....0	.....(1,545)	.....0	.....0	XXX	XXX	XXX	.....13,763	.....21,353	XXX	XXX
0599999.	Total - U.S. Government.....							.....4,005,352	XXX	.....4,001,875	.....4,000,000	.....4,001,499	.....0	.....(1,545)	.....0	.....0	XXX	XXX	XXX	.....13,763	.....21,353	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

419791	VT	2	HAWAII ST SER DT 5.00 11/01/2017.....	SD..	..	.....	.....1FE	.....565,245	...103.333	.....516,665	.....500,000	.....507,622	.....0	.....(8,899)	.....0	.....0	.....5.000	.....3.131	MN.....	.....4,167	.....25,000	11/12/2009.	11/01/2017.
574193	JR	0	MARYLAND ST 1ST SER A 4.00 03/01/2025.....	SD..	..	.....2	.....1FE	.....543,950	...110.007	.....550,035	.....500,000	.....529,651	.....0	.....(5,270)	.....0	.....0	.....4.000	.....2.760	MS.....	.....6,667	.....20,000	03/18/2014.	03/01/2025.
70914P	SK	9	PA ST 1ST SER 5.00 06/01/2024.....	SD..	..	.....2	.....1FE	.....581,615	...113.987	.....569,935	.....500,000	.....555,986	.....0	.....(9,458)	.....0	.....0	.....5.000	.....2.760	JD.....	.....2,083	.....25,000	03/18/2014.	06/01/2024.
93974C	C9	9	WA ST REF SER R-2012 A 5.00 07/01/2024.....	SD..	..	.....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.....							.....2,272,190	XXX	.....2,209,380	.....2,000,000	.....2,145,337	.....0	.....(34,420)	.....0	.....0	XXX	XXX	XXX	.....25,417	.....95,000	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							.....2,272,190	XXX	.....2,209,380	.....2,000,000	.....2,145,337	.....0	.....(34,420)	.....0	.....0	XXX	XXX	XXX	.....25,417	.....95,000	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

438670	Q3	8	HONOLULU CITY & CNTY G 1.538 11/01/2018.....	SD..	..	.....1	.....1FE	.....500,000	...100.378	.....501,890	.....500,000	.....500,000	.....0	.....0	.....0	.....0	.....1.538	.....1.538	MN.....	.....1,282	.....7,690	10/26/2012.	11/01/2018.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							.....500,000	XXX	.....501,890	.....500,000	.....500,000	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....1,282	.....7,690	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							.....500,000	XXX	.....501,890	.....500,000	.....500,000	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....1,282	.....7,690	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

130534	A9	1	CA POLLUTION CTL 4.75 12/23 (PCG).....	SD..	..	.....2	.....2FE	.....1,005,000	...101.305	.....1,013,050	.....1,000,000	.....1,000,365	.....0	.....(850)	.....0	.....0	.....4.750	.....4.660	JD.....	.....3,958	.....47,500	10/21/2010.	12/01/2023.
455057	YC	7	IIN FIN AUTH REV 4.00 11/01/17.....	SD..	..	.....	.....1FE	.....1,125,390	...102.464	.....1,075,872	.....1,050,000	.....1,059,257	.....0	.....(10,827)	.....0	.....0	.....4.000	.....2.920	MN.....	.....7,000	.....42,000	05/06/2010.	11/01/2017.
645791	DZ	5	NJ ENVRNMNTL 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	CG	9	NY ST DORM INC TAX A 5.00 12/15/2027.....	SD..	..	.....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.
67760H	HE	4	OH ST TPK A 5.00 02/15/2021.....	SD..	..	.....2	.....1FE	.....876,153	...107.284	.....879,729	.....820,000	.....834,332	.....0	.....(6,337)	.....0	.....0	.....5.000	.....4.131	FA.....	.....15,489	.....41,000	06/24/2009.	02/15/2021.
717817	MQ	0	PHILADELPHIA ARPT REV 5.00 06/15/2018.....	SD..	..	.....	.....1FE	.....571,370	...105.225	.....526,125	.....500,000	.....514,930	.....0	.....(9,904)	.....0	.....0	.....5.000	.....2.890	JD.....	.....1,111	.....25,000	10/27/2010.	06/15/2018.
870487	CG	8	SWEETWATER PCR WY 5.25 07/26 (IDA).....	SD..	..	.....2	.....1FE	.....538,424	...108.507	.....564,236	.....520,000	.....526,560	.....0	.....(2,282)	.....0	.....0	.....5.250	.....4.736	FA.....	.....11,375	.....27,300	03/07/2011.	07/15/2026.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							.....5,186,462	XXX	.....5,198,102	.....4,890,000	.....4,985,782	.....0	.....(37,505)	.....0	.....0	XXX	XXX	XXX	.....46,711	.....227,800	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

