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ANNUAL STATEMENT

For the Year Ended December 31, 2017

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, 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)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gary John Gruber #	President	2. Sue Ann Erhart #	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Michael Eugene Sullivan Jr. #	Executive Vice President
Aaron Beasy Latto	Senior Vice President	David Lawrence Thompson Jr. #	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	Michelle Ann Gillis #	Gary John Gruber	Aaron Beasy Latto
Michael David Pierce	Michael Eugene Sullivan Jr.	David Lawrence Thompson 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	Sue Ann Erhart	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 14 day of February, 2018

NOTARIAL SEAL
STATE OF OHIO

a. Is this an original filing? Yes [X] No [ ]
b. If no 1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	4,650,614	16.8	4,650,614	0	4,650,614	16.8
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	1,737,295	6.3	1,737,295	0	1,737,295	6.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	521,093	1.9	521,093	0	521,093	1.9
1.43 Revenue and assessment obligations	9,875,893	35.6	9,875,893	0	9,875,893	35.6
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)	0	0.0	0	0	0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada)	4,556,564	16.4	4,556,564	0	4,556,564	16.4
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	6,271,038	22.6	6,271,038	0	6,271,038	22.6
11. Other invested assets	105,816	0.4	105,816	0	105,816	0.4
12. Total invested assets	27,718,314	100.0	27,718,314	0	27,718,314	100.0

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 of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		117,816
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		12,000
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)		105,816
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		105,816

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		22,116,327
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,113,199
3.	Accrual of discount		1,890
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		481
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,725,196
7.	Deduct amortization of premium		165,242
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)		21,341,460
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		21,341,460

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	4,650,614	4,626,597	4,656,589	4,648,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	4,650,614	4,626,597	4,656,589	4,648,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,737,295	1,793,605	1,849,693	1,625,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	521,093	542,700	566,600	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	9,875,893	10,033,774	10,177,381	9,596,862
Industrial and Miscellaneous, SVO Identified	8. United States	4,556,564	4,559,626	4,555,436	4,563,376
Funds and Hybrid Securities (Unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	0	0	0	0
	11. Totals	4,556,564	4,559,626	4,555,436	4,563,376
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	21,341,460	21,556,302	21,805,698	20,933,238
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	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	0	0	0	
	27. Total Bonds and Stocks	21,341,460	21,556,302	21,805,698	

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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,621,291	1,029,323	0	0	0	XXX	4,650,614	21.8	12,420,922	41.4	4,650,614	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	3,621,291	1,029,323	0	0	0	XXX	4,650,614	21.8	12,420,922	41.4	4,650,614	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	125,785	0	1,611,510	0	0	XXX	1,737,295	8.1	1,817,047	6.1	1,737,295	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	125,785	0	1,611,510	0	0	XXX	1,737,295	8.1	1,817,047	6.1	1,737,295	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	521,093	0	0	0	XXX	521,093	2.4	1,538,053	5.1	521,093	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	521,093	0	0	0	XXX	521,093	2.4	1,538,053	5.1	521,093	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,609,527	4,145,693	2,118,408	1,015,789	986,476	XXX	9,875,893	46.3	12,533,379	41.8	9,875,893	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	1,609,527	4,145,693	2,118,408	1,015,789	986,476	XXX	9,875,893	46.3	12,533,379	41.8	9,875,893	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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	387,367	3,169,858	999,339	0	0	XXX	4,556,564	21.4	1,695,732	5.7	1,997,709	2,558,855
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	387,367	3,169,858	999,339	0	0	XXX	4,556,564	21.4	1,695,732	5.7	1,997,709	2,558,855
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	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 5,743,970	8,865,968	4,729,257	1,015,789	986,476	0	21,341,460	100.0	XXX	XXX	18,782,605	2,558,855
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	(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	5,743,970	8,865,968	4,729,257	1,015,789	986,476	0	(b) 21,341,460	100.0	XXX	XXX	18,782,605	2,558,855
10.8 Line 10.7 as a % of Col. 7	26.9	41.5	22.2	4.8	4.6	0.0	100.0	XXX	XXX	XXX	88.0	12.0
11. Total Bonds Prior Year												
11.1 NAIC 1	9,815,711	12,216,662	4,615,853	1,769,117	1,587,790	0	XXX	XXX	30,005,133	100.0	28,309,401	1,695,732
11.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	9,815,711	12,216,662	4,615,853	1,769,117	1,587,790	0	XXX	XXX	(b) 30,005,133	100.0	28,309,401	1,695,732
11.8 Line 11.7 as a % of Col. 9	32.7	40.7	15.4	5.9	5.3	0.0	XXX	XXX	100.0	XXX	94.3	5.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1	5,356,603	7,693,819	3,729,918	1,015,789	986,476	0	18,782,605	88.0	28,309,401	94.3	18,782,605	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	5,356,603	7,693,819	3,729,918	1,015,789	986,476	0	18,782,605	88.0	28,309,401	94.3	18,782,605	XXX
12.8 Line 12.7 as a % of Col. 7	28.5	41.0	19.9	5.4	5.3	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	25.1	36.1	17.5	4.8	4.6	0.0	88.0	XXX	XXX	XXX	88.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	387,367	1,172,149	999,339	0	0	0	2,558,855	12.0	1,695,732	5.7	XXX	2,558,855
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	387,367	1,172,149	999,339	0	0	0	2,558,855	12.0	1,695,732	5.7	XXX	2,558,855
13.8 Line 13.7 as a % of Col. 7	15.1	45.8	39.1	0.0	0.0	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	5.5	4.7	0.0	0.0	0.0	12.0	XXX	XXX	XXX	XXX	12.0

