26344201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

GREAT AMERICAN ASSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 26344 Employer's ID Number..... 15-6020948

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

Incorporated/Organized..... March 23, 1905 Commenced Business..... March 23, 1905

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, 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.

Gary J. Gruber	Sue C. Erhart	Robert Schwartz
(Signature)	(Signature)	(Signature)
Gary John Gruber	Sue Ann Erhart	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller

Subscribed and sworn to before me
This 14 day of February, 2019

Jennifer A Magner

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

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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,644,223	40.9	7,644,223	0	7,644,223	40.9
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	518,667	2.8	518,667	0	518,667	2.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	770,466	4.1	770,466	0	770,466	4.1
1.43 Revenue and assessment obligations	2,990,918	16.0	2,990,918	0	2,990,918	16.0
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.0	0	0	0	0.0
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	0	0.0	0	0	0	0.0
1.523 All other	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,478,786	7.9	1,478,786	0	1,478,786	7.9
2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.0	0	0	0	0.0
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,185,200	27.8	5,185,200	0	5,185,200	27.8
11. Other invested assets	93,840	0.5	93,840	0	93,840	0.5
12. Total invested assets	18,682,099	100.0	18,682,099	0	18,682,099	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		105,816
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		11,976
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)		93,840
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		93,840

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,741,133
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,217,832
3.	Accrual of discount		2,126
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		0
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		6,521,075
7.	Deduct amortization of premium		36,957
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.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		13,403,059
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		13,403,059

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	7,644,223	7,711,355	7,643,197	7,674,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	7,644,223	7,711,355	7,643,197	7,674,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	518,667	532,500	543,950	500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	770,466	788,640	849,900	750,000
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	2,990,918	3,005,044	3,003,977	2,934,132
Industrial and Miscellaneous,	8. United States	1,478,786	1,469,070	1,478,807	1,478,693
SVO Identified Funds, Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	0	0	0	0
	11. Totals	1,478,786	1,469,070	1,478,807	1,478,693
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	13,403,059	13,506,609	13,519,831	13,336,824
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	13,403,059	13,506,609	13,519,831	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	2,424,308	5,219,915	0	0	0	XXX	7,644,223	57.0	8,326,027	60.6	7,644,223	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	2,424,308	5,219,915	0	0	0	XXX	7,644,223	57.0	8,326,027	60.6	7,644,223	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	0	518,667	0	0	XXX	518,667	3.9	524,234	3.8	518,667	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	518,667	0	0	XXX	518,667	3.9	524,234	3.8	518,667	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	770,466	0	0	0	XXX	770,466	5.7	781,639	5.7	770,466	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	770,466	0	0	0	XXX	770,466	5.7	781,639	5.7	770,466	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	444,302	666,544	751,757	725,687	402,628	XXX	2,990,918	22.3	3,578,081	26.0	2,990,918	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	444,302	666,544	751,757	725,687	402,628	XXX	2,990,918	22.3	3,578,081	26.0	2,990,918	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	56,694	897,807	102,236	0	0	XXX	1,056,737	7.9	109,092	0.8	0	1,056,737
6.2 NAIC 2	0	422,048	0	0	0	XXX	422,048	3.1	422,060	3.1	422,048	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	56,694	1,319,855	102,236	0	0	XXX	1,478,786	11.0	531,152	3.9	422,048	1,056,737
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
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 2,925,304	7,554,732	1,372,660	725,687	402,628	0	12,981,011	96.9	XXX	XXX	11,924,274	1,056,737
11.2 NAIC 2	(d) 0	422,048	0	0	0	0	422,048	3.1	XXX	XXX	422,048	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	2,925,304	7,976,780	1,372,660	725,687	402,628	0	(b) 13,403,059	100.0	XXX	XXX	12,346,322	1,056,737
11.8 Line 11.7 as a % of Col. 7	21.8	59.5	10.2	5.4	3.0	0.0	100.0	XXX	XXX	XXX	92.1	7.9
12. Total Bonds Prior Year												
12.1 NAIC 1	6,163,393	4,443,943	1,383,253	848,176	480,307	0	XXX	XXX	13,319,073	96.9	13,209,981	109,092
12.2 NAIC 2	0	422,060	0	0	0	0	XXX	XXX	422,060	3.1	422,060	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	6,163,393	4,866,003	1,383,253	848,176	480,307	0	XXX	XXX	(b) 13,741,133	100.0	13,632,041	109,092
12.8 Line 12.7 as a % of Col. 9	44.9	35.4	10.1	6.2	3.5	0.0	XXX	XXX	100.0	XXX	99.2	0.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,868,610	6,656,925	1,270,424	725,687	402,628	0	11,924,274	89.0	13,209,981	96.1	11,924,274	XXX
13.2 NAIC 2	0	422,048	0	0	0	0	422,048	3.1	422,060	3.1	422,048	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	2,868,610	7,078,973	1,270,424	725,687	402,628	0	12,346,322	92.1	13,632,041	99.2	12,346,322	XXX
13.8 Line 13.7 as a % of Col. 7	23.2	57.3	10.3	5.9	3.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	21.4	52.8	9.5	5.4	3.0	0.0	92.1	XXX	XXX	XXX	92.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	56,694	897,807	102,236	0	0	0	1,056,737	7.9	109,092	0.8	XXX	1,056,737
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	56,694	897,807	102,236	0	0	0	1,056,737	7.9	109,092	0.8	XXX	1,056,737
14.8 Line 14.7 as a % of Col. 7	5.4	85.0	9.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	6.7	0.8	0.0	0.0	0.0	7.9	XXX	XXX	XXX	XXX	7.9

