31135201820100100

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

GREAT AMERICAN SECURITY INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 31135 | Employer's ID Number..... 31-1209419

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

Incorporated/Organized..... July 1, 1987 | Commenced Business..... January 1, 1988

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

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	8,487,105	54.2	8,487,105	0	8,487,105	54.2
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	1,584,601	10.1	1,584,601	0	1,584,601	10.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations	1,501,054	9.6	1,501,054	0	1,501,054	9.6
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)	491,020	3.1	491,020	0	491,020	3.1
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	3,580,934	22.9	3,580,934	0	3,580,934	22.9
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	15,644,714	100.0	15,644,714	0	15,644,714	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

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		11,786,397
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,874,313
3.	Accrual of discount		1,379
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		3,552,092
7.	Deduct amortization of premium		47,308
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)		1,092
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		12,063,780
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		12,063,780

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	8,487,105	8,466,753	8,490,044	8,495,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	8,487,105	8,466,753	8,490,044	8,495,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,584,601	1,620,190	1,706,945	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	1,501,054	1,496,715	1,568,199	1,465,000
Industrial and Miscellaneous,	8. United States	0	0	0	0
SVO Identified Funds, Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	491,020	498,451	490,938	500,000
	11. Totals	491,020	498,451	490,938	500,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	12,063,780	12,082,109	12,256,126	11,960,000
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	12,063,780	12,082,109	12,256,126	

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	3,295,590	5,191,515	0	0	0	XXX	8,487,105	70.4	8,407,396	71.3	8,487,105	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	3,295,590	5,191,515	0	0	0	XXX	8,487,105	70.4	8,407,396	71.3	8,487,105	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	1,584,601	0	0	XXX	1,584,601	13.1	1,611,510	13.7	1,584,601	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	1,584,601	0	0	XXX	1,584,601	13.1	1,611,510	13.7	1,584,601	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	818,182	434,549	62,989	0	185,334	XXX	1,501,054	12.4	1,676,500	14.2	1,501,054	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	818,182	434,549	62,989	0	185,334	XXX	1,501,054	12.4	1,676,500	14.2	1,501,054	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	0	491,020	0	0	0	XXX	491,020	4.1	90,991	0.8	0	491,020
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	0	491,020	0	0	0	XXX	491,020	4.1	90,991	0.8	0	491,020
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) 4,113,772	6,117,085	1,647,589	0	185,334	0	12,063,780	100.0	XXX	XXX	11,572,760	491,020
11.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	4,113,772	6,117,085	1,647,589	0	185,334	0	(b) 12,063,780	100.0	XXX	XXX	11,572,760	491,020
11.8 Line 11.7 as a % of Col. 7	34.1	50.7	13.7	0.0	1.5	0.0	100.0	XXX	XXX	XXX	95.9	4.1
12. Total Bonds Prior Year												
12.1 NAIC 1	3,458,738	6,362,245	1,727,808	0	237,606	0	XXX	XXX	11,786,397	100.0	11,786,397	0
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	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	3,458,738	6,362,245	1,727,808	0	237,606	0	XXX	XXX	(b) 11,786,397	100.0	11,786,397	0
12.8 Line 12.7 as a % of Col. 9	29.3	54.0	14.7	0.0	2.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,113,772	5,626,065	1,647,589	0	185,334	0	11,572,760	95.9	11,786,397	100.0	11,572,760	XXX
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	4,113,772	5,626,065	1,647,589	0	185,334	0	11,572,760	95.9	11,786,397	100.0	11,572,760	XXX
13.8 Line 13.7 as a % of Col. 7	35.5	48.6	14.2	0.0	1.6	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	34.1	46.6	13.7	0.0	1.5	0.0	95.9	XXX	XXX	XXX	95.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	491,020	0	0	0	0	491,020	4.1	0	0.0	XXX	491,020
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	0	491,020	0	0	0	0	491,020	4.1	0	0.0	XXX	491,020
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	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	0.0	4.1	0.0	0.0	0.0	0.0	4.1	XXX	XXX	XXX	XXX	4.1