(a) Includes $.....2,422,490 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 $..... ; 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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	3,621,291	1,029,323	0	0	0	XXX	4,650,614	21.8	12,420,922	41.4	4,650,614	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	3,621,291	1,029,323	0	0	0	XXX	4,650,614	21.8	12,420,922	41.4	4,650,614	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	125,785	0	1,611,510	0	0	XXX	1,737,295	8.1	1,817,047	6.1	1,737,295	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	125,785	0	1,611,510	0	0	XXX	1,737,295	8.1	1,817,047	6.1	1,737,295	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	0	521,093	0	0	0	XXX	521,093	2.4	1,538,053	5.1	521,093	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	521,093	0	0	0	XXX	521,093	2.4	1,538,053	5.1	521,093	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	1,002,226	1,876,647	1,042,791	0	0	XXX	3,921,664	18.4	5,187,735	17.3	3,921,664	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	607,301	2,269,046	1,075,617	1,015,789	986,476	XXX	5,954,229	27.9	7,345,644	24.5	5,954,229	0
5.5 Totals	1,609,527	4,145,693	2,118,408	1,015,789	986,476	XXX	9,875,893	46.3	12,533,379	41.8	9,875,893	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	37,527	3,092,684	999,339	0	0	XXX	4,129,550	19.3	196,900	0.7	1,997,709	2,131,841
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	349,840	77,174	0	0	0	XXX	427,014	2.0	1,498,832	5.0	0	427,014
6.5 Totals	387,367	3,169,858	999,339	0	0	XXX	4,556,564	21.4	1,695,732	5.7	1,997,709	2,558,855
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 7 Prior Year	10 % from Col. 8 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	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	4,786,829	6,519,748	3,653,640	0	0	XXX	14,960,217	70.1	XXX	XXX	12,828,376	2,131,841
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	957,141	2,346,220	1,075,617	1,015,789	986,476	XXX	6,381,243	29.9	XXX	XXX	5,954,229	427,014
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	5,743,970	8,865,968	4,729,257	1,015,789	986,476	0	21,341,460	100.0	XXX	XXX	18,782,605	2,558,855
10.7 Line 10.6 as a % of Col. 7	26.9	41.5	22.2	4.8	4.6	0.0	100.0	XXX	XXX	XXX	88.0	12.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	8,944,273	8,518,573	3,151,065	546,746	0	XXX	XXX	XXX	21,160,657	70.5	20,963,757	196,900
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	871,438	3,698,089	1,464,788	1,222,371	1,587,790	XXX	XXX	XXX	8,844,476	29.5	7,345,644	1,498,832
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	9,815,711	12,216,662	4,615,853	1,769,117	1,587,790	0	XXX	XXX	30,005,133	100.0	28,309,401	1,695,732
11.7 Line 11.6 as a % of Col. 9	32.7	40.7	15.4	5.9	5.3	0.0	XXX	XXX	100.0	XXX	94.3	5.7
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	4,749,303	5,424,772	2,654,301	0	0	XXX	12,828,376	60.1	20,963,757	69.9	12,828,376	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	607,301	2,269,047	1,075,617	1,015,789	986,476	XXX	5,954,229	27.9	7,345,644	24.5	5,954,229	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	5,356,603	7,693,819	3,729,918	1,015,789	986,476	0	18,782,605	88.0	28,309,401	94.3	18,782,605	XXX
12.7 Line 12.6 as a % of Col. 7	28.5	41.0	19.9	5.4	5.3	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	25.1	36.1	17.5	4.8	4.6	0.0	88.0	XXX	XXX	XXX	88.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	37,526	1,094,975	999,339	0	0	XXX	2,131,841	10.0	196,900	0.7	XXX	2,131,841
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	349,840	77,174	0	0	0	XXX	427,014	2.0	1,498,832	5.0	XXX	427,014
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	387,367	1,172,149	999,339	0	0	0	2,558,855	12.0	1,695,732	5.7	XXX	2,558,855
13.7 Line 13.6 as a % of Col. 7	15.1	45.8	39.1	0.0	0.0	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	5.5	4.7	0.0	0.0	0.0	12.0	XXX	XXX	XXX	XXX	12.0

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	7,888,805	7,888,805	0	0	0
2. Cost of short-term investments acquired	2,109,392	2,109,392	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	9,998,197	9,998,197	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)	0	0	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)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	6,861,820	0	6,861,820	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	606,615	0	606,615	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,255,205	0	6,255,205	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,255,205	0	6,255,205	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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
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	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	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	105,816	105,816	105,816	0	(12,000)	0	0	0	0	0	1.250
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									105,816	105,816	105,816	0	(12,000)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									105,816	105,816	105,816	0	(12,000)	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999. Totals									105,816	105,816	105,816	0	(12,000)	0	0	0	0	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 L4 0	U.S. TREASURY NOTES 1.00 09/15/2018	SD			1	1,003,594	99.500	995,000	1,000,000	1,000,866	0	(1,226)	0	0	1.000	0.876	MS	2,983	10,000	10/06/2015.	09/15/2018.
912828 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019	SD			1	908,497	98.594	895,231	908,000	908,260	0	(177)	0	0	0.875	0.855	JD	793	8,212	08/24/2016.	06/15/2019.
912828 UU 2	U.S. TREASURY NOTES 0.75 03/31/2018	SD			1	320,125	99.828	319,450	320,000	320,016	0	(63)	0	0	0.750	0.730	MS	607	2,395	04/08/2016.	03/31/2018.
912828 VZ 0	U.S. TREASURY NOTES 2.00 09/30/2020				1	121,139	100.125	120,150	120,000	121,063	0	(76)	0	0	2.000	1.668	MS	613	0	10/19/2017.	09/30/2020.
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018	SD			1	2,303,234	99.859	2,296,766	2,300,000	2,300,409	0	(1,099)	0	0	1.000	0.952	MN	4,336	23,000	05/28/2015.	05/15/2018.
0199999. U.S. Government - Issuer Obligations						4,656,589	XXX	4,626,597	4,648,000	4,650,614	0	(2,641)	0	0	XXX	XXX	XXX	9,333	43,607	XXX	XXX
0599999. Total - U.S. Government						4,656,589	XXX	4,626,597	4,648,000	4,650,614	0	(2,641)	0	0	XXX	XXX	XXX	9,333	43,607	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	SD		2	1FE	543,950	108.998	544,990	500,000	524,234	0	(5,417)	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			2	1FE	581,615	113.706	568,530	500,000	546,265	0	(9,721)	0	0	5.000	2.760	JD	2,083	25,000	03/18/2014.	06/01/2024.
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018				1FE	142,748	101.392	126,740	125,000	125,785	0	(2,308)	0	0	5.500	3.581	MN	1,146	6,875	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	110.669	553,345	500,000	541,011	0	(11,068)	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						1,849,693	XXX	1,793,605	1,625,000	1,737,295	0	(28,514)	0	0	XXX	XXX	XXX	22,396	76,875	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,849,693	XXX	1,793,605	1,625,000	1,737,295	0	(28,514)	0	0	XXX	XXX	XXX	22,396	76,875	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
414005 GD 4	HARRIS CNTY TX 5.00 10/01/2020	SD			1FE	566,600	108.540	542,700	500,000	521,093	0	(7,204)	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						566,600	XXX	542,700	500,000	521,093	0	(7,204)	0	0	XXX	XXX	XXX	6,250	25,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						566,600	XXX	542,700	500,000	521,093	0	(7,204)	0	0	XXX	XXX	XXX	6,250	25,000	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	102.833	812,381	790,000	805,770	0	(5,278)	0	0	5.250	4.470	AO	10,369	41,475	04/11/2016.	10/01/2020.
342816 L4 5	FL MUNI PWR-A-UNRE 5.25 10/01/2020			2	1FE	216,569	102.555	215,366	210,000	212,057	0	(2,656)	0	0	5.250	3.910	AO	2,756	11,025	04/11/2016.	10/01/2020.
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26	SD			1FE	504,545	115.032	575,160	500,000	503,279	0	(312)	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	116.886	584,430	500,000	539,512	0	(7,234)	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	949,725	108.336	877,522	810,000	858,820	0	(13,199)	0	0	5.500	3.609	JD	3,713	44,550	03/29/2010.	06/01/2021.
882806 AM 4	TX TECH UNIV 5.00 02/15/18	SD			1FE	1,127,610	100.532	1,005,320	1,000,000	1,002,226	0	(18,003)	0	0	5.000	3.150	FA	18,889	50,000	04/07/2010.	02/15/2018.
