* 3 9 8 9 6 2 0 1 8 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

GREAT AMERICAN CASUALTY INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 39896 | Employer's ID Number..... 61-0983091

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

Incorporated/Organized..... February 17, 1981 | Commenced Business..... March 3, 1983

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 .. .. 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.

(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

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	355,021	3.0	355,021	0	355,021	3.0
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	4.4	518,667	0	518,667	4.4
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	2,236,335	19.0	2,236,335	0	2,236,335	19.0
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.0	0	0	0	0.0
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	0	0.0	0	0	0	0.0
1.523 All other	70,488	0.6	70,488	0	70,488	0.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	3,309,116	28.1	3,309,116	0	3,309,116	28.1
2.2 Unaffiliated non-U.S. securities (including Canada)	500,000	4.3	500,000	0	500,000	4.3
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	4,769,670	40.6	4,769,670	0	4,769,670	40.6
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	11,759,297	100.0	11,759,297	0	11,759,297	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		6,162,713
2. Cost of bonds and stocks acquired, Part 3, Column 7		2,499,282
3. Accrual of discount		1,079
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		1,644,272
7. Deduct amortization of premium		29,175
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	0	
8.2 Part 2, Section 1, Column 19	0	
8.3 Part 2, Section 2, Column 16	0	
8.4 Part 4, Column 15	0	0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14	0	
9.2 Part 2, Section 1, Column 17	0	
9.3 Part 2, Section 2, Column 14	0	
9.4 Part 4, Column 13	0	0
10. Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,989,627
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)		6,989,627

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	355,021	352,393	355,139	355,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	355,021	352,393	355,139	355,000
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	2,236,335	2,205,453	2,264,013	2,160,174
Industrial and Miscellaneous,	8. United States	3,379,604	3,365,424	3,378,623	3,382,089
SVO Identified Funds, Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	500,000	500,000	500,000	500,000
	11. Totals	3,879,604	3,865,424	3,878,623	3,882,089
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	6,989,627	6,955,770	7,041,726	6,897,264
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	6,989,627	6,955,770	7,041,726	

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	355,021	0	0	0	0	XXX	355,021	5.1	355,068	5.8	355,021	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	355,021	0	0	0	0	XXX	355,021	5.1	355,068	5.8	355,021	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	7.4	524,234	8.5	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	7.4	524,234	8.5	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	300,982	836,814	305,159	162,145	631,235	XXX	2,236,335	32.0	3,061,939	49.7	2,236,335	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	300,982	836,814	305,159	162,145	631,235	XXX	2,236,335	32.0	3,061,939	49.7	2,236,335	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	319,012	2,520,888	884,113	155,591	0	XXX	3,879,604	55.5	2,221,471	36.0	998,239	2,881,365
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	319,012	2,520,888	884,113	155,591	0	XXX	3,879,604	55.5	2,221,471	36.0	998,239	2,881,365
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) 975,015	3,357,702	1,707,939	317,736	631,235	0	6,989,627	100.0	XXX	XXX	4,108,262	2,881,365
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	975,015	3,357,702	1,707,939	317,736	631,235	0	(b) 6,989,627	100.0	XXX	XXX	4,108,262	2,881,365
11.8 Line 11.7 as a % of Col. 7	13.9	48.0	24.4	4.5	9.0	0.0	100.0	XXX	XXX	XXX	58.8	41.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,144,854	2,788,270	979,960	244,091	1,005,537	0	XXX	XXX	6,162,713	100.0	4,938,951	1,223,762
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	1,144,854	2,788,270	979,960	244,091	1,005,537	0	XXX	XXX	(b) 6,162,713	100.0	4,938,951	1,223,762
12.8 Line 12.7 as a % of Col. 9	18.6	45.2	15.9	4.0	16.3	0.0	XXX	XXX	100.0	XXX	80.1	19.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	656,003	1,835,052	823,825	162,145	631,235	0	4,108,262	58.8	4,938,951	80.1	4,108,262	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	656,003	1,835,052	823,825	162,145	631,235	0	4,108,262	58.8	4,938,951	80.1	4,108,262	XXX
13.8 Line 13.7 as a % of Col. 7	16.0	44.7	20.1	3.9	15.4	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	9.4	26.3	11.8	2.3	9.0	0.0	58.8	XXX	XXX	XXX	58.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	319,012	1,522,650	884,113	155,591	0	0	2,881,365	41.2	1,223,762	19.9	XXX	2,881,365
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	319,012	1,522,650	884,113	155,591	0	0	2,881,365	41.2	1,223,762	19.9	XXX	2,881,365
14.8 Line 14.7 as a % of Col. 7	11.1	52.8	30.7	5.4	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	4.6	21.8	12.6	2.2	0.0	0.0	41.2	XXX	XXX	XXX	XXX	41.2

(a) Includes $.....2,881,365 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	355,021	0	0	0	0	XXX	355,021	5.1	355,068	5.8	355,021	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	355,021	0	0	0	0	XXX	355,021	5.1	355,068	5.8	355,021	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	7.4	524,234	8.5	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	7.4	524,234	8.5	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	0	0	0	XXX	0	0.0	0	0.0	0	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	300,982	836,814	305,159	162,145	631,235	XXX	2,236,335	32.0	3,061,939	49.7	2,236,335	0
5.5 Totals	300,982	836,814	305,159	162,145	631,235	XXX	2,236,335	32.0	3,061,939	49.7	2,236,335	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	0	998,239	0	0	0	XXX	998,239	14.3	997,709	16.2	998,239	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	36,189	34,299	0	0	0	XXX	70,488	1.0	382,434	6.2	0	70,488
6.4 Other Loan-Backed and Structured Securities	282,823	1,488,351	884,113	155,591	0	XXX	2,810,877	40.2	841,328	13.7	0	2,810,877
6.5 Totals	319,012	2,520,888	884,113	155,591	0	XXX	3,879,604	55.5	2,221,471	36.0	998,239	2,881,365
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	355,021	998,239	518,667	0	0	XXX	1,871,927	26.8	XXX	XXX	1,871,927	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	36,189	34,299	0	0	0	XXX	70,488	1.0	XXX	XXX	0	70,488
11.4 Other Loan-Backed and Structured Securities	583,805	2,325,165	1,189,272	317,736	631,235	XXX	5,047,212	72.2	XXX	XXX	2,236,335	2,810,877
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	975,015	3,357,702	1,707,939	317,736	631,235	0	6,989,627	100.0	XXX	XXX	4,108,262	2,881,365
11.8 Line 11.7 as a % of Col. 7	13.9	48.0	24.4	4.5	9.0	0.0	100.0	XXX	XXX	XXX	58.8	41.2
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	0	1,352,777	524,234	0	0	XXX	XXX	XXX	1,877,011	30.5	1,877,011	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	301,256	81,178	0	0	0	XXX	XXX	XXX	382,434	6.2	0	382,434
12.4 Other Loan-Backed and Structured Securities	843,598	1,354,315	455,726	244,091	1,005,537	XXX	XXX	XXX	3,903,267	63.3	3,061,939	841,328
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	1,144,854	2,788,270	979,960	244,091	1,005,537	0	XXX	XXX	6,162,713	100.0	4,938,951	1,223,762
12.8 Line 12.7 as a % of Col. 9	18.6	45.2	15.9	4.0	16.3	0.0	XXX	XXX	100.0	XXX	80.1	19.9
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	355,021	998,239	518,667	0	0	XXX	1,871,927	26.8	1,877,011	30.5	1,871,927	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	300,982	836,814	305,159	162,145	631,235	XXX	2,236,335	32.0	3,061,939	49.7	2,236,335	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	656,003	1,835,052	823,825	162,145	631,235	0	4,108,262	58.8	4,938,951	80.1	4,108,262	XXX
13.8 Line 13.7 as a % of Col. 7	16.0	44.7	20.1	3.9	15.4	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	9.4	26.3	11.8	2.3	9.0	0.0	58.8	XXX	XXX	XXX	58.8	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	36,189	34,299	0	0	0	XXX	70,488	1.0	382,434	6.2	XXX	70,488
14.4 Other Loan-Backed and Structured Securities	282,823	1,488,351	884,113	155,591	0	XXX	2,810,877	40.2	841,328	13.7	XXX	2,810,877
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	319,012	1,522,650	884,113	155,591	0	0	2,881,365	41.2	1,223,762	19.9	XXX	2,881,365
14.8 Line 14.7 as a % of Col. 7	11.1	52.8	30.7	5.4	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	4.6	21.8	12.6	2.2	0.0	0.0	41.2	XXX	XXX	XXX	XXX	41.2

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	4,867,869	0	4,867,869	0
2. Cost of cash equivalents acquired	1,907,165	0	1,907,165	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	2,011,200	0	2,011,200	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)	4,763,834	0	4,763,834	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,763,834	0	4,763,834	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 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019	SD			1	355,139	99.266	352,393	355,000	355,021	0	(47)	0	0	0.875	0.862	JD	145	3,106	06/15/2016	06/15/2019
0199999. U.S. Government - Issuer Obligations						355,139	XXX	352,393	355,000	355,021	0	(47)	0	0	XXX	XXX	XXX	145	3,106	XXX	XXX
0599999. Total - U.S. Government						355,139	XXX	352,393	355,000	355,021	0	(47)	0	0	XXX	XXX	XXX	145	3,106	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 - Other Loan-Backed and Structured Securities																					
34074M HX 2	FL HSG FIN C 4.50 01/01/2030			2	1FE	102,058	102.817	97,676	95,000	97,067	0	(777)	0	0	4.500	3.582	JJ	2,138	4,275	10/19/2011	01/01/2030
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034			2	1FE	215,174	99.723	214,578	215,174	215,175	0	0	0	0	3.050	3.069	MON	547	6,563	06/24/2015	12/01/2034
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043			2	1FE	188,915	100.705	181,269	180,000	183,922	0	(944)	0	0	3.000	2.414	JD	450	5,400	05/01/2013	12/01/2043
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	241,646	101.765	239,148	235,000	238,279	0	(682)	0	0	3.500	3.159	JD	685	8,225	08/29/2013	12/01/2044
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027			2	1FE	125,059	101.698	122,038	120,000	122,031	0	(572)	0	0	5.000	4.452	JD	500	6,000	10/14/2011	12/01/2027
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046			2	1FE	403,248	101.848	387,022	380,000	401,839	0	(209)	0	0	3.500	3.421	MS	4,433	13,583	03/16/2016	03/01/2046
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036			2	1FE	307,343	104.435	308,083	295,000	307,918	0	514	0	0	3.500	3.809	MS	3,442	10,587	05/26/2016	09/01/2036
76221R UK 7	RI HSG & MTG 66-A1 4.00 04/01/2033			2	1FE	327,329	102.890	313,815	305,000	320,484	0	(987)	0	0	4.000	3.444	AO	3,050	12,345	07/08/2015	04/01/2033
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						2,264,013	XXX	2,205,453	2,160,174	2,236,335	0	(4,779)	0	0	XXX	XXX	XXX	19,153	78,703	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,264,013	XXX	2,205,453	2,160,174	2,236,335	0	(4,779)	0	0	XXX	XXX	XXX	19,153	78,703	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022	SD		12	1FE	997,280	97.953	979,526	1,000,000	998,239	0	529	0	0	2.250	2.308	MS	7,375	22,500	02/28/2017	03/03/2022
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						997,280	XXX	979,526	1,000,000	998,239	0	529	0	0	XXX	XXX	XXX	7,375	22,500	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44			1	1FM	70,563	100.336	70,822	70,585	70,488	0	221	0	0	3.998	4.011	MON	235	2,822	08/10/2011	03/15/2044
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						70,563	XXX	70,822	70,585	70,488	0	221	0	0	XXX	XXX	XXX	235	2,822	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033			1	1FE	499,893	101.228	506,140	500,000	499,906	0	14	0	0	3.570	3.601	MON	843	13,140	03/12/2018	03/14/2033
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030			1	1FE	179,210	100.223	179,610	179,210	179,210	0	0	0	0	3.555	3.582	MON	301	5,556	04/25/2013	06/17/2030
78449P AB 5	SMB 2018-A A2A ABS SNR 3.50 02/15/2036			1	1FE	499,909	100.717	503,585	500,000	499,922	0	14	0	0	3.500	3.529	MON	778	12,833	03/14/2018	02/15/2036
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
83404R AB 4	SOFI 2018-B A2FX ABS SNR 3.34 08/26/2047			1	1FE	499,481	99.710	498,550	500,000	499,553	0	72	0	0	3.340	3.385	MON	278	12,943	03/13/2018	08/25/2047
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026			1	1FE	132,289	99.450	131,567	132,295	132,291	0	4	0	0	2.140	2.153	MON	47	2,831	09/15/2017	09/25/2026
92917W AN 8	VOYA 2018-4A A2B CLO SNR 4.49 01/15/2032		C		1FE	500,000	100.000	500,000	500,000	500,000	0	0	0	0	4.490	4.514	JAJO	0	0	12/17/2018	01/15/2032
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,810,781	XXX	2,815,077	2,811,504	2,810,877	0	98	0	0	XXX	XXX	XXX	2,758	59,623	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,878,623	XXX	3,865,424	3,882,089	3,879,604	0	849	0	0	XXX	XXX	XXX	10,368	84,945	XXX	XXX
Totals																					

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
7799999. Total - Issuer Obligations						1,896,369	XXX	1,864,419	1,855,000	1,871,927	0	(5,085)	0	0	XXX	XXX	XXX	14,187	45,606	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						70,563	XXX	70,822	70,585	70,488	0	221	0	0	XXX	XXX	XXX	235	2,822	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						5,074,794	XXX	5,020,530	4,971,679	5,047,212	0	(4,681)	0	0	XXX	XXX	XXX	21,911	138,326	XXX	XXX
8399999. Grand Total - Bonds						7,041,726	XXX	6,955,770	6,897,264	6,989,627	0	(9,545)	0	0	XXX	XXX	XXX	36,333	186,754	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 - Industrial and Miscellaneous								
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033		03/12/2018	CITIGROUP		499,893	500,000	0
78449P AB 5	SMB 2018-A A2A ABS SNR 3.50 02/15/2036		03/14/2018	BARCLAYS CAPITAL		499,909	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
83404R AB 4	SOFI 2018-B A2FX ABS SNR 3.34 08/26/2047		03/13/2018	BANC OF AMERICA SECURITIES		499,481	500,000	0
92917W AN 8	VOYA 2018-4A A2B CLO SNR 4.49 01/15/2032	C	12/17/2018	MORGAN STANLEY		500,000	500,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						2,499,282	2,500,000	0
8399997. Total - Bonds - Part 3						2,499,282	2,500,000	0
8399999. Total - Bonds						2,499,282	2,500,000	0
9999999. Total - Bonds, Preferred and Common Stocks						2,499,282	XXX	0

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
34074M HX 2	FL HSG FIN C 4.50 01/01/2030	..	07/01/2018.	Partial Call		60,000	60,000	64,457	61,796	0	(1,796)	0	(1,796)	0	60,000	0	0	0	2,025	01/01/2030.
60535Q LZ 1	MISSISSIPPI HOME CORP 3.05 12/01/2034	..	12/01/2018.	MBS Paydown		72,043	72,043	72,043	72,043	0	0	0	0	0	72,043	0	0	0	1,167	12/01/2034.
61212R 3Q 7	MT BRD HSG A-2 AMT 3.00 12/01/2043	..	06/01/2018.	Partial Call		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		30,000	30,000	31,486	30,811	0	(811)	0	(811)	0	30,000	0	0	0	900	12/01/2043.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2018.	Partial Call		75,000	75,000	77,121	76,264	0	(1,264)	0	(1,264)	0	75,000	0	0	0	1,925	12/01/2044.
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027	..	12/01/2018.	Sinking Fund Redemption		50,000	50,000	52,108	50,982	0	(736)	0	(736)	0	50,000	0	0	0	1,875	12/01/2027.
647200 4R 2	NEW MEXICO ST MTGE A-2 3.50 03/01/2046	..	12/01/2018.	Partial Call		60,000	60,000	63,671	63,481	0	(3,481)	0	(3,481)	0	60,000	0	0	0	1,511	03/01/2046.
647200 WN 0	NM MTG FIN 5.70 07/01/2039	..	01/01/2018.	Call		225,000	225,000	237,375	225,000	0	0	0	0	0	225,000	0	0	0	6,413	07/01/2039.
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036	..	09/01/2018.	Partial Call		50,000	50,000	52,092	52,102	0	(2,102)	0	(2,102)	0	50,000	0	0	0	1,182	09/01/2036.
76221R UK 7	RI HSG & MTG 66-A1 4.00 04/01/2033	..	10/01/2018.	Partial Call		90,000	90,000	96,589	94,860	0	(4,860)	0	(4,860)	0	90,000	0	0	0	2,421	04/01/2033.
97689Q DD 5	WI HSG & ECON AMT A 3.50 03/01/2046	..	09/01/2018.	Partial Call		65,000	65,000	68,539	68,055	0	(3,055)	0	(3,055)	0	65,000	0	0	0	1,750	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					802,043	802,043	841,720	821,071	0	(18,782)	0	(18,782)	0	802,043	0	0	0	21,543	XXX
Bonds - Industrial and Miscellaneous																				
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030	..	12/15/2018.	MBS Paydown		247,804	247,804	247,804	247,804	0	0	0	0	0	247,804	0	0	0	3,883	06/17/2030.
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026	..	12/25/2018.	MBS Paydown		282,036	282,036	282,024	282,025	0	9	0	9	0	282,036	0	0	0	2,961	09/25/2026.
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44	..	12/15/2018.	MBS Paydown		312,389	312,389	312,291	311,948	0	222	0	222	0	312,389	0	0	0	4,294	03/15/2044.
3899999.	Total - Bonds - Industrial and Miscellaneous					842,229	842,229	842,119	841,777	0	231	0	231	0	842,229	0	0	0	11,138	XXX
8399997.	Total - Bonds - Part 4					1,644,272	1,644,272	1,683,839	1,662,848	0	(18,551)	0	(18,551)	0	1,644,272	0	0	0	32,681	XXX
8399999.	Total - Bonds					1,644,272	1,644,272	1,683,839	1,662,848	0	(18,551)	0	(18,551)	0	1,644,272	0	0	0	32,681	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,644,272	XXX	1,683,839	1,662,848	0	(18,551)	0	(18,551)	0	1,644,272	0	0	0	32,681	XXX

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.85	35	0	5,060	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	776	XXX
0199999. Total - Open Depositories		XXX	XXX	35	0	5,836	XXX
0399999. Total Cash on Deposit		XXX	XXX	35	0	5,836	XXX
0599999. Total Cash		XXX	XXX	35	0	5,836	XXX

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

1. January	8,008	4. April	7,610	7. July	6,988	10. October	6,207
2. February	8,029	5. May	7,644	8. August	6,519	11. November	5,827
3. March	7,568	6. June	7,264	9. September	6,579	12. December	5,836

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		12/26/2018	2.300		4,763,834	0	72,670
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						4,763,834	0	72,670
8899999. Total - Cash Equivalents						4,763,834	0	72,670

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	221,989	227,910
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	1,278,392	1,258,455	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,278,392	1,258,455	221,989	227,910

DETAILS OF WRITE-INS

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

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK