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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

GREAT AMERICAN SPIRIT INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 33723 Employer's ID Number..... 31-1237970

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

Incorporated/Organized..... April 5, 1988 Commenced Business..... July 26, 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 Magnum

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	10,506,253	60.9	10,506,253	0	10,506,253	60.9
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	3.0	518,667	0	518,667	3.0
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	2,943,577	17.1	2,943,577	0	2,943,577	17.1
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)	999,986	5.8	999,986	0	999,986	5.8
2.2 Unaffiliated non-U.S. securities (including Canada)	298,777	1.7	298,777	0	298,777	1.7
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	1,977,046	11.5	1,977,046	0	1,977,046	11.5
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	17,244,306	100.0	17,244,306	0	17,244,306	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		12,691,125
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,405,461
3.	Accrual of discount		2,157
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		4,805,471
7.	Deduct amortization of premium		27,415
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)		1,404
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		15,267,260
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		15,267,260

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	10,506,253	10,589,867	10,506,888	10,543,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	10,506,253	10,589,867	10,506,888	10,543,000
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	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	2,943,577	2,947,048	2,959,306	2,882,020
Industrial and Miscellaneous,	8. United States	999,986	992,218	999,993	999,993
SVO Identified Funds, Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	298,777	302,920	298,746	300,000
	11. Totals	1,298,762	1,295,138	1,298,739	1,299,993
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	15,267,260	15,364,553	15,308,884	15,225,013
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	15,267,260	15,364,553	15,308,884	

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	3,393,266	7,112,987	0	0	0	XXX	10,506,253	68.8	8,602,536	67.8	10,506,253	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	3,393,266	7,112,987	0	0	0	XXX	10,506,253	68.8	8,602,536	67.8	10,506,253	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	3.4	524,234	4.1	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	3.4	524,234	4.1	518,667	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	272,016	840,371	921,478	518,276	391,436	XXX	2,943,577	19.3	3,447,366	27.2	2,943,577	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	272,016	840,371	921,478	518,276	391,436	XXX	2,943,577	19.3	3,447,366	27.2	2,943,577	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	58,444	1,143,741	96,577	0	0	XXX	1,298,762	8.5	116,988	0.9	298,777	999,986
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	58,444	1,143,741	96,577	0	0	XXX	1,298,762	8.5	116,988	0.9	298,777	999,986
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)3,723,727	9,097,099	1,536,722	518,276	391,436	0	15,267,260	100.0	XXX	XXX	14,267,274	999,986
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	3,723,727	9,097,099	1,536,722	518,276	391,436	0	(b)15,267,260	100.0	XXX	XXX	14,267,274	999,986
11.8 Line 11.7 as a % of Col. 7	24.4	59.6	10.1	3.4	2.6	0.0	100.0	XXX	XXX	XXX	93.5	6.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	4,485,480	5,479,500	1,545,090	619,200	561,854	0	XXX	XXX	12,691,125	100.0	12,691,125	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	4,485,480	5,479,500	1,545,090	619,200	561,854	0	XXX	XXX	(b)12,691,125	100.0	12,691,125	0
12.8 Line 12.7 as a % of Col. 9	35.3	43.2	12.2	4.9	4.4	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	3,665,283	8,252,134	1,440,145	518,276	391,436	0	14,267,274	93.5	12,691,125	100.0	14,267,274	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	3,665,283	8,252,134	1,440,145	518,276	391,436	0	14,267,274	93.5	12,691,125	100.0	14,267,274	XXX
13.8 Line 13.7 as a % of Col. 7	25.7	57.8	10.1	3.6	2.7	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	24.0	54.1	9.4	3.4	2.6	0.0	93.5	XXX	XXX	XXX	93.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	58,444	844,965	96,577	0	0	0	999,986	6.5	0	0.0	XXX	999,986
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	58,444	844,965	96,577	0	0	0	999,986	6.5	0	0.0	XXX	999,986
14.8 Line 14.7 as a % of Col. 7	5.8	84.5	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	5.5	0.6	0.0	0.0	0.0	6.5	XXX	XXX	XXX	XXX	6.5