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						4,178,741	XXX	4,070,178	3,810,000	3,921,664	0	(46,682)	0	0	XXX	XXX	XXX	43,504	192,050	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	448,213	98.448	441,257	448,213	448,213	0	0	0	0	2.700	2.715	MON	1,008	12,102	03/11/2016.	04/01/2046.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046			2	1FE	392,637	105.505	390,369	370,000	391,468	0	(177)	0	0	3.500	3.421	MS	4,317	13,228	03/16/2016.	03/01/2046.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	809,795	101.357	789,216	778,649	808,748	0	(96,233)	0	0	4.500	3.649	MON	2,920	35,039	08/08/2013.	10/01/2043.
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030			2	1FE	438,991	103.791	430,733	415,000	429,140	0	(4,575)	0	0	3.500	2.231	AO	3,631	15,110	10/15/2015.	10/01/2030.
658877 FB 6	ND HSG FIN C 2.85 07/01/2032			2	1FE	435,000	100.420	436,827	435,000	434,991	0	1	0	0	2.850	2.850	JJ	6,199	10,331	08/05/2016.	07/01/2032.
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036			2	1FE	349,067	104.323	349,482	335,000	348,949	0	632	0	0	3.500	3.755	MS	3,908	12,443	05/26/2016.	09/01/2036.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	200,000	100.061	200,122	200,000	200,000	0	0	0	0	2.500	2.500	JJ	2,500	5,374	05/31/2013.	07/01/2034.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028			2	1FE	249,048	103.808	243,949	235,000	236,155	0	(934)	0	0	5.000	3.669	JJ	5,875	12,683	04/15/2011.	07/01/2028.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046			2	1FE	790,000	104.707	827,185	790,000	790,186	0	94	0	0	3.125	3.151	MS	8,229	25,162	10/15/2015.	03/01/2046.
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046			2	1FE	880,466	104.183	869,928	835,000	874,246	0	(2,682)	0	0	3.500	3.010	MS	9,742	29,225	03/24/2016.	03/01/2046.
97689Q EL 6	WISCONSIN ST HSG E 3.50 09/01/2046			2	1FE	1,005,423	104.183	984,529	945,000	992,133	0	(10,422)	0	0	3.500	2.302	MS	11,025	29,859	09/21/2016.	09/01/2046.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						5,998,640	XXX	5,963,596	5,786,862	5,954,229	0	(114,296)	0	0	XXX	XXX	XXX	59,354	200,558	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						10,177,381	XXX	10,033,774	9,596,862	9,875,893	0	(160,979)	0	0	XXX	XXX	XXX	102,858	392,608	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
166764 BN 9	CHEVRON CORP 2.498 03/03/2022			12	1FE	1,000,000	100.103	1,001,032	1,000,000	1,000,000	0	0	0	0	2.498	2.498	MS	8,188	12,490	02/28/2017.	03/03/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024				1FE	999,250	100.587	1,005,873	1,000,000	999,339	0	89	0	0	3.250	3.262	JJ	13,632	16,250	01/24/2017.	01/30/2024.
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022	SD		12	1FE	997,280	99.677	996,773	1,000,000	997,709	0	429	0	0	2.250	2.308	MS	7,375	11,250	02/28/2017.	03/03/2022.
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022	SD			1FE	995,530	99.190	991,896	1,000,000	996,137	0	607	0	0	2.500	2.596	AO	5,417	12,500	04/10/2017.	04/13/2022.
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19				1FE	136,361	99.325	135,441	136,361	136,365	0	(2)	0	0	8.000	8.078	JAJO	2,303	11,138	06/30/2015.	10/15/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,128,421	XXX	4,131,015	4,136,361	4,129,550	0	1,123	0	0	XXX	XXX	XXX	36,914	63,628	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030				1FE	427,014	100.374	428,611	427,014	427,014	0	0	0	0	2.577	2.591	MON	520	9,261	04/25/2013.	06/17/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						427,014	XXX	428,611	427,014	427,014	0	0	0	0	XXX	XXX	XXX	520	9,261	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,555,436	XXX	4,559,626	4,563,376	4,556,564	0	1,123	0	0	XXX	XXX	XXX	37,434	72,888	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						15,380,044	XXX	15,164,095	14,719,361	14,960,216	0	(83,918)	0	0	XXX	XXX	XXX	118,397	401,159	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,425,654	XXX	6,392,207	6,213,876	6,381,243	0	(114,296)	0	0	XXX	XXX	XXX	59,874	209,819	XXX	XXX
8399999. Grand Total - Bonds						21,805,698	XXX	21,556,302	20,933,238	21,341,460	0	(198,214)	0	0	XXX	XXX	XXX	178,271	610,978	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 VZ 0	U.S. TREASURY NOTES 2.00 09/30/2020		10/19/2017	GOLDMAN SACHS		121,139	120,000	132
0599999. Total - Bonds - U.S. Government						121,139	120,000	132
Bonds - Industrial and Miscellaneous								
166764 BN 9	CHEVRON CORP 2.498 03/03/2022		02/28/2017	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	0
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024		01/24/2017	CS FIRST BOSTON		999,250	1,000,000	0
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022		02/28/2017	JP MORGAN SECURITIES INC		997,280	1,000,000	0
57629W CD 0	MASSMUTUAL GLOBAL 2.50 04/13/2022		04/10/2017	MORGAN STANLEY		995,530	1,000,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						3,992,060	4,000,000	0
8399997. Total - Bonds - Part 3						4,113,199	4,120,000	132
8399999. Total - Bonds						4,113,199	4,120,000	132
9999999. Total - Bonds, Preferred and Common Stocks						4,113,199	XXX	132