373539	ZB	4	GA ST HSG 5.00 06/01/2029.....	SD..	..	.....2	.....1FE	.....171,074	...104.669	.....167,470	.....160,000	.....161,980	.....0	.....(973)	.....0	.....0	.....5.000	.....3.496	JD.....	.....667	.....8,589	04/25/2011.	06/01/2029.
60416Q	FZ	2	MN HSG FIN B 2.95 09/01/2044.....	SD..	..	.....2	.....1FE	.....381,923	...98.408	.....375,843	.....381,923	.....381,923	.....0	.....0	.....0	.....0	.....2.950	.....2.968	MON...	.....939	.....11,267	08/13/2014.	09/01/2044.
61212R	4G	8	MT ST BRD OF HSG B-1 3.50 12/01/44.....	SD..	..	.....2	.....1FE	.....359,898	...102.966	.....360,381	.....350,000	.....356,882	.....0	.....(953)	.....0	.....0	.....3.500	.....3.159	JD.....	.....1,021	.....12,250	08/29/2013.	12/01/2044.
61212R	H3	3	MT ST HSG SER D 5.20 06/01/2038.....	SD..	..	.....2	.....1FE	.....499,188	...100.572	.....492,803	.....490,000	.....490,618	.....0	.....(1,437)	.....0	.....0	.....5.200	.....4.890	JD.....	.....2,123	.....25,480	02/12/2010.	06/01/2038.
647200	4R	2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046.....	SD..	..	.....2	.....1FE	.....986,897	...103.714	.....964,540	.....930,000	.....984,404	.....0	.....(2,493)	.....0	.....0	.....3.500	.....3.421	MS.....	.....10,850	.....11,547	03/16/2016.	03/01/2046.
647200	X4	1	NM MTGE FIN CL I B-1 2.85 07/01/2043.....	SD..	..	.....2	.....1FE	.....339,112	...97.684	.....332,923	.....340,816	.....339,535	.....0	.....442	.....0	.....0	.....2.850	.....3.011	MON...	.....809	.....9,713	08/29/2014.	07/01/2043.
647200	X6	6	NM MTGE FIN SFM C I 4.50 10/01/2043.....	SD..	..	.....2	.....1FE	.....878,821	...101.745	.....859,766	.....845,021	.....874,384	.....0	.....(4,879)	.....0	.....0	.....4.500	.....3.814	MON...	.....3,169	.....38,026	08/08/2013.	10/01/2043.
64970H	CF	9	NEW YORK CITY HSG DEV 4.95 05/15/2036.....	SD..	..	.....2	.....1FE	.....1,026,450	...100.000	.....1,000,000	.....1,000,000	.....1,000,021	.....0	.....(1)	.....0	.....0	.....4.950	.....4.950	MN.....	.....6,325	.....49,500	08/25/2010.	05/15/2036.
67756Q	SR	9	OH HSG FIN AGY J 3.50 09/01/2036.....	SD..	..	.....2	.....1FE	.....442,782	...101.843	.....432,833	.....425,000	.....441,900	.....0	.....(882)	.....0	.....0	.....3.500	.....3.809	MS.....	.....4,958	.....3,666	05/26/2016.	09/01/2036.
97689Q	DD	5	WI HSG & ECON AMT A 3.50 03/01/2046.....	SD..	..	.....2	.....1FE	.....1,028,088	...102.508	.....999,453	.....975,000	.....1,023,959	.....0	.....(4,130)	.....0	.....0	.....3.500	.....3.010	MS.....	.....11,375	.....11,754	03/24/2016.	03/01/2046.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							.....6,114,233	XXX	.....5,986,012	.....5,897,760	.....6,055,606	.....0	.....(15,306)	.....0	.....0	XXX	XXX	XXX	.....42,236	.....181,792	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							.....11,300,695	XXX	.....11,184,114	.....10,787,760	.....11,041,388	.....0	.....(52,811)	.....0	.....0	XXX	XXX	XXX	.....88,947	.....409,592	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

46637V	AA	3	JPTPE 2012-2 A SEQ 3.00 09/17/42.....	SD..	..	.....	.....1FE	.....596,402	...100.330	.....609,028	.....607,024	.....597,050	.....0	.....1,770	.....0	.....0	.....3.000	.....3.343	MON...	.....1,518	.....18,211	12/02/2013.	09/17/2042.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							.....596,402	XXX	.....609,028	.....607,024	.....597,050	.....0	.....1,770	.....0	.....0	XXX	XXX	XXX	.....1,518	.....18,211	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

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	
			F o r e i g n	Bond	NAIC		Rate Used								Unrealized	Current Year's	Current Year's	Total Foreign		Effective	When	Admitted	Amount Rec.		Stated	
CUSIP Identification		Code	CHAR	Designation	Actual Cost	Fair Value	Fair Value	Par Value	Book/Adjusted						Valuation	(Amortization) /	Other-Than-	Exchange	Rate of	Rate of	Paid	Amount Due &	During Year	Acquired	Contractual	
															Increase	Accretion	Temporary	Change in				Accrued			Maturity	
															(Decrease)		Impairment	B./A.C.V.							Date	
66859J	AC 5			WOODS 2012-9A A CLO FLT 01/18/2024.....	.....1FE	.....500,000	...100.000	.....500,000	.....500,000	.....500,000	.....500,000	.....0	.....0	.....0	.....0	.....0	.....0	.....2.302	.....2.308	JAJO..	.....2,398	.....10,043	11/27/2012.	01/18/2024.
78447V	AC 2			SLMA 2013-B A2B ABS FLT 05/15/2030.....	.....1FE	.....500,000	...99.891	.....499,453	.....500,000	.....500,000	.....500,000	.....0	.....0	.....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.....					.....1,000,000	XXX	.....999,453	.....1,000,000	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....2,823	.....17,970	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					.....1,596,402	XXX	.....1,608,481	.....1,607,024	.....1,597,050	.....1,597,050	.....0	.....1,770	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....4,341	.....36,181	XXX	XXX
Totals																										
7799999.	Total - Issuer Obligations.....					.....11,964,004	XXX	.....11,911,247	.....11,390,000	.....11,632,618	.....11,632,618	.....0	.....(73,470)	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....87,172	.....351,843	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....					.....596,402	XXX	.....609,028	.....607,024	.....597,050	.....597,050	.....0	.....1,770	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....1,518	.....18,211	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....					.....7,114,233	XXX	.....6,985,465	.....6,897,760	.....7,055,606	.....7,055,606	.....0	.....(15,306)	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....45,060	.....199,762	XXX	XXX
8399999.	Grand Total - Bonds.....					.....19,674,639	XXX	.....19,505,740	.....18,894,784	.....19,285,274	.....19,285,274	.....0	.....(87,006)	.....0	.....0	.....0	.....0	XXX	XXX	XXX	.....133,750	.....569,816	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
				3	4					9	10		12	13	14	15	16	17	18	19			
CUSIP Identification	Description			Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																							
61747S	50	4	MORGAN STANLEY A 6.1856.....			.....25,000.000	.....25.00	.....18.700	.....467,500	.....22.910	.....572,750	.....625,000	.....6,389	.....25,417	.....0	.....0	.....0	.....0	.....0	.....0	.....0	...P3LFE	06/27/2006.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									.....467,500	XXX	.....572,750	.....625,000	.....6,389	.....25,417	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
8999999. Total - Preferred Stocks.....									.....467,500	XXX	.....572,750	.....625,000	.....6,389	.....25,417	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock.....					467,500	XXX	572,750	625,000	6,389	25,417	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.

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government										
912828	F6	2	U.S. TREASURY NOTES 1.50 10/31/2019.....	12/14/2016.....	GOLDMAN SACHS.....	1,000,6641,000,0001,865
912828	N6	3	U.S. TREASURY NOTES 1.125 01/15/2019.....	03/14/2016.....	GOLDMAN SACHS.....	1,000,6241,000,0001,854
0599999. Total - Bonds - U.S. Government.....							2,001,288	.....2,000,000	.....3,719
Bonds - U.S. Special Revenue and Special Assessment										
647200	4R	2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046.....	03/16/2016.....	JP MORGAN SECURITIES INC.....	1,061,1801,000,0000
67756Q	SR	9	OH HSG FIN AGY J 3.50 09/01/2036.....	05/26/2016.....	CITIGROUP.....	520,920500,0000
97689Q	DD	5	WI HSG & ECON AMT A 3.50 03/01/2046.....	03/24/2016.....	RBC CAPITAL MARKETS.....	1,054,4501,000,0000
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....							2,636,550	.....2,500,000	.....0
8399997. Total - Bonds - Part 3.....							4,637,838	.....4,500,000	.....3,719
8399999. Total - Bonds.....							4,637,838	.....4,500,000	.....3,719
9999999. Total - Bonds, Preferred and Common Stocks.....							4,637,838	XXX	.....3,719

SCHEDULE D - PART 4

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

1			2			3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21																		
							F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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																													
CUSIP Identification			Description												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.																																			
Bonds - U.S. States, Territories and Possessions																																																						
709141 V7 7			PA ST-3RD-REF-2004 5.375 07/01/2016.....			..	07/01/2016	Maturity.....		.....1,000,000	.....1,000,000	.....1,190,220	.....1,014,398	.....0	.....(14,398)	.....0	.....(14,398)	.....0	.....1,000,000	.....0	.....0	.....0	.....53,750	07/01/2016																
1799999			Total - Bonds - U.S. States, Territories & Possessions.....							.....1,000,000	.....1,000,000	.....1,190,220	.....1,014,398	.....0	.....(14,398)	.....0	.....(14,398)	.....0	.....1,000,000	.....0	.....0	.....0	.....53,750	XXX																
Bonds - U.S. Special Revenue and Special Assessment																																																						
34073N X9 6			FL HSG FIN CORP 4.70 07/01/2032.....			..	08/01/2016	Call.....		.....215,000	.....215,000	.....212,313	.....212,779	.....0	.....2,221	.....0	.....2,221	.....0	.....215,000	.....0	.....0	.....0	.....10,947	07/01/2032																
373539 ZB 4			GA ST HSG 5.00 06/01/2029.....			..	09/01/2016	Partial Call.....		.....60,000	.....60,000	.....64,153	.....61,107	.....0	.....(1,107)	.....0	.....(1,107)	.....0	.....60,000	.....0	.....0	.....0	.....787	06/01/2029																
60416Q FZ 2			MN HSG FIN B 2.95 09/01/2044.....			..	12/01/2016	MBS Paydown.....		.....72,539	.....72,539	.....72,539	.....72,539	.....0	.....0	.....0	.....0	.....72,539	.....0	.....0	.....0	.....1,310	09/01/2044																		
61212R 4G 8			MT ST BRD OF HSG B-1 3.50 12/01/44.....			..	12/01/2016	Partial Call.....		.....80,000	.....80,000	.....82,262	.....81,791	.....0	.....(1,791)	.....0	.....(1,791)	.....0	.....80,000	.....0	.....0	.....0	.....2,100	12/01/2044																
61212R H3 3			MT ST HSG SER D 5.20 06/01/2038.....			..	12/01/2016	Partial Call.....		.....45,000	.....45,000	.....45,844	.....45,189	.....0	.....(189)	.....0	.....(189)	.....0	.....45,000	.....0	.....0	.....0	.....2,340	06/01/2038																
647200 4R 2			NEW MEXICO ST MTGE A-2 3.50 03/01/2046.....			..	12/01/2016	Partial Call.....		.....70,000	.....70,000	.....74,282	.....0	.....0	.....(4,283)	.....0	.....(4,283)	.....0	.....70,000	.....0	.....0	.....0	.....858	03/01/2046																
647200 X4 1			NM MTGE FIN CL I B-1 2.85 07/01/2043.....			..	12/01/2016	MBS Paydown.....		.....38,653	.....38,653	.....38,459	.....38,489	.....0	.....(114)	.....0	.....(114)	.....0	.....38,653	.....0	.....0	.....0	.....566	07/01/2043																
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	.....(157)	.....0	.....(157)	.....0	.....69,602	.....0	.....0	.....0	.....1,782	10/01/2043																
67756Q SR 9			OH HSG FIN AGY J 3.50 09/01/2036.....			..	12/01/2016	Partial Call.....		.....75,000	.....75,000	.....78,138	.....0	.....0	.....(3,138)	.....0	.....(3,138)	.....0	.....75,000	.....0	.....0	.....0	.....641	09/01/2036																
97689Q DD 5			WI HSG & ECON AMT A 3.50 03/01/2046.....			..	09/01/2016	Partial Call.....		.....25,000	.....25,000	.....26,361	.....0	.....0	.....(1,361)	.....0	.....(1,361)	.....0	.....25,000	.....0	.....0	.....0	.....302	03/01/2046																
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments.....							.....750,794	.....750,794	.....766,737	.....584,114	.....0	.....(9,919)	.....0	.....(9,919)	.....0	.....750,794	.....0	.....0	.....0	.....21,633	XXX																
Bonds - Industrial and Miscellaneous																																																						
09626U AA 6			BLUEM 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	.....500,000	.....0	.....0	.....0	.....10,060	05/15/2025																		
46631B AD 7			JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049.....			..	08/15/2016	MBS Paydown.....		.....335,388	.....335,388	.....334,864	.....334,501	.....0	.....887	.....0	.....887	.....0	.....335,388	.....0	.....0	.....0	.....5,535	06/15/2049																
46637V AA 3			JPTPE 2012-2 A SEQ 3.00 09/17/42.....			..	12/17/2016	MBS Paydown.....		.....102,537	.....102,537	.....100,743	.....100,836	.....0	.....29	.....0	.....29	.....0	.....102,537	.....0	.....0	.....0	.....1,645	09/17/2042																
75115A AA 9			RALI 2006-QS8 A1 SEQ 6.00 08/25/36.....			..	11/30/2016	Litigation Distribution.....		.....8,776	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....8,776	.....8,776	.....0	08/25/2036																
3899999			Total - Bonds - Industrial and Miscellaneous.....							.....946,701	.....937,925	.....935,607	.....935,337	.....0	.....916	.....0	.....916	.....0	.....937,925	.....0	.....8,776	.....8,776	.....17,240	XXX																
8399997			Total - Bonds - Part 4.....							.....2,697,495	.....2,688,719	.....2,892,564	.....2,533,849	.....0	.....(23,401)	.....0	.....(23,401)	.....0	.....2,688,719	.....0	.....8,776	.....8,776	.....92,623	XXX																
8399999			Total - Bonds.....							.....2,697,495	.....2,688,719	.....2,892,564	.....2,533,849	.....0	.....(23,401)	.....0	.....(23,401)	.....0	.....2,688,719	.....0	.....8,776	.....8,776	.....92,623	XXX																
9999999			Total - Bonds, Preferred and Common Stocks.....							.....2,697,495	XXX	.....2,892,564	.....2,533,849	.....0	.....(23,401)	.....0	.....(23,401)	.....0	.....2,688,719	.....0	.....8,776	.....8,776	.....92,623	XXX																	

SCHEDULE D - PART 5

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

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

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
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.....	.....2,123,809	.....0	.....0	.....0	.....0	.....0	.....2,123,809	.....0	.....0	.....0.370	.....0.370	Mtly....	.....5,481	.....0
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....							.....2,123,809	.....0	.....0	.....0	.....0	.....XXX.....	.....2,123,809	.....0	.....0	XXX	XXX	XXX	.....5,481	.....0
9199999. Total - Short-Term Investments.....							.....2,123,809	.....0	.....0	.....0	.....0	.....XXX.....	.....2,123,809	.....0	.....0	XXX	XXX	XXX	.....5,481	.....0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
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	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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 PROTECTION 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..... New York, New York.....		.....0.010	.....0	.....0	.....5,086	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		.....0.000	.....0	.....0	.....37,399	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....0	.....0	.....42,484	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....42,484	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....42,484	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....37,266	4. April.....	.....36,506	7. July.....	.....35,284	10. October.....	.....34,009
2. February.....	.....37,325	5. May.....	.....36,150	8. August.....	.....34,978	11. November.....	.....42,443
3. March.....	.....37,250	6. June.....	.....36,084	9. September.....	.....34,911	12. December.....	.....42,484

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

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			.....0	.....0	.....0	.....0
2. Alaska.....AK			.....0	.....0	.....0	.....0
3. Arizona.....AZ			.....0	.....0	.....0	.....0
4. Arkansas.....AR			.....0	.....0	.....0	.....0
5. California.....CA			.....0	.....0	.....0	.....0
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT			.....0	.....0	.....0	.....0
8. Delaware.....DE			.....0	.....0	.....0	.....0
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL			.....0	.....0	.....0	.....0
11. Georgia.....GA			.....0	.....0	.....0	.....0
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID			.....0	.....0	.....0	.....0
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	B...	PROPERTY AND CASUALTY.....	.....0	.....0	806,238	828,644
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			.....0	.....0	.....0	.....0
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV			.....0	.....0	.....0	.....0
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	B...	PROPERTY AND CASUALTY.....	.....0	.....0	226,699	228,756
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC			.....0	.....0	.....0	.....0
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH	B...	PROPERTY AND CASUALTY.....	3,697,590	3,788,731	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR			.....0	.....0	.....0	.....0
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI			.....0	.....0	.....0	.....0
41. South Carolina.....SC	B...	PROPERTY AND CASUALTY.....	.....0	.....0	520,102	520,406
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			.....0	.....0	.....0	.....0
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	XXX	.....0	.....0	.....0	.....0
59. Total.....	XXX	XXX	3,697,590	3,788,731	1,553,039	1,577,806

DETAILS OF WRITE-INS						
5801. ....			.....0	.....0	.....0	.....0
5802. ....			.....0	.....0	.....0	.....0
5803. ....			.....0	.....0	.....0	.....0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX0000
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX0000

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