(a) Includes $.....1,000,043 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year of bonds with Z designations, $..........0 prior year of bonds with Z designations and $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "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 of bonds with 5GI designations, $..........0 prior year of bonds with 5* or 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	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	2,424,308	5,219,915	0	0	0	XXX	7,644,223	57.0	8,326,027	60.6	7,644,223	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	2,424,308	5,219,915	0	0	0	XXX	7,644,223	57.0	8,326,027	60.6	7,644,223	0
2. **All Other Governments**												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	0	0	518,667	0	0	XXX	518,667	3.9	524,234	3.8	518,667	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	518,667	0	0	XXX	518,667	3.9	524,234	3.8	518,667	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	0	770,466	0	0	0	XXX	770,466	5.7	781,639	5.7	770,466	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	770,466	0	0	0	XXX	770,466	5.7	781,639	5.7	770,466	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	0	0	502,955	0	0	XXX	502,955	3.8	503,279	3.7	502,955	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	444,302	666,544	248,802	725,687	402,628	XXX	2,487,963	18.6	3,074,801	22.4	2,487,963	0
5.5 Totals	444,302	666,544	751,757	725,687	402,628	XXX	2,990,918	22.3	3,578,081	26.0	2,990,918	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	56,694	422,048	0	0	0	XXX	478,742	3.6	531,152	3.9	422,048	56,694
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	0	897,807	102,236	0	0	XXX	1,000,043	7.5	0	0.0	0	1,000,043
6.5 Totals	56,694	1,319,855	102,236	0	0	XXX	1,478,786	11.0	531,152	3.9	422,048	1,056,737
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 11.7	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. **Bank Loans**												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	2,481,002	6,412,429	1,021,621	0	0	XXX	9,915,052	74.0	XXX	XXX	9,858,359	56,694
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities	444,302	1,564,351	351,039	725,687	402,628	XXX	3,488,007	26.0	XXX	XXX	2,487,963	1,000,043
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	2,925,304	7,976,780	1,372,660	725,687	402,628	0	13,403,059	100.0	XXX	XXX	12,346,322	1,056,737
11.8 Line 11.7 as a % of Col. 7	21.8	59.5	10.2	5.4	3.0	0.0	100.0	XXX	XXX	XXX	92.1	7.9
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	5,931,259	3,707,559	1,027,514	0	0	XXX	XXX	XXX	10,666,332	77.6	10,557,240	109,092
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.4 Other Loan-Backed and Structured Securities	232,133	1,158,445	355,739	848,176	480,307	XXX	XXX	XXX	3,074,801	22.4	3,074,801	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	6,163,392	4,866,004	1,383,254	848,176	480,307	0	XXX	XXX	13,741,133	100.0	13,632,041	109,092
12.8 Line 12.7 as a % of Col. 9	44.9	35.4	10.1	6.2	3.5	0.0	XXX	XXX	100.0	XXX	99.2	0.8
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	2,424,308	6,412,429	1,021,621	0	0	XXX	9,858,359	73.6	10,557,240	76.8	9,858,359	XXX
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	444,302	666,544	248,802	725,687	402,628	XXX	2,487,963	18.6	3,074,801	22.4	2,487,963	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	2,868,610	7,078,973	1,270,424	725,687	402,628	0	12,346,322	92.1	13,632,041	99.2	12,346,322	XXX
13.8 Line 13.7 as a % of Col. 7	23.2	57.3	10.3	5.9	3.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	21.4	52.8	9.5	5.4	3.0	0.0	92.1	XXX	XXX	XXX	92.1	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	56,694	0	0	0	0	XXX	56,694	0.4	109,092	0.8	XXX	56,694
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	0	897,807	102,236	0	0	XXX	1,000,043	7.5	0	0.0	XXX	1,000,043
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	56,694	897,807	102,236	0	0	0	1,056,737	7.9	109,092	0.8	XXX	1,056,737
14.8 Line 14.7 as a % of Col. 7	5.4	85.0	9.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	6.7	0.8	0.0	0.0	0.0	7.9	XXX	XXX	XXX	XXX	7.9