(a) Includes $.....999,986 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	3,393,266	7,112,987	0	0	0	XXX	10,506,253	68.8	8,602,536	67.8	10,506,253	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	3,393,266	7,112,987	0	0	0	XXX	10,506,253	68.8	8,602,536	67.8	10,506,253	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	3.4	524,234	4.1	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	3.4	524,234	4.1	518,667	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	0	0	502,955	0	0	XXX	502,955	3.3	503,279	4.0	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	272,016	840,371	418,524	518,276	391,436	XXX	2,440,623	16.0	2,944,086	23.2	2,440,623	0
5.5 Totals	272,016	840,371	921,478	518,276	391,436	XXX	2,943,577	19.3	3,447,366	27.2	2,943,577	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	0	298,777	0	0	0	XXX	298,777	2.0	116,988	0.9	298,777	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	58,444	844,965	96,577	0	0	XXX	999,986	6.5	0	0.0	0	999,986
6.5 Totals	58,444	1,143,741	96,577	0	0	XXX	1,298,762	8.5	116,988	0.9	298,777	999,986
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	3,393,266	7,411,763	1,021,621	0	0	XXX	11,826,651	77.5	XXX	XXX	11,826,651	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	330,460	1,685,336	515,101	518,276	391,436	XXX	3,440,608	22.5	XXX	XXX	2,440,623	999,986
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	3,723,727	9,097,099	1,536,722	518,276	391,436	0	15,267,260	100.0	XXX	XXX	14,267,274	999,986
11.8 Line 11.7 as a % of Col. 7	24.4	59.6	10.1	3.4	2.6	0.0	100.0	XXX	XXX	XXX	93.5	6.5
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	4,203,638	4,515,887	1,027,514	0	0	XXX	XXX	XXX	9,747,038	76.8	9,747,038	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	281,842	963,613	517,577	619,200	561,854	XXX	XXX	XXX	2,944,086	23.2	2,944,086	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	4,485,480	5,479,500	1,545,090	619,200	561,854	0	XXX	XXX	12,691,125	100.0	12,691,125	0
12.8 Line 12.7 as a % of Col. 9	35.3	43.2	12.2	4.9	4.4	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	3,393,266	7,411,763	1,021,621	0	0	XXX	11,826,651	77.5	9,747,038	76.8	11,826,651	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	272,016	840,371	418,524	518,276	391,436	XXX	2,440,623	16.0	2,944,086	23.2	2,440,623	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	3,665,283	8,252,134	1,440,145	518,276	391,436	0	14,267,274	93.5	12,691,125	100.0	14,267,274	XXX
13.8 Line 13.7 as a % of Col. 7	25.7	57.8	10.1	3.6	2.7	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	24.0	54.1	9.4	3.4	2.6	0.0	93.5	XXX	XXX	XXX	93.5	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	58,444	844,965	96,577	0	0	XXX	999,986	6.5	0	0.0	XXX	999,986
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	58,444	844,965	96,577	0	0	0	999,986	6.5	0	0.0	XXX	999,986
14.8 Line 14.7 as a % of Col. 7	5.8	84.5	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	5.5	0.6	0.0	0.0	0.0	6.5	XXX	XXX	XXX	XXX	6.5