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. States, Territories and Possessions																				
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018	..	05/01/2017	Sinking Fund Redemption		50,000	50,000	57,099	51,237	0	(1,237)	0	(1,237)	0	50,000	0	0	0	1,375	05/01/2018.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					50,000	50,000	57,099	51,237	0	(1,237)	0	(1,237)	0	50,000	0	0	0	1,375	XXX
Bonds - U.S. Political Subdivisions of States																				
011415 KQ 8	ALAMO TX CMNTY COLL 5.00 08/15/22	..	11/29/2017	Call		1,000,000	1,000,000	1,102,580	1,009,757	0	(9,757)	0	(9,757)	0	1,000,000	0	0	0	64,444	08/15/2022.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,000,000	1,000,000	1,102,580	1,009,757	0	(9,757)	0	(9,757)	0	1,000,000	0	0	0	64,444	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046	..	12/01/2017	MBS Paydown		40,306	40,306	40,306	40,306	0	0	0	0	0	40,306	0	0	0	619	04/01/2046.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038	..	06/01/2017	Partial Call		40,000	40,000	40,750	40,050	0	(50)	0	(50)	0	40,000	0	0	0	1,040	06/01/2038.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038	..	10/19/2017	Call		420,000	420,000	427,875	420,530	0	(530)	0	(530)	0	420,000	0	0	0	19,292	06/01/2038.
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017	..	12/15/2017	Maturity		963,000	963,000	996,092	977,292	0	(14,292)	0	(14,292)	0	963,000	0	0	0	51,150	12/15/2017.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017	..	12/15/2017	Maturity		37,000	37,000	38,350	37,549	0	(549)	0	(549)	0	37,000	0	0	0	2,000	12/15/2017.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046	..	12/01/2017	Partial Call		60,000	60,000	63,671	63,510	0	(3,510)	0	(3,510)	0	60,000	0	0	0	1,690	03/01/2046.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2017	MBS Paydown		66,371	66,371	69,026	68,677	0	96,968	0	96,968	0	66,371	0	0	0	1,903	10/01/2043.
64988R GY 2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030	..	12/21/2017	Partial Call		80,000	80,000	84,625	83,608	0	(3,608)	0	(3,608)	0	80,000	0	0	0	1,483	10/01/2030.
658546 RJ 7	N CENT TX HLTH 5.50 06/01/2021	..	06/01/2017	Sinking Fund Redemption		190,000	190,000	222,775	204,547	0	(14,547)	0	(14,547)	0	190,000	0	0	0	5,225	06/01/2021.
658877 FB 6	ND HSG FIN C 2.85 07/01/2032	..	07/01/2017	Partial Call		65,000	65,000	65,000	64,999	0	1	0	1	0	65,000	0	0	0	1,401	07/01/2032.
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036	..	12/01/2017	Partial Call		100,000	100,000	104,199	103,975	0	(3,975)	0	(3,975)	0	100,000	0	0	0	2,782	09/01/2036.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/05/2017	Partial Call		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,476	07/01/2034.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028	..	10/05/2017	Partial Call		95,000	95,000	100,679	95,845	0	(844)	0	(844)	0	95,000	0	0	0	3,772	07/01/2028.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046	..	11/01/2017	Partial Call		125,000	125,000	125,000	125,015	0	(15)	0	(15)	0	125,000	0	0	0	2,390	03/01/2046.
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046	..	09/01/2017	Partial Call		130,000	130,000	137,079	136,528	0	(6,528)	0	(6,528)	0	130,000	0	0	0	4,288	03/01/2046.
97689Q EL 6	WISCONSIN ST HSG E 3.50 09/01/2046	..	09/01/2017	Partial Call		55,000	55,000	58,517	58,350	0	(3,350)	0	(3,350)	0	55,000	0	0	0	1,650	09/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,541,677	2,541,677	2,648,943	2,595,781	0	45,171	0	45,171	0	2,541,677	0	0	0	102,163	XXX
Bonds - Industrial and Miscellaneous																				
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024	..	06/29/2017	Distribution		500,000	500,000	498,250	499,356	0	163	0	163	0	499,519	0	481	481	7,828	07/15/2024.
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025	..	10/18/2017	MBS Paydown		500,000	500,000	498,683	499,477	0	523	0	523	0	500,000	0	0	0	11,365	04/21/2025.
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030	..	12/15/2017	MBS Paydown		72,986	72,986	72,986	72,986	0	0	0	0	0	72,986	0	0	0	1,387	06/17/2030.
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19	..	10/15/2017	Premium Tax Credit		60,533	60,533	60,533	60,535	0	(0)	0	(0)	0	60,533	0	0	0	3,326	10/15/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,133,519	1,133,519	1,130,451	1,132,354	0	685	0	685	0	1,133,037	0	481	481	23,907	XXX
8399997.	Total - Bonds - Part 4					4,725,196	4,725,196	4,939,073	4,789,128	0	34,862	0	34,862	0	4,724,714	0	481	481	191,889	XXX
8399999.	Total - Bonds					4,725,196	4,725,196	4,939,073	4,789,128	0	34,862	0	34,862	0	4,724,714	0	481	481	191,889	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,725,196	XXX	4,939,073	4,789,128	0	34,862	0	34,862	0	4,724,714	0	481	481	191,889	XXX