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,566,179	0	4,566,179	0
2. Cost of cash equivalents acquired	6,945,562	0	6,945,562	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	6,374,160	0	6,374,160	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)	5,137,581	0	5,137,581	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,137,581	0	5,137,581	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		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 and Administrative Symbol / Market Indicator	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
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	93,840	93,840	93,840	0	(11,976)	0	0	0	0	0	1.250
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									93,840	93,840	93,840	0	(11,976)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									93,840	93,840	93,840	0	(11,976)	0	0	0	0	0	XXX
4699999. Totals									93,840	93,840	93,840	0	(11,976)	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			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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 4X 5	U.S. TREASURY NOTES 2.75 08/31/2023	SD..	..		1	2,231,191	101.125	2,275,313	2,250,000	2,232,226	0	1,034	0	0	2.750	2.933	FA	21,024	0	09/18/2018.	08/31/2023.
912828 F6 2	U.S. TREASURY NOTES 1.50 10/31/2019	SD..	..		1	1,000,664	99.063	990,625	1,000,000	1,000,196	0	(233)	0	0	1.500	1.476	AO	2,569	15,000	12/14/2016.	10/31/2019.
912828 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019	SD..	..		1	1,424,701	99.266	1,413,542	1,424,000	1,424,113	0	(247)	0	0	0.875	0.857	JD	582	12,959	08/24/2016.	06/15/2019.
912828 Y6 1	U.S. TREASURY NOTES 2.75 07/31/2023	SD..	..		1	2,986,641	101.063	3,031,875	3,000,000	2,987,689	0	1,048	0	0	2.750	2.846	JJ	34,524	0	07/26/2018.	07/31/2023.
0199999.	U.S. Government - Issuer Obligations					7,643,197	XXX	7,711,355	7,674,000	7,644,223	0	1,603	0	0	XXX	XXX	XXX	58,699	27,959	XXX	XXX
0599999.	Total - U.S. Government					7,643,197	XXX	7,711,355	7,674,000	7,644,223	0	1,603	0	0	XXX	XXX	XXX	58,699	27,959	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	106.500	532,500	500,000	518,667	0	(5,567)	0	0	4.000	2.760	MS	6,667	20,000	03/18/2014.	03/01/2025.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations					543,950	XXX	532,500	500,000	518,667	0	(5,567)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					543,950	XXX	532,500	500,000	518,667	0	(5,567)	0	0	XXX	XXX	XXX	6,667	20,000	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	849,900	105.152	788,640	750,000	770,466	0	(11,174)	0	0	5.000	3.380	AO	9,375	37,500	01/07/2011.	10/01/2020.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					849,900	XXX	788,640	750,000	770,466	0	(11,174)	0	0	XXX	XXX	XXX	9,375	37,500	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					849,900	XXX	788,640	750,000	770,466	0	(11,174)	0	0	XXX	XXX	XXX	9,375	37,500	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																					
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26	SD..	..		1FE	504,545	113.023	565,115	500,000	502,955	0	(325)	0	0	4.000	3.910	MS	6,667	20,000	08/30/2013.	09/01/2026.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					504,545	XXX	565,115	500,000	502,955	0	(325)	0	0	XXX	XXX	XXX	6,667	20,000	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 - Other Loan-Backed and Structured Securities																					
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035		..		1FE	175,965	100.827	171,406	170,000	174,717	0	(221)	0	0	2.750	2.547	MN	597	5,003	11/21/2012.	11/15/2035.