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	4,182,424	0	4,182,424	0
2. Cost of cash equivalents acquired	5,128,860	0	5,128,860	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	7,468,820	0	7,468,820	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)	1,842,465	0	1,842,465	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,842,465	0	1,842,465	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	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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	3,718,652	101.125	3,792,188	3,750,000	3,720,376	0	1,724	0	0	2.750	2.933	FA	35,040	0	09/18/2018	08/31/2023
912828 5K 2	U.S. TREASURY NOTES 2.875 10/31/2023	SD			1	1,989,844	101.672	2,033,438	2,000,000	1,990,101	0	258	0	0	2.875	2.986	AO	9,848	0	11/13/2018	10/31/2023
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	16,590	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 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019	SD			1	275,107	99.266	272,980	275,000	275,016	0	(36)	0	0	0.875	0.862	JD	112	3,172	06/15/2016	06/15/2019
912828 SD 3	US TREASURY NOTES 1.25 01/31/2019	SD			1	2,119,324	99.891	2,115,683	2,118,000	2,118,054	0	(664)	0	0	1.250	1.218	JJ	11,079	26,475	01/27/2017	01/31/2019
912828 W8 9	U.S. TREASURY NOTES 1.875 03/31/2022	SD			1	502,773	98.109	490,547	500,000	501,845	0	(548)	0	0	1.875	1.757	MS	2,395	9,375	04/17/2017	03/31/2022
912828 Y6 1	U.S. TREASURY NOTES 2.75 07/31/2023	SD			1	398,219	101.063	404,250	400,000	398,359	0	140	0	0	2.750	2.846	JJ	4,603	0	07/26/2018	07/31/2023
0199999. U.S. Government - Issuer Obligations						10,506,888	XXX	10,589,867	10,543,000	10,506,253	0	640	0	0	XXX	XXX	XXX	67,403	62,487	XXX	XXX
0599999. Total - U.S. Government						10,506,888	XXX	10,589,867	10,543,000	10,506,253	0	640	0	0	XXX	XXX	XXX	67,403	62,487	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. 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 & Special 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	155,264	100.827	151,241	150,000	154,094	0	(195)	0	0	2.750	2.547	MN	527	4,382	11/21/2012	11/15/2035
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046			2	1FE	399,764	91.552	365,992	399,764	399,764	0	0	0	0	2.700	2.715	MON	899	10,794	03/11/2016	04/01/2046
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 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	231,363	101.765	228,971	225,000	228,139	0	(653)	0	0	3.500	3.159	JD	656	7,875	08/29/2013	12/01/2044
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	745,764	102.089	732,061	717,081	741,436	0	(5,348)	0	0	4.500	3.649	MON	2,689	32,269	08/08/2013	10/01/2043
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036			2	1FE	281,337	102.273	276,137	270,000	281,632	0	390	0	0	3.500	3.755	MS	3,150	9,679	05/26/2016	09/01/2036
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041			2	1FE	72,854	101.613	71,129	70,000	70,761	0	(320)	0	0	4.000	3.493	AO	700	3,253	09/09/2011	10/01/2041
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046			2	1FE	353,241	102.037	341,824	335,000	349,621	0	(1,125)	0	0	3.500	3.010	MS	3,908	11,725	03/24/2016	03/01/2046
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						2,454,761	XXX	2,381,933	2,382,020	2,440,623	0	(7,251)	0	0	XXX	XXX	XXX	13,077	86,539	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,959,306	XXX	2,947,048	2,882,020	2,943,577	0	(7,576)	0	0	XXX	XXX	XXX	19,744	106,539	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
822582 BZ 4	SHELL INTL FIN 3.50 11/13/2023		C	12	1FE	298,746	100.973	302,920	300,000	298,777	0	31	0	0	3.500	3.592	MN	1,400	0	11/07/2018	11/13/2023
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						298,746	XXX	302,920	300,000	298,777	0	31	0	0	XXX	XXX	XXX	1,400	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035			1	1FE	499,993	99.320	496,593	499,993	499,991	0	(2)	0	0	3.356	2.952	MON	326	7,560	06/15/2018	06/25/2035
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						999,993	XXX	992,218	999,993	999,986	0	(8)	0	0	XXX	XXX	XXX	837	19,881	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,298,739	XXX	1,295,138	1,299,993	1,298,762	0	23	0	0	XXX	XXX	XXX	2,237	19,881	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					11,854,129	XXX	11,990,402	11,843,000	11,826,651	0	(5,221)	0	0	XXX	XXX	XXX	82,137	102,487	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					3,454,755	XXX	3,374,152	3,382,013	3,440,608	0	(7,259)	0	0	XXX	XXX	XXX	13,914	106,420	XXX	XXX
8399999.	Grand Total - Bonds					15,308,884	XXX	15,364,553	15,225,013	15,267,260	0	(12,480)	0	0	XXX	XXX	XXX	96,051	208,907	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		3,718,652	3,750,000	5,413
912828 5K 2	U.S. TREASURY NOTES 2.875 10/31/2023		11/13/2018	GOLDMAN SACHS		1,989,844	2,000,000	2,224
912828 Y6 1	U.S. TREASURY NOTES 2.75 07/31/2023		07/26/2018	GOLDMAN SACHS		398,219	400,000	0
0599999. Total - Bonds - U.S. Government						6,106,715	6,150,000	7,636
Bonds - Industrial and Miscellaneous								
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035		06/15/2018	JP MORGAN SECURITIES INC		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
822582 BZ 4	SHELL INTL FIN 3.50 11/13/2023	C	11/07/2018	BARCLAYS CAPITAL		298,746	300,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						1,298,746	1,300,000	0
8399997. Total - Bonds - Part 3						7,405,461	7,450,000	7,636
8399999. Total - Bonds						7,405,461	7,450,000	7,636
9999999. Total - Bonds, Preferred and Common Stocks						7,405,461	XXX	7,636