(a) Includes $.....491,020 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	3,295,590	5,191,515	0	0	0	XXX	8,487,105	70.4	8,407,396	71.3	8,487,105	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	3,295,590	5,191,515	0	0	0	XXX	8,487,105	70.4	8,407,396	71.3	8,487,105	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	1,584,601	0	0	XXX	1,584,601	13.1	1,611,510	13.7	1,584,601	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	1,584,601	0	0	XXX	1,584,601	13.1	1,611,510	13.7	1,584,601	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	659,487	0	0	0	0	XXX	659,487	5.5	666,962	5.7	659,487	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	158,695	434,549	62,989	0	185,334	XXX	841,567	7.0	1,009,538	8.6	841,567	0
5.5 Totals	818,182	434,549	62,989	0	185,334	XXX	1,501,054	12.4	1,676,500	14.2	1,501,054	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	90,991	0.8	0	0
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	491,020	0	0	0	XXX	491,020	4.1	0	0.0	0	491,020
6.5 Totals	0	491,020	0	0	0	XXX	491,020	4.1	90,991	0.8	0	491,020
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	3,955,077	5,191,515	1,584,601	0	0	XXX	10,731,193	89.0	XXX	XXX	10,731,193	0
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	158,695	925,569	62,989	0	185,334	XXX	1,332,587	11.0	XXX	XXX	841,567	491,020
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	4,113,772	6,117,085	1,647,589	0	185,334	0	12,063,780	100.0	XXX	XXX	11,572,760	491,020
11.8 Line 11.7 as a % of Col. 7	34.1	50.7	13.7	0.0	1.5	0.0	100.0	XXX	XXX	XXX	95.9	4.1
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	3,302,858	5,862,490	1,611,510	0	0	XXX	XXX	XXX	10,776,858	91.4	10,776,858	0
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	155,880	499,755	116,298	0	237,606	XXX	XXX	XXX	1,009,538	8.6	1,009,538	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	3,458,738	6,362,245	1,727,808	0	237,606	0	XXX	XXX	11,786,397	100.0	11,786,397	0
12.8 Line 12.7 as a % of Col. 9	29.3	54.0	14.7	0.0	2.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	3,955,077	5,191,516	1,584,601	0	0	XXX	10,731,193	89.0	10,776,858	91.4	10,731,193	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	158,695	434,549	62,989	0	185,334	XXX	841,567	7.0	1,009,538	8.6	841,567	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	4,113,772	5,626,065	1,647,589	0	185,334	0	11,572,760	95.9	11,786,397	100.0	11,572,760	XXX
13.8 Line 13.7 as a % of Col. 7	35.5	48.6	14.2	0.0	1.6	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	34.1	46.6	13.7	0.0	1.5	0.0	95.9	XXX	XXX	XXX	95.9	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
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	491,020	0	0	0	XXX	491,020	4.1	0	0.0	XXX	491,020
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	0	491,020	0	0	0	0	491,020	4.1	0	0.0	XXX	491,020
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	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	0.0	4.1	0.0	0.0	0.0	0.0	4.1	XXX	XXX	XXX	XXX	4.1