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019		..		1FE	220,000	101.489	223,276	220,000	220,000	0	0	0	0	4.300	4.300	JD	788	10,660	11/10/2010.	12/01/2019.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044		..	2	1FE	278,957	95.922	267,581	278,957	278,957	0	0	0	0	2.950	2.968	MON	686	8,229	08/13/2014.	09/01/2044.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034		..	2	1FE	215,174	99.723	214,578	215,174	215,175	0	0	0	0	3.050	3.069	MON	547	6,563	06/24/2015.	12/01/2034.
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043		..	2	1FE	204,658	100.705	196,375	195,000	199,249	0	(1,022)	0	0	3.000	2.414	JD	488	5,850	05/01/2013.	12/01/2043.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046		..	2	1FE	339,578	101.848	325,914	320,000	338,391	0	(176)	0	0	3.500	3.421	MS	3,733	11,403	03/16/2016.	03/01/2046.
658877 FB 6	ND HSG FIN C 2.85 07/01/2032		..	2	1FE	425,000	98.302	417,784	425,000	424,992	0	0	0	0	2.850	2.850	JJ	6,056	12,379	08/05/2016.	07/01/2032.
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036		..	2	1FE	260,498	102.273	255,683	250,000	260,771	0	361	0	0	3.500	3.755	MS	2,917	8,942	05/26/2016.	09/01/2036.
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046		..	2	1FE	379,602	102.037	367,333	360,000	375,712	0	(1,209)	0	0	3.500	3.010	MS	4,200	12,600	03/24/2016.	03/01/2046.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					2,499,432	XXX	2,439,929	2,434,132	2,487,963	0	(2,266)	0	0	XXX	XXX	XXX	20,012	81,630	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					3,003,977	XXX	3,005,044	2,934,132	2,990,918	0	(2,591)	0	0	XXX	XXX	XXX	26,679	101,630	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022		..	12	2FE	422,114	98.188	414,352	422,000	422,048	0	(12)	0	0	3.125	3.122	AO	2,784	13,188	10/24/2012.	10/15/2022.
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19		..		1FE	56,693	100.000	56,693	56,693	56,694	0	(1)	0	0	8.000	8.078	JAJO	957	4,687	06/30/2015.	10/15/2019.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					478,807	XXX	471,045	478,693	478,742	0	(13)	0	0	XXX	XXX	XXX	3,742	17,875	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28		..		1FE	500,000	100.480	502,400	500,000	500,049	0	49	0	0	3.890	3.904	JAJO	9,887	0	05/18/2018.	07/17/2028.
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30		..		1FE	500,000	99.125	495,625	500,000	499,994	0	(6)	0	0	4.088	4.109	MJSD	511	12,321	04/30/2018.	06/22/2030.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					1,000,000	XXX	998,025	1,000,000	1,000,043	0	43	0	0	XXX	XXX	XXX	10,398	12,321	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					1,478,807	XXX	1,469,070	1,478,693	1,478,786	0	30	0	0	XXX	XXX	XXX	14,140	30,195	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7799999.	Total - Issuer Obligations					10,020,398	XXX	10,068,655	9,902,693	9,915,052	0	(15,476)	0	0	XXX	XXX	XXX	85,149	123,333	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					3,499,432	XXX	3,437,954	3,434,132	3,488,007	0	(2,223)	0	0	XXX	XXX	XXX	30,410	93,950	XXX	XXX
8399999.	Grand Total - Bonds					13,519,831	XXX	13,506,609	13,336,824	13,403,059	0	(17,699)	0	0	XXX	XXX	XXX	115,559	217,284	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 4X 5	U.S. TREASURY NOTES 2.75 08/31/2023		09/18/2018	GOLDMAN SACHS		2,231,191	2,250,000	3,248
912828 Y6 1	U.S. TREASURY NOTES 2.75 07/31/2023		07/26/2018	GOLDMAN SACHS		2,986,641	3,000,000	0
0599999. Total - Bonds - U.S. Government						5,217,832	5,250,000	3,248
Bonds - Industrial and Miscellaneous								
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28		05/18/2018	MORGAN STANLEY		500,000	500,000	0
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30		04/30/2018	JEFFERIES & CO		500,000	500,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						1,000,000	1,000,000	0
8399997. Total - Bonds - Part 3						6,217,832	6,250,000	3,248
8399999. Total - Bonds						6,217,832	6,250,000	3,248
9999999. Total - Bonds, Preferred and Common Stocks						6,217,832	XXX	3,248

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 L4 0	U.S. TREASURY NOTES 1.00 09/15/2018	..	09/15/2018.	Maturity		3,645,000	3,645,000	3,658,099	3,648,157	0	(3,157)	0	(3,157)	0	3,645,000	0	0	0	36,850	09/15/2018.
912828 RP 7	U.S. TREASURY NOTES 1.75 10/31/2018	..	10/31/2018.	Maturity		2,250,000	2,250,000	2,264,941	2,253,082	0	(3,082)	0	(3,082)	0	2,250,000	0	0	0	40,819	10/31/2018.
0599999.	Total - Bonds - U.S. Government					5,895,000	5,895,000	5,923,041	5,901,239	0	(6,239)	0	(6,239)	0	5,895,000	0	0	0	77,669	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035	..	08/30/2018.	Sinking Fund Redemption		60,000	60,000	62,105	61,747	0	(1,759)	0	(1,759)	0	60,000	0	0	0	696	11/15/2035.
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019	..	09/17/2018.	Paydown		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	1,690	12/01/2019.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	12/01/2018.	MBS Paydown		41,635	41,635	41,635	41,635	0	0	0	0	0	41,635	0	0	0	660	09/01/2044.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034	..	12/01/2018.	MBS Paydown		72,043	72,043	72,043	72,043	0	0	0	0	0	72,043	0	0	0	1,167	12/01/2034.
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043	..	06/01/2018.	Partial Call		30,000	30,000	31,486	30,811	0	(811)	0	(811)	0	30,000	0	0	0	450	12/01/2043.
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043	..	12/01/2018.	Sinking Fund Redemption		25,000	25,000	26,238	25,676	0	(676)	0	(676)	0	25,000	0	0	0	750	12/01/2043.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046	..	12/01/2018.	Partial Call		50,000	50,000	53,059	52,901	0	(2,901)	0	(2,901)	0	50,000	0	0	0	1,241	03/01/2046.
658877 FB 6	ND HSG FIN C 2.85 07/01/2032	..	11/01/2018.	Partial Call		30,000	30,000	30,000	29,999	0	1	0	1	0	30,000	0	0	0	874	07/01/2032.
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036	..	09/01/2018.	Partial Call		35,000	35,000	36,470	36,457	0	(1,457)	0	(1,457)	0	35,000	0	0	0	814	09/01/2036.
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046	..	09/01/2018.	Partial Call		70,000	70,000	73,812	73,290	0	(3,290)	0	(3,290)	0	70,000	0	0	0	1,838	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					573,679	573,679	586,848	584,560	0	(10,893)	0	(10,893)	0	573,679	0	0	0	10,179	XXX
Bonds - Industrial and Miscellaneous																				
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19	..	10/15/2018.	Paydown		52,397	52,397	52,397	52,398	0	(0)	0	(0)	0	52,397	0	0	0	2,915	10/15/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					52,397	52,397	52,397	52,398	0	(0)	0	(0)	0	52,397	0	0	0	2,915	XXX
8399997.	Total - Bonds - Part 4					6,521,075	6,521,075	6,562,286	6,538,197	0	(17,133)	0	(17,133)	0	6,521,075	0	0	0	90,762	XXX
8399999.	Total - Bonds					6,521,075	6,521,075	6,562,286	6,538,197	0	(17,133)	0	(17,133)	0	6,521,075	0	0	0	90,762	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					6,521,075	XXX	6,562,286	6,538,197	0	(17,133)	0	(17,133)	0	6,521,075	0	0	0	90,762	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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.85	26	0	5,072	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	42,547	XXX
0199999. Total - Open Depositories		XXX	XXX	26	0	47,618	XXX
0399999. Total Cash on Deposit		XXX	XXX	26	0	47,618	XXX
0599999. Total Cash		XXX	XXX	26	0	47,618	XXX

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

1. January	54,452	4. April	64,798	7. July	50,047	10. October	56,407
2. February	53,951	5. May	52,267	8. August	47,791	11. November	88,292
3. March	53,057	6. June	50,636	9. September	46,529	12. December	47,618

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		12/24/2018	2.300		5,137,581	0	62,662
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						5,137,581	0	62,662
8899999. Total - Cash Equivalents						5,137,581	0	62,662

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	248,348	252,759
5.	California CA	B	PROPERTY AND CASUALTY	0	0	125,997	128,429
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	129,467	131,381
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	239,229	243,689
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	59,754	60,638
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	65,013	64,391
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	150,029	148,594
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	124,212	125,941
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	308,186	315,456
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	673,129	677,314
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	359,057	355,866
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	5,322,245	5,453,416	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	430,761	438,851
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	304,940	303,120
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	500,040	496,328
59.	Total	XXX	XXX	5,322,245	5,453,416	3,718,162	3,742,757

DETAILS OF WRITE-INS

5801.	U.S. DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	500,040	496,328
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	500,040	496,328

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