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		4,200,000	4,200,000	4,215,094	4,203,638	0	(3,638)	0	(3,638)	0	4,200,000	0	0	0	42,000	09/15/2018.
0599999.	Total - Bonds - U.S. Government					4,200,000	4,200,000	4,215,094	4,203,638	0	(3,638)	0	(3,638)	0	4,200,000	0	0	0	42,000	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		50,000	50,000	51,755	51,438	0	(1,464)	0	(1,464)	0	50,000	0	0	0	605	11/15/2035.
60416Q GH 1	MN HSG FIN AGY B 2.70 04/01/2046	..	12/01/2018.	MBS Paydown		48,448	48,448	48,448	48,448	0	0	0	0	0	48,448	0	0	0	805	04/01/2046.
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 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2018.	Partial Call		70,000	70,000	71,980	71,180	0	(1,180)	0	(1,180)	0	70,000	0	0	0	1,838	12/01/2044.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2018.	MBS Paydown		61,569	61,569	64,031	63,948	0	(395)	0	(395)	0	61,569	0	0	0	1,490	10/01/2043.
67756Q RT 6	OH HSG FIN AGY I 3.50 09/01/2036	..	09/01/2018.	Partial Call		40,000	40,000	41,680	41,666	0	(1,666)	0	(1,666)	0	40,000	0	0	0	909	09/01/2036.
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041	..	12/31/2018.	Partial Call		75,000	75,000	78,058	76,158	0	(1,158)	0	(1,158)	0	75,000	0	0	0	1,802	10/01/2041.
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					487,060	487,060	501,806	498,172	0	(9,153)	0	(9,153)	0	487,060	0	0	0	10,453	XXX
Bonds - Industrial and Miscellaneous																				
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019	..	12/13/2018.	Make Whole Call		118,404	117,000	116,918	116,988	0	12	0	12	0	117,000	0	0	0	10,310	07/01/2019.
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035	..	12/25/2018.	MBS Paydown		7	7	7	0	0	(0)	0	(0)	0	7	0	0	0	0	06/25/2035.
3899999.	Total - Bonds - Industrial and Miscellaneous					118,411	117,007	116,925	116,988	0	12	0	12	0	117,007	0	0	0	10,311	XXX
8399997.	Total - Bonds - Part 4					4,805,471	4,804,067	4,833,825	4,818,798	0	(12,779)	0	(12,779)	0	4,804,067	0	0	0	62,764	XXX
8399999.	Total - Bonds					4,805,471	4,804,067	4,833,825	4,818,798	0	(12,779)	0	(12,779)	0	4,804,067	0	0	0	62,764	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,805,471	XXX	4,833,825	4,818,798	0	(12,779)	0	(12,779)	0	4,804,067	0	0	0	62,764	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	30	0	5,084	XXX
JP Morgan Chase	Indianapolis, Indiana	SD	0.28	191	0	80,364	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	49,134	XXX
0199999. Total - Open Depositories		XXX	XXX	221	0	134,581	XXX
0399999. Total Cash on Deposit		XXX	XXX	221	0	134,581	XXX
0599999. Total Cash		XXX	XXX	221	0	134,581	XXX

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

1. January	155,022	4. April	141,004	7. July	149,903	10. October	135,284
2. February	142,828	5. May	140,525	8. August	137,565	11. November	134,555
3. March	140,974	6. June	138,589	9. September	136,227	12. December	134,581

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		12/31/2018	2.300		1,842,465	0	53,905
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1,842,465	0	53,905
8899999. Total - Cash Equivalents						1,842,465	0	53,905

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	171,160	175,725
5.	California CA	B	PROPERTY AND CASUALTY	0	0	125,461	122,637
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	108,053	108,307
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	60,212	64,324
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	326,200	318,855
14.	Illinois IL			0	0	0	0
15.	Indiana IN	ST	PROPERTY AND CASUALTY	0	0	80,364	80,364
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	150,204	148,117
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	314,558	328,513
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	671,477	669,079
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	362,047	358,962
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	5,602,641	5,716,832	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	387,187	433,169
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	133,026	131,753
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	229,006	228,750
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	5,602,641	5,716,832	3,621,259	3,658,711

DETAILS OF WRITE-INS

5801.	U.S. DEPT 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