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,457,118	0	3,457,118	0
2. Cost of cash equivalents acquired	3,864,747	0	3,864,747	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	3,923,500	0	3,923,500	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)	3,398,365	0	3,398,365	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,398,365	0	3,398,365	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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 5A 4	U.S. TREASURY NOTES 2.75 09/15/2021	SD..	..		1	994,063	100.688	1,006,875	1,000,000	994,511	0	448	0	0	2.750	2.963	MS	8,204	0	10/10/2018.	09/15/2021.
912828 F6 2	U.S. TREASURY NOTES 1.50 10/31/2019	SD..	..		1	3,001,992	99.063	2,971,875	3,000,000	3,000,587	0	(699)	0	0	1.500	1.476	AO	7,707	48,150	12/14/2016.	10/31/2019.
912828 L6 5	U.S. TREASURY NOTES 1.375 09/30/2020	SD..	..		1	502,305	98.031	490,156	500,000	502,305	0	0	0	0	1.375	1.279	MS	1,757	6,875	10/14/2015.	09/30/2020.
912828 N6 3	U.S. TREASURY NOTES 1.125 01/15/2019	SD..	..		1	295,184	99.938	294,816	295,000	295,003	0	(66)	0	0	1.125	1.102	JJ	1,533	3,319	03/14/2016.	01/15/2019.
912828 W8 9	U.S. TREASURY NOTES 1.875 03/31/2022	SD..	..		1	1,005,547	98.109	981,094	1,000,000	1,003,691	0	(1,096)	0	0	1.875	1.757	MS	4,791	18,750	04/17/2017.	03/31/2022.
912828 XG 0	U.S. TREASURY NOTES 2.125 06/30/2022	SD..	..		1	301,641	98.813	296,438	300,000	300,857	0	(234)	0	0	2.125	2.040	JD	18	9,563	07/22/2015.	06/30/2022.
912828 Y6 1	U.S. TREASURY NOTES 2.75 07/31/2023	SD..	..		1	2,389,313	101.063	2,425,500	2,400,000	2,390,152	0	839	0	0	2.750	2.846	JJ	27,620	0	07/26/2018.	07/31/2023.
0199999.	U.S. Government - Issuer Obligations					8,490,044	XXX	8,466,753	8,495,000	8,487,105	0	(809)	0	0	XXX	XXX	XXX	51,629	86,656	XXX	XXX
0599999.	Total - U.S. Government					8,490,044	XXX	8,466,753	8,495,000	8,487,105	0	(809)	0	0	XXX	XXX	XXX	51,629	86,656	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.
70914P SK 9	PA ST 1ST SER 5.00 06/01/2024	SD..	..	2	1FE	581,615	110.124	550,620	500,000	536,273	0	(9,991)	0	0	5.000	2.760	JD	2,083	25,000	03/18/2014.	06/01/2024.
93974C C9 9	WA ST REF SER R-2012 A 5.00 07/01/2024	SD..	..	2	1FE	581,380	107.414	537,070	500,000	529,660	0	(11,351)	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					1,706,945	XXX	1,620,190	1,500,000	1,584,601	0	(26,909)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					1,706,945	XXX	1,620,190	1,500,000	1,584,601	0	(26,909)	0	0	XXX	XXX	XXX	21,250	70,000	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																					
49151E YA 5	KY PPTY & BLDGS 5.00 08/01/2019	SD..	..		1FE	718,424	101.672	665,952	655,000	659,487	0	(7,475)	0	0	5.000	3.800	FA	13,646	32,750	11/03/2009.	08/01/2019.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					718,424	XXX	665,952	655,000	659,487	0	(7,475)	0	0	XXX	XXX	XXX	13,646	32,750	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																					
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043		..	2	1FE	183,668	100.705	176,234	175,000	178,813	0	(918)	0	0	3.000	2.414	JD	438	5,250	05/01/2013.	12/01/2043.
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036		..	2	1FE	286,506	104.435	287,196	275,000	287,042	0	479	0	0	3.500	3.809	MS	3,208	9,854	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					849,776	XXX	830,763	810,000	841,567	0	(1,647)	0	0	XXX	XXX	XXX	7,846	27,704	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					1,568,199	XXX	1,496,715	1,465,000	1,501,054	0	(9,122)	0	0	XXX	XXX	XXX	21,492	60,454	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
87974K AS 3	TELOS 2014-5A A2R CLO SNR FLT 04/17/2028		C		1FE	490,938	99.690	498,451	500,000	491,020	0	83	0	0	3.699	4.426	JAJO	3,904	0	12/19/2018.	04/17/2028.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					490,938	XXX	498,451	500,000	491,020	0	83	0	0	XXX	XXX	XXX	3,904	0	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					490,938	XXX	498,451	500,000	491,020	0	83	0	0	XXX	XXX	XXX	3,904	0	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					10,915,412	XXX	10,752,895	10,650,000	10,731,192	0	(35,193)	0	0	XXX	XXX	XXX	86,525	189,406	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					1,340,713	XXX	1,329,214	1,310,000	1,332,587	0	(1,564)	0	0	XXX	XXX	XXX	11,750	27,704	XXX	XXX
8399999.	Grand Total - Bonds					12,256,126	XXX	12,082,109	11,960,000	12,063,780	0	(36,757)	0	0	XXX	XXX	XXX	98,275	217,110	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 5A 4	U.S. TREASURY NOTES 2.75 09/15/2021		10/10/2018	GOLDMAN SACHS		994,063	1,000,000	1,975
912828 Y6 1	U.S. TREASURY NOTES 2.75 07/31/2023		07/26/2018	GOLDMAN SACHS		2,389,313	2,400,000	0
0599999. Total - Bonds - U.S. Government						3,383,375	3,400,000	1,975
Bonds - Industrial and Miscellaneous								
87974K AS 3	TELOS 2014-5A A2R CLO SNR FLT 04/17/2028	C	12/19/2018	AMHERST SECURITIES CORP		490,938	500,000	3,339
3899999. Total - Bonds - Industrial and Miscellaneous						490,938	500,000	3,339
8399997. Total - Bonds - Part 3						3,874,313	3,900,000	5,314
8399999. Total - Bonds						3,874,313	3,900,000	5,314
9999999. Total - Bonds, Preferred and Common Stocks						3,874,313	XXX	5,314

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
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		3,300,000	3,300,000	3,311,859	3,302,858	0	(2,858)	0	(2,858)	0	3,300,000	0	0	0	33,000	09/15/2018.
0599999.	Total - Bonds - U.S. Government					3,300,000	3,300,000	3,311,859	3,302,858	0	(2,858)	0	(2,858)	0	3,300,000	0	0	0	33,000	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043	..	06/01/2018.	Partial Call		25,000	25,000	26,238	25,676	0	(676)	0	(676)	0	25,000	0	0	0	375	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.
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036	..	09/01/2018.	Partial Call		40,000	40,000	41,674	41,682	0	(1,682)	0	(1,682)	0	40,000	0	0	0	908	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					160,000	160,000	167,962	166,324	0	(6,324)	0	(6,324)	0	160,000	0	0	0	3,871	XXX
Bonds - Industrial and Miscellaneous																				
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019	..	12/13/2018.	Make Whole Call		92,092	91,000	90,936	90,991	0	9	0	9	0	91,000	0	0	0	8,019	07/01/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					92,092	91,000	90,936	90,991	0	9	0	9	0	91,000	0	0	0	8,019	XXX
8399997.	Total - Bonds - Part 4					3,552,092	3,551,000	3,570,757	3,560,173	0	(9,173)	0	(9,173)	0	3,551,000	0	0	0	44,890	XXX
8399999.	Total - Bonds					3,552,092	3,551,000	3,570,757	3,560,173	0	(9,173)	0	(9,173)	0	3,551,000	0	0	0	44,890	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,552,092	XXX	3,570,757	3,560,173	0	(9,173)	0	(9,173)	0	3,551,000	0	0	0	44,890	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		0.85	24	0	8,221	XXX
JP Morgan Chase	Indianapolis, Indiana	SD	0.28	189	0	79,424	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	94,923	XXX
0199999. Total - Open Depositories		XXX	XXX	213	0	182,569	XXX
0399999. Total Cash on Deposit		XXX	XXX	213	0	182,569	XXX
0599999. Total Cash		XXX	XXX	213	0	182,569	XXX

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

1. January	188,460	4. April	195,809	7. July	182,902	10. October	190,516
2. February	188,006	5. May	186,111	8. August	182,617	11. November	180,258
3. March	186,130	6. June	183,431	9. September	181,369	12. December	182,569

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		12/14/2018	2.300		3,398,365	0	55,227
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						3,398,365	0	55,227
8899999. Total - Cash Equivalents						3,398,365	0	55,227

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	223,765	226,547
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	128,025	126,800
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	228,705	232,296
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	50,010	49,531
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	305,060	302,141
14.	Illinois IL			0	0	0	0
15.	Indiana IN	ST	PROPERTY AND CASUALTY	0	0	79,424	79,424
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	100,020	99,063
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	319,766	318,885
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	645,498	639,697
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	370,072	366,531
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	6,028,026	6,062,958	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	393,742	396,588
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	276,015	269,801
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	254,410	257,961
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	502,305	490,156
59.	Total	XXX	XXX	6,028,026	6,062,958	3,876,816	3,855,420

DETAILS OF WRITE-INS

5801.	U.S. DEPARTMENT OF LABOR	B	PROPERTY AND CASUALTY	0	0	502,305	490,156
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	502,305	490,156

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK