



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

GREAT AMERICAN ASSURANCE COMPANY

NAIC Group Code.....	0084, 0084	NAIC Company Code.....	26344	Employer's ID Number.....	15-6020948
(Current Period) (Prior Period)					
Organized under the Laws of OH	State of Domicile or Port of Entry OH			Country of Domicile US	
Incorporated/Organized.....	March 23, 1905	Commenced Business.....		March 23, 1905	
Statutory Home Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)	
Mail Address	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)			513-369-5000 (Area Code) (Telephone Number)	
Internet Web Site Address	www.greatamericaninsurancegroup.com				
Statutory Statement Contact	Robert James Schwartz (Name)			513-369-5092 (Area Code) (Telephone Number) (Extension)	
	BSchwartz@gaig.com (E-Mail Address)			513-369-3873 (Fax Number)	

OFFICERS

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

OTHER

Ronald James Brichler	Executive Vice President	Anthony Joseph Mercurio #	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President	David Lawrence Thompson Jr. #	Executive Vice President
Aaron Beasy Latto	Senior Vice President	James Louis Muething #	Senior Vice President
Bruce Robert Smith 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 Lawrence Thompson Jr. #	David John Witzgall		

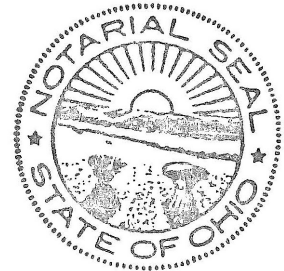
State of..... Ohio
County of..... Hamilton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me
This 12th day of February 2020

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



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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	7,310,494	38.4	7,310,494	0	7,310,494	38.4
1.02 All Other Governments.....	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	512,942	2.7	512,942	0	512,942	2.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	758,907	4.0	758,907	0	758,907	4.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	4,898,473	25.7	4,898,473	0	4,898,473	25.7
1.06 Industrial and Miscellaneous.....	2,413,032	12.7	2,413,032	0	2,413,032	12.7
1.07 Hybrid Securities.....	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds.....	15,893,847	83.5	15,893,847	0	15,893,847	83.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	0	0.0	0	0	0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	0	0	0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	33,570	0.2	33,570	0	33,570	0.2
6.02 Cash Equivalents (Schedule E, Part 2).....	3,028,319	15.9	3,028,319	0	3,028,319	15.9
6.03 Short-Term Investments (Schedule DA).....	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	3,061,889	16.1	3,061,889	0	3,061,889	16.1
7. Contract Loans.....	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB).....	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA).....	81,864	0.4	81,864	0	81,864	0.4
10. Receivables for Securities.....	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	19,037,599	100.0	19,037,599	0	19,037,599	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		93,840
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		11,976
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		81,864
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		81,864

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		13,403,059
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		5,712,430
3.	Accrual of discount.....		7,434
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		0
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,189,053
7.	Deduct amortization of premium.....		40,023
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 5Q, Line 2.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		15,893,847
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		15,893,847

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	7,310,494	7,559,133	7,301,191	7,350,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	7,310,494	7,559,133	7,301,191	7,350,000
	5. Totals.....	512,942	530,975	543,950	500,000
U.S. States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	758,907	771,255	849,900	750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	7. Totals.....	4,898,473	4,984,227	4,917,617	4,727,586
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	8. United States.....	1,412,962	1,425,348	1,412,866	1,417,034
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	9. Canada.....	0	0	0	0
	10. Other Countries.....	1,000,070	1,000,912	1,000,000	1,000,000
	11. Totals.....	2,413,032	2,426,260	2,412,866	2,417,034
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	15,893,847	16,271,850	16,025,524	15,744,620
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
	18. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
	24. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	15,893,847	16,271,850	16,025,524	

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

SIOIS	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.....	.0	7,310,494	.0	.0	.0	.XXX.	7,310,494	.46.0	7,644,223	.57.0	7,310,494	.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.....	.0	7,310,494	.0	.0	.0	.XXX.	7,310,494	.46.0	7,644,223	.57.0	7,310,494	.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	512,942	.0	.0	.0	.XXX.	512,942	.3.2	518,667	.3.9	512,942	.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	512,942	.0	.0	.0	.XXX.	512,942	.3.2	518,667	.3.9	512,942	.0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.1 NAIC 1.....	758,907	.0	.0	.0	.0	.XXX.	758,907	.4.8	770,466	.5.7	758,907	.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.....	758,907	.0	.0	.0	.0	.XXX.	758,907	.4.8	770,466	.5.7	758,907	.0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 NAIC 1.....	88,461	815,218	3,482,474	276,796	235,524	.XXX.	4,898,473	.30.8	2,990,918	.22.3	4,898,473	.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.....	88,461	815,218	3,482,474	276,796	235,524	.XXX.	4,898,473	.30.8	2,990,918	.22.3	4,898,473	.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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	117,167	1,846,517	27,302	0	0	XXX	1,990,987	12.5	1,056,737	7.9	499,570	1,491,416
6.2 NAIC 2.....	0	422,045	0	0	0	XXX	422,045	2.7	422,048	3.1	422,045	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.....	117,167	2,268,562	27,302	0	0	XXX	2,413,032	15.2	1,478,786	11.0	921,616	1,491,416
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. Unaffiliated Bank Loans												
10.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....964,535	10,485,171	3,509,777	276,796	235,524	0	15,471,801	97.3	XXX	XXX	13,980,386	1,491,416
11.2 NAIC 2.....	(d).....0	422,045	0	0	0	0	422,045	2.7	XXX	XXX	422,045	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.....	964,535	10,907,216	3,509,777	276,796	235,524	0	(b).....15,893,847	100.0	XXX	XXX	14,402,431	1,491,416
11.8 Line 11.7 as a % of Col. 7.....	6.1	68.6	22.1	1.7	1.5	0.0	100.0	XXX	XXX	XXX	90.6	9.4
12. Total Bonds Prior Year												
12.1 NAIC 1.....	2,925,304	7,554,732	1,372,660	725,687	402,628	0	XXX	XXX	12,981,011	96.9	11,924,274	1,056,737
12.2 NAIC 2.....	0	422,048	0	0	0	0	XXX	XXX	422,048	3.1	422,048	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.....	2,925,304	7,976,780	1,372,660	725,687	402,628	0	XXX	XXX	(b).....13,403,059	100.0	12,346,322	1,056,737
12.8 Line 12.7 as a % of Col. 9.....	21.8	59.5	10.2	5.4	3.0	0.0	XXX	XXX	100.0	XXX	92.1	7.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	847,368	9,138,224	3,482,474	276,796	235,524	0	13,980,386	88.0	11,924,274	89.0	13,980,386	XXX
13.2 NAIC 2.....	0	422,045	0	0	0	0	422,045	2.7	422,048	3.1	422,045	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.....	847,368	9,560,269	3,482,474	276,796	235,524	0	14,402,431	90.6	12,346,322	92.1	14,402,431	XXX
13.8 Line 13.7 as a % of Col. 7.....	5.9	66.4	24.2	1.9	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.3	60.2	21.9	1.7	1.5	0.0	90.6	XXX	XXX	XXX	90.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	117,167	1,346,947	27,302	0	0	0	1,491,416	9.4	1,056,737	7.9	XXX	1,491,416
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.....	117,167	1,346,947	27,302	0	0	0	1,491,416	9.4	1,056,737	7.9	XXX	1,491,416
14.8 Line 14.7 as a % of Col. 7.....	7.9	90.3	1.8	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.....	0.7	8.5	0.2	0.0	0.0	0.0	9.4	XXX	XXX	XXX	XXX	9.4

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(a) Includes \$.....1,491,416 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current 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.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 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 11.08	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												
1.01	Issuer Obligations.....	.0	7,310,494	.0	.0	.0	.XXX.	7,310,494	46.0	7,644,223	57.0	7,310,494	.0
1.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.05	Totals.....	.0	7,310,494	.0	.0	.0	.XXX.	7,310,494	46.0	7,644,223	57.0	7,310,494	.0
2.	All Other Governments												
2.01	Issuer Obligations.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
2.05	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	.0	512,942	.0	.0	.0	.XXX.	512,942	3.2	518,667	3.9	512,942	.0
3.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.05	Totals.....	.0	512,942	.0	.0	.0	.XXX.	512,942	3.2	518,667	3.9	512,942	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	758,907	.0	.0	.0	.0	.XXX.	758,907	4.8	770,466	5.7	758,907	.0
4.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
4.05	Totals.....	758,907	.0	.0	.0	.0	.XXX.	758,907	4.8	770,466	5.7	758,907	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	.0	.0	502,635	.0	.0	.XXX.	502,635	3.2	502,955	3.8	502,635	.0
5.02	Residential Mortgage-Backed Securities.....	88,461	540,558	235,492	113,733	18,530	.XXX.	996,774	6.3	.0	.0.0	996,774	.0
5.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
5.04	Other Loan-Backed and Structured Securities.....	.0	274,660	2,744,347	163,062	216,994	.XXX.	3,399,064	21.4	2,487,963	18.6	3,399,064	.0
5.05	Totals.....	88,461	815,218	3,482,474	276,796	235,524	.XXX.	4,898,473	30.8	2,990,918	22.3	4,898,473	.0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	.0	921,616	.0	.0	.0	.XXX.	921,616	5.8	478,742	3.6	921,616	.0
6.02	Residential Mortgage-Backed Securities.....	55,047	436,299	.0	.0	.0	.XXX.	491,346	3.1	.0	.0.0	.0	491,346
6.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
6.04	Other Loan-Backed and Structured Securities.....	62,120	910,648	27,302	.0	.0	.XXX.	1,000,070	6.3	1,000,043	7.5	.0	1,000,070
6.05	Totals.....	117,167	2,268,562	27,302	.0	.0	.XXX.	2,413,032	15.2	1,478,786	11.0	921,616	1,491,416
7.	Hybrid Securities												
7.01	Issuer Obligations.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
7.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
7.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
7.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
7.05	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.05	Affiliated Bank Loans - Issued.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.06	Affiliated Bank Loans - Acquired.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
8.07	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0

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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

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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 11.08	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												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	758,907	8,745,051	502,635	0	0	XXX	10,006,593	63.0	XXX	XXX	10,006,593	0
11.02 Residential Mortgage-Backed Securities.....	143,508	976,857	235,492	113,733	18,530	XXX	1,488,120	9.4	XXX	XXX	996,774	491,346
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities.....	62,120	1,185,308	2,771,650	163,062	216,994	XXX	4,399,134	27.7	XXX	XXX	3,399,064	1,000,070
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	964,535	10,907,216	3,509,777	276,796	235,524	0	15,893,847	100.0	XXX	XXX	14,402,431	1,491,416
11.09 Line 11.08 as a % of Col. 7.....	6.1	68.6	22.1	1.7	1.5	0.0	100.0	XXX	XXX	XXX	90.6	9.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	2,481,002	6,412,429	1,021,621	0	0	XXX	XXX	XXX	9,915,052	74.0	9,858,359	56,694
12.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities.....	444,302	1,564,351	351,039	725,687	402,628	XXX	XXX	XXX	3,488,007	26.0	2,487,963	1,000,043
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	2,925,304	7,976,780	1,372,660	725,687	402,628	0	XXX	XXX	13,403,059	100.0	12,346,322	1,056,737
12.09 Line 12.08 as a % of Col. 9.....	21.8	59.5	10.2	5.4	3.0	0.0	XXX	XXX	100.0	XXX	92.1	7.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	758,907	8,745,051	502,635	0	0	XXX	10,006,593	63.0	9,858,359	73.6	10,006,593	XXX
13.02 Residential Mortgage-Backed Securities.....	88,461	540,558	235,492	113,733	18,530	XXX	996,774	6.3	0	0.0	996,774	XXX
13.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities.....	0	274,660	2,744,347	163,062	216,994	XXX	3,399,064	21.4	2,487,963	18.6	3,399,064	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	847,368	9,560,269	3,482,474	276,796	235,524	0	14,402,431	90.6	12,346,322	92.1	14,402,431	XXX
13.09 Line 13.08 as a % of Col. 7.....	5.9	66.4	24.2	1.9	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	5.3	60.2	21.9	1.7	1.5	0.0	90.6	XXX	XXX	XXX	90.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	56,694	0.4	XXX	0
14.02 Residential Mortgage-Backed Securities.....	55,047	436,299	0	0	0	XXX	491,346	3.1	0	0.0	XXX	491,346
14.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities.....	62,120	910,648	27,302	0	0	XXX	1,000,070	6.3	1,000,043	7.5	XXX	1,000,070
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	117,167	1,346,947	27,302	0	0	0	1,491,416	9.4	1,056,737	7.9	XXX	1,491,416
14.09 Line 14.08 as a % of Col. 7.....	7.9	90.3	1.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.7	8.5	0.2	0.0	0.0	0.0	9.4	XXX	XXX	XXX	XXX	9.4

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	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	5,137,581	0	5,137,581	0
2. Cost of cash equivalents acquired.....	3,712,546	0	3,712,546	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.....	5,821,808	0	5,821,808	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,028,319	0	3,028,319	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,028,319	0	3,028,319	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	Georgia Tax Credit Fund GA, LLC.....	R.....	Atlanta.....	GA.....	Georgia Tax Credit Fund GA, LLC.....			0	81,864	81,864	81,864	0	(11,976)	0	0	0	0	0	1.250
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									81,864	81,864	81,864	0	(11,976)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....									81,864	81,864	81,864	0	(11,976)	0	0	0	0	0	XXX
5099999. Totals.....									81,864	81,864	81,864	0	(11,976)	0	0	0	0	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol																	
CUSIP Identification	Description						Code	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	UNITED STATES TREASURY.....	SD..			1	2,198,467	...103.922	2,303,948	2,217,000	2,203,085	0	3,597	0	0	2.750	2.932	FA.....	20,602	60,937	09/18/2018.	08/31/2023.
912828	4X	5	UNITED STATES TREASURY.....				1	32,724	...103.922	34,294	33,000	32,793	0	55	0	0	2.750	2.932	FA.....	307	938	09/18/2018.	08/31/2023.
912828	6C	9	UNITED STATES TREASURY.....	SD..			1	1,179,092	...101.906	1,201,475	1,179,000	1,179,087	0	(6)	0	0	2.500	2.496	FA.....	11,133	14,723	03/06/2019.	02/15/2022.
912828	6C	9	UNITED STATES TREASURY.....				1	21,002	...101.906	21,400	21,000	21,001	0	(0)	0	0	2.500	2.497	FA.....	198	277	03/06/2019.	02/15/2022.
912828	Y6	1	UNITED STATES TREASURY.....	SD..			1	2,986,641	...103.844	3,115,313	3,000,000	2,990,278	0	2,589	0	0	2.750	2.846	JJ.....	34,524	82,500	07/26/2018.	07/31/2023.
912828	YE	4	UNITED STATES TREASURY.....	SD..			1	883,266	...98.078	882,703	900,000	884,250	0	984	0	0	1.250	1.641	FA.....	3,802	0	09/12/2019.	08/31/2024.
0199999.	U.S. Government - Issuer Obligations.....							7,301,191	XXX	7,559,133	7,350,000	7,310,494	0	7,219	0	0	XXX	XXX	XXX	70,566	159,375	XXX	XXX
0599999.	Total - U.S. Government.....							7,301,191	XXX	7,559,133	7,350,000	7,310,494	0	7,219	0	0	XXX	XXX	XXX	70,566	159,375	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
574193	JR	0	MARYLAND ST.....	SD..			2	543,950	...106.195	530,975	500,000	512,942	0	(5,725)	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	530,975	500,000	512,942	0	(5,725)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							543,950	XXX	530,975	500,000	512,942	0	(5,725)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
414005	GD	4	HARRIS CNTY TEX.....	SD..			1FE	849,900	...102.834	771,255	750,000	758,907	0	(11,559)	0	0	5.000	3.378	AO.....	9,375	37,500	01/07/2011.	10/01/2020.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							849,900	XXX	771,255	750,000	758,907	0	(11,559)	0	0	XXX	XXX	XXX	9,375	37,500	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							849,900	XXX	771,255	750,000	758,907	0	(11,559)	0	0	XXX	XXX	XXX	9,375	37,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....	SD..			1FE	504,545	...117.683	588,415	500,000	502,635	0	(319)	0	0	4.000	3.909	MS.....	6,667	20,000	08/30/2013.	09/01/2026.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							504,545	XXX	588,415	500,000	502,635	0	(319)	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 - Residential Mortgage-Backed Securities																							
3140QC	DT	0	FN CA4613 - RMBS.....				4	498,989	...102.028	501,046	491,085	498,750	0	(239)	0	0	3.500	2.954	MON...	1,432	1,432	11/07/2019.	11/01/2049.
31418D	HY	1	FN MA3846 - RMBS.....				4	498,074	...100.633	499,585	496,445	498,024	0	(50)	0	0	3.000	2.931	MON...	1,241	2,482	10/18/2019.	11/01/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							997,062	XXX	1,000,632	987,530	996,774	0	(288)	0	0	XXX	XXX	XXX	2,673	3,915	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	CONN ST HSG FIN AUTH HSG MTG FIN PG.....				2	129,386	...101.475	126,844	125,000	127,280	0	(2,074)	0	0	2.750	1.755	MN.....	439	3,570	11/21/2012.	11/15/2035.
45129Y	S6	4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....				2	555,245	...110.165	550,825	500,000	554,615	0	(630)	0	0	4.000	3.024	JJ.....	3,889	0	10/04/2019.	01/01/2050.
57419T	DL	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....				2	537,140	...107.048	535,240	500,000	536,399	0	(741)	0	0	3.500	2.602	MS.....	3,646	0	10/04/2019.	03/01/2050.
60416Q	FZ	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....				2	216,994	...100.491	218,059	216,994	216,994	0	(0)	0	0	2.950	2.950	MON...	533	6,352	08/13/2014.	09/01/2044.
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....				2	163,062	...100.285	163,527	163,062	163,062	0	(0)	0	0	3.050	3.050	MON...	414	4,897	06/24/2015.	12/01/2034.
61212R	3Q	7	MONTANA ST BRD HSG.....				2	152,182	...101.414	147,050	145,000	147,381	0	(1,617)	0	0	3.000	2.413	JD.....	363	4,030	05/01/2013.	12/01/2043.
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....				2	534,520	...105.310	526,550	500,000	533,974	0	(546)	0	0	3.750	2.901	MS.....	3,177	0	10/03/2019.	09/01/2049.
647200	4R	2	NEW MEXICO MTG FIN AUTH.....				2	270,601	...103.744	264,547	255,000	268,080	0	(4,798)	0	0	3.500	2.758	MS.....	2,975	9,033	03/16/2016.	03/01/2046.
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....				2	400,000	...102.611	410,444	400,000	399,992	0	0	0	0	2.850	2.850	JJ.....	5,700	11,381	08/05/2016.	07/01/2032.
67756Q	RT	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....				2	151,089	...103.585	150,198	145,000	150,383	0	(4,320)	0	0	3.500	2.787	MS.....	1,692	5,387	05/26/2016.	09/01/2036.
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....				2	305,791	...104.102	301,896	290,000	300,905	0	(4,471)	0	0	3.500	2.778	MS.....	3,383	9,538	03/24/2016.	03/01/2046.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							3,416,009	XXX	3,395,181	3,240,056	3,399,064	0	(19,198)	0	0	XXX	XXX	XXX	26,211	54,188	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							4,917,617	XXX	4,984,227	4,727,586	4,898,473	0	(19,805)	0	0	XXX	XXX	XXX	35,552	78,102	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
758202	AK	1	RELX CAPITAL INC.....				1	422,114	...103.434	436,493	422,000	422,045	0	(3)	0	0	3.125	3.121	AO.....	2,784	13,188	10/24/2012.	10/15/2022.
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....				1	499,550	...99.665	498,326	500,000	499,570	0	20	0	0	2.000	2.019	AO.....	2,333	0	10/02/2019.	10/07/2024.

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					921,664	XXX	934,819	922,000	921,616	0	17	0	0	XXX	XXX	XXX	5,117	13,188	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
74968R	AA	3			RPIT 191 A - CMO/RMBS.....	4	1FE	491,202	99.090	490,529	495,034	491,346	0	144	0	0	2.750	3.001	MON...	227	2,647	10/09/2019.	10/25/2063.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					491,202	XXX	490,529	495,034	491,346	0	144	0	0	XXX	XXX	XXX	227	2,647	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
36656A	AG	3			GRBSL 181 A3 - CDO.....	4	1FE	500,000	99.859	499,297	500,000	500,056	0	7	0	0	3.890	3.902	JAJO..	3,998	25,339	05/18/2018.	07/17/2028.
803169	AQ	4			SRANC 3R AFR - CDO.....	4	1FE	500,000	100.323	501,615	500,000	500,015	0	20	0	0	4.088	4.108	MJSD.	511	20,440	04/30/2018.	06/24/2030.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					1,000,000	XXX	1,000,912	1,000,000	1,000,070	0	27	0	0	XXX	XXX	XXX	4,509	45,779	XXX	XXX		
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					2,412,866	XXX	2,426,260	2,417,034	2,413,032	0	188	0	0	XXX	XXX	XXX	9,853	61,614	XXX	XXX		
Totals																							
7699999.	Total - Issuer Obligations.....					10,121,250	XXX	10,384,597	10,022,000	10,006,593	0	(10,367)	0	0	XXX	XXX	XXX	98,392	250,063	XXX	XXX		
7799999.	Total - Residential Mortgage-Backed Securities.....					1,488,264	XXX	1,491,161	1,482,564	1,488,120	0	(144)	0	0	XXX	XXX	XXX	2,900	6,562	XXX	XXX		
7999999.	Total - Other Loan-Backed and Structured Securities.....					4,416,009	XXX	4,396,093	4,240,056	4,399,134	0	(19,171)	0	0	XXX	XXX	XXX	30,720	99,967	XXX	XXX		
8399999.	Grand Total - Bonds.....					16,025,524	XXX	16,271,850	15,744,620	15,893,847	0	(29,682)	0	0	XXX	XXX	XXX	132,012	356,591	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	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828 6C 9	UNITED STATES TREASURY				03/06/2019.....	GOLDMAN.....		1,200,094	1,200,000	1,657
912828 YE 4	UNITED STATES TREASURY				09/12/2019.....	GOLDMAN.....		883,266	900,000	402
0599999. Total - Bonds - U.S. Government.....								2,083,359	2,100,000	2,059
Bonds - U.S. Special Revenue and Special Assessment										
3140QC DT 0	FN CA4613 - RMBS.....				11/07/2019.....	Bank of America Merrill Lynch.....		504,845	496,849	580
31418D HY 1	FN MA3846 - RMBS.....				10/18/2019.....	CREDIT SUISSE SECURITIES (USA).....		501,641	500,000	875
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....				10/04/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		555,245	500,000	0
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....				10/04/2019.....	Bank of America Merrill Lynch.....		537,140	500,000	0
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....				10/03/2019.....	JP Morgan.....		534,520	500,000	0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								2,633,391	2,496,849	1,455
Bonds - Industrial and Miscellaneous										
74968R AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....				10/09/2019.....	NOMURA SECURITIES/FIXED INCOME.....		496,130	500,000	0
89236T GL 3	TOYOTA MOTOR CREDIT CORP.....				10/02/2019.....	HSBC SECURITIES.....		499,550	500,000	0
3899999. Total - Bonds - Industrial and Miscellaneous.....								995,680	1,000,000	0
8399997. Total - Bonds - Part 3.....								5,712,430	5,596,849	3,514
8399999. Total - Bonds.....								5,712,430	5,596,849	3,514
9999999. Total - Bonds, Preferred and Common Stocks.....								5,712,430	XXX	3,514

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			F o r e i g n	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 F6 2	UNITED STATES TREASURY			..	11/01/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,664	1,000,196	0	(196)	0	(196)	0	1,000,000	0	0	0	15,000	10/31/2019.
912828 R8 5	UNITED STATES TREASURY			..	06/17/2019.	Maturity @ 100.00.....		1,424,000	1,424,000	1,424,701	1,424,113	0	(113)	0	(113)	0	1,424,000	0	0	0	6,230	06/15/2019.
0599999.	Total - Bonds - U.S. Government.....							2,424,000	2,424,000	2,425,365	2,424,308	0	(308)	0	(308)	0	2,424,000	0	0	0	21,230	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....			..	12/05/2019.	Direct.....		45,000	45,000	46,579	46,249	0	(364)	0	(364)	0	45,000	0	0	0	750	11/15/2035.
3140QC DT 0	FN CA4613 - RMBS.....			..	12/01/2019.	Paydown.....		5,764	5,764	5,857	0	0	(93)	0	(93)	0	5,764	0	0	0	17	11/01/2049.
31418D HY 1	FN MA3846 - RMBS.....			..	12/01/2019.	Paydown.....		3,555	3,555	3,567	0	0	(12)	0	(12)	0	3,555	0	0	0	14	11/01/2049.
57586P E5 1	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			..	12/02/2019.	VARIOUS.....		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	9,017	12/01/2019.
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			..	12/01/2019.	Paydown.....		61,963	61,963	61,963	61,963	0	0	0	0	0	61,963	0	0	0	1,232	09/01/2044.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			..	12/01/2019.	Paydown.....		52,112	52,112	52,112	52,112	0	0	0	0	0	52,112	0	0	0	965	12/01/2034.
61212R 3Q 7	MONTANA ST BRD HSG.....			..	12/02/2019.	Direct.....		50,000	50,000	52,477	51,089	0	(251)	0	(251)	0	50,000	0	0	0	1,445	12/01/2043.
647200 4R 2	NEW MEXICO MTG FIN AUTH.....			..	12/02/2019.	Direct.....		65,000	65,000	68,977	68,736	0	(513)	0	(513)	0	65,000	0	0	0	1,861	03/01/2046.
658877 FB 6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....			..	03/01/2019.	Direct.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	375	07/01/2032.
67756Q RT 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	12/02/2019.	Direct.....		105,000	105,000	109,409	109,524	0	(1,068)	0	(1,068)	0	105,000	0	0	0	2,750	09/01/2036.
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....			..	10/01/2019.	Direct.....		70,000	70,000	73,812	73,055	0	(336)	0	(336)	0	70,000	0	0	0	2,450	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							703,395	703,395	719,752	707,728	0	(2,636)	0	(2,636)	0	703,395	0	0	0	20,876	XXX
Bonds - Industrial and Miscellaneous																						
74968R AA 3	RPIT 191 A - CMO/RMBS.....			..	12/25/2019.	Paydown.....		4,966	4,966	4,928	0	0	38	0	38	0	4,966	0	0	0	24	10/25/2063.
86202* AA 3	STONEHENGE CAPITAL FUND NORTH CAROLINA V.....			..	10/15/2019.	VARIOUS.....		56,693	56,693	56,693	56,694	0	(1)	0	(1)	0	56,693	0	0	0	3,307	10/15/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							61,659	61,659	61,620	56,694	0	37	0	37	0	61,659	0	0	0	3,331	XXX
8399997.	Total - Bonds - Part 4.....							3,189,053	3,189,053	3,206,737	3,188,730	0	(2,907)	0	(2,907)	0	3,189,053	0	0	0	45,437	XXX
8399999.	Total - Bonds.....							3,189,053	3,189,053	3,206,737	3,188,730	0	(2,907)	0	(2,907)	0	3,189,053	0	0	0	45,437	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							3,189,053	XXX	3,206,737	3,188,730	0	(2,907)	0	(2,907)	0	3,189,053	0	0	0	45,437	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. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

GREAT AMERICAN ASSURANCE COMPANY
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.....		0.25	2	0	5,524	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.00	0	0	28,046	XXX
0199999. Total - Open Depositories.....	XXX	XXX	2	0	33,570	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	2	0	33,570	XXX
0599999. Total Cash.....	XXX	XXX	2	0	33,570	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	76,669	4. April.....	44,275	7. July.....	79,024	10. October.....	34,484
2. February.....	53,574	5. May.....	38,943	8. August.....	38,015	11. November.....	34,386
3. March.....	41,794	6. June.....	38,961	9. September.....	35,750	12. December.....	33,570

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										
94975H	29	6	Wells Fargo Treasury Plus Money Market F.....	SD.....	09/04/2019.....	1.480		0	0	1
31846V	41	9	FIRST AMER:TRS OBG V.....	SD.....	09/04/2019.....	1.350		0	0	1
31846V	80	7	FIRST AMER:TRS OBG Y.....	SD.....	10/02/2019.....	1.200		0	0	1
825252	40	6	INVESCO TREASURY INST.....		12/26/2019.....	1.480		3,028,319	3,809	103,052
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								3,028,319	3,809	103,054
8899999. Total - Cash Equivalents.....								3,028,319	3,809	103,054

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL				0	0	0	0
2. Alaska.....AK				0	0	0	0
3. Arizona.....AZ				0	0	0	0
4. Arkansas.....AR	B...		PROPERTY AND CASUALTY	0	0	248,689	259,738
5. California.....CA	B...		PROPERTY AND CASUALTY	0	0	126,203	131,981
6. Colorado.....CO				0	0	0	0
7. Connecticut.....CT				0	0	0	0
8. Delaware.....DE	B...		PROPERTY AND CASUALTY	0	0	129,579	134,997
9. District of Columbia.....DC				0	0	0	0
10. Florida.....FL	B...		PROPERTY AND CASUALTY	0	0	239,593	250,424
11. Georgia.....GA	O...		PROPERTY AND CASUALTY	0	0	59,806	62,306
12. Hawaii.....HI				0	0	0	0
13. Idaho.....ID	B...		PROPERTY AND CASUALTY	0	0	65,005	66,239
14. Illinois.....IL				0	0	0	0
15. Indiana.....IN				0	0	0	0
16. Iowa.....IA				0	0	0	0
17. Kansas.....KS				0	0	0	0
18. Kentucky.....KY				0	0	0	0
19. Louisiana.....LA				0	0	0	0
20. Maine.....ME				0	0	0	0
21. Maryland.....MD				0	0	0	0
22. Massachusetts.....MA	B...		PROPERTY AND CASUALTY	0	0	147,375	147,117
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	O...		PROPERTY AND CASUALTY	0	0	124,216	129,903
28. Nebraska.....NE				0	0	0	0
29. Nevada.....NV	B...		PROPERTY AND CASUALTY	0	0	303,563	308,502
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	678,271	695,081
33. New York.....NY				0	0	0	0
34. North Carolina.....NC	O...		PROPERTY AND CASUALTY	0	0	359,634	361,369
35. North Dakota.....ND				0	0	0	0
36. Ohio.....OH	B...		PROPERTY AND CASUALTY	5,314,089	5,569,109	0	0
37. Oklahoma.....OK				0	0	0	0
38. Oregon.....OR	B...		PROPERTY AND CASUALTY	0	0	431,427	450,982
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	303,698	316,805
42. South Dakota.....SD				0	0	0	0
43. Tennessee.....TN				0	0	0	0
44. Texas.....TX				0	0	0	0
45. Utah.....UT				0	0	0	0
46. Vermont.....VT				0	0	0	0
47. Virginia.....VA				0	0	0	0
48. Washington.....WA				0	0	0	0
49. West Virginia.....WV				0	0	0	0
50. Wisconsin.....WI				0	0	0	0
51. Wyoming.....WY				0	0	0	0
52. American Samoa.....AS				0	0	0	0
53. Guam.....GU				0	0	0	0
54. Puerto Rico.....PR				0	0	0	0
55. US Virgin Islands.....VI				0	0	0	0
56. Northern Mariana Islands.....MP				0	0	0	0
57. Canada.....CAN				0	0	0	0
58. Aggregate Alien and Other.....OT	XXX		XXX	0	0	500,037	509,531
59. Total.....	XXX		XXX	5,314,089	5,569,109	3,717,094	3,824,975
DETAILS OF WRITE-INS							
5801. U.S. DEPT OF LABOR.....	B...		PROPERTY AND CASUALTY	0	0	500,037	509,531
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	500,037	509,531

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