Sch. D - Pt. 5
NONE

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
The Bank of New York Mellon	New York, New York		0.250	2	0	5,557	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	10,277	XXX
0199999. Total - Open Depositories		XXX	XXX	2	0	15,833	XXX
0399999. Total Cash on Deposit		XXX	XXX	2	0	15,833	XXX
0599999. Total Cash		XXX	XXX	2	0	15,833	XXX

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

1. January	25,432	4. April	19,444	7. July	17,389	10. October	16,163
2. February	23,202	5. May	19,429	8. August	17,206	11. November	20,370
3. March	22,541	6. June	19,211	9. September	16,566	12. December	15,833

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		12/21/2017	1.190		6,255,205	0	35,920
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						6,255,205	0	35,920
8899999. Total - Cash Equivalents						6,255,205	0	35,920

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	B	PROPERTY AND CASUALTY	0	0	157,638	157,490
5.	California CA	B	PROPERTY AND CASUALTY	0	0	130,273	135,675
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	115,033	113,383
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	234,835	232,671
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	120,723	120,610
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	61,017	60,142
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	175,031	174,754
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	B	PROPERTY AND CASUALTY	0	0	30,005	29,958
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	300,028	299,516
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	630,693	672,422
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	366,576	364,763
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	4,335,989	4,352,100	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	432,812	463,456
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	240,569	237,118
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	B	PROPERTY AND CASUALTY	0	0	69,730	69,433
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	500,101	496,095
59.	Total	XXX	XXX	4,335,989	4,352,100	3,565,063	3,627,484

DETAILS OF WRITE-INS

5801.	U.S. DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	500,101	496,095
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	500,101	496,095

2017 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK