PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

GREAT AMERICAN ALLIANCE INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 26832 Employer's ID Number..... 95-1542353

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

Incorporated/Organized..... September 11, 1945 Commenced Business..... April 1, 1946

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

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		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	2,912,237	10.1	2,912,237	0	2,912,237	10.1
1.02 All Other Governments	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	1,556,966	5.4	1,556,966	0	1,556,966	5.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	505,938	1.7	505,938	0	505,938	1.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	8,761,388	30.3	8,761,388	0	8,761,388	30.3
1.06 Industrial and Miscellaneous	12,537,227	43.3	12,537,227	0	12,537,227	43.3
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	26,273,756	90.8	26,273,756	0	26,273,756	90.8
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)	39,579	0.1	39,579	0	39,579	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	2,551,794	8.8	2,551,794	0	2,551,794	8.8
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	2,591,373	9.0	2,591,373	0	2,591,373	9.0
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	0.3	81,864	0	81,864	0.3
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	28,946,993	100.0	28,946,993	0	28,946,993	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		25,350,472
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,892,479
3.	Accrual of discount		0
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		(191)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,837,196
7.	Deduct amortization of premium		131,808
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)		26,273,756
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		26,273,756

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	2,912,237	2,943,675	2,955,148	2,885,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	2,912,237	2,943,675	2,955,148	2,885,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,556,966	1,607,975	1,706,945	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	505,938	514,170	566,600	500,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	8,761,388	9,002,988	8,929,970	8,446,815
Industrial and Miscellaneous,	8. United States	7,165,662	7,295,885	7,161,167	7,170,832
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	5,371,564	5,368,468	5,370,071	5,370,071
	11. Totals	12,537,227	12,664,353	12,531,238	12,540,903
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	26,273,756	26,733,161	26,689,901	25,872,718
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	26,273,756	26,733,161	26,689,901	

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	120,294	2,791,943	0	0	0	XXX	2,912,237	11.1	3,093,992	12.2	2,912,237	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	120,294	2,791,943	0	0	0	XXX	2,912,237	11.1	3,093,992	12.2	2,912,237	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	1,556,966	0	0	0	XXX	1,556,966	5.9	1,584,601	6.3	1,556,966	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	1,556,966	0	0	0	XXX	1,556,966	5.9	1,584,601	6.3	1,556,966	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	505,938	0	0	0	0	XXX	505,938	1.9	513,644	2.0	505,938	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	505,938	0	0	0	0	XXX	505,938	1.9	513,644	2.0	505,938	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	50,038	1,831,747	5,792,676	120,000	966,927	XXX	8,761,388	33.3	7,914,488	31.2	8,761,388	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	50,038	1,831,747	5,792,676	120,000	966,927	XXX	8,761,388	33.3	7,914,488	31.2	8,761,388	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	1,040,364	10,974,585	522,278	0	0	XXX	12,537,227	47.7	12,243,748	48.3	2,997,935	9,539,292
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	1,040,364	10,974,585	522,278	0	0	XXX	12,537,227	47.7	12,243,748	48.3	2,997,935	9,539,292
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

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) 1,716,635	17,155,241	6,314,953	120,000	966,927	0	26,273,756	100.0	XXX	XXX	16,734,464	9,539,292
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	1,716,635	17,155,241	6,314,953	120,000	966,927	0	(b) 26,273,756	100.0	XXX	XXX	16,734,464	9,539,292
11.8 Line 11.7 as a % of Col. 7	6.5	65.3	24.0	0.5	3.7	0.0	100.0	XXX	XXX	XXX	63.7	36.3
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,949,113	13,280,859	6,451,025	2,713,903	955,572	0	XXX	XXX	25,350,472	100.0	15,104,963	10,245,509
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	1,949,113	13,280,859	6,451,025	2,713,903	955,572	0	XXX	XXX	(b) 25,350,472	100.0	15,104,963	10,245,509
12.8 Line 12.7 as a % of Col. 9	7.7	52.4	25.4	10.7	3.8	0.0	XXX	XXX	100.0	XXX	59.6	40.4
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	676,270	9,178,591	5,792,676	120,000	966,927	0	16,734,464	63.7	15,104,963	59.6	16,734,464	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	676,270	9,178,591	5,792,676	120,000	966,927	0	16,734,464	63.7	15,104,963	59.6	16,734,464	XXX
13.8 Line 13.7 as a % of Col. 7	4.0	54.8	34.6	0.7	5.8	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	2.6	34.9	22.0	0.5	3.7	0.0	63.7	XXX	XXX	XXX	63.7	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,040,364	7,976,650	522,278	0	0	0	9,539,292	36.3	10,245,509	40.4	XXX	9,539,292
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	1,040,364	7,976,650	522,278	0	0	0	9,539,292	36.3	10,245,509	40.4	XXX	9,539,292
14.8 Line 14.7 as a % of Col. 7	10.9	83.6	5.5	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	4.0	30.4	2.0	0.0	0.0	0.0	36.3	XXX	XXX	XXX	XXX	36.3

(a) Includes $.....9,539,292 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	120,294	2,791,943	0	0	0	XXX	2,912,237	11.1	3,093,992	12.2	2,912,237	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	120,294	2,791,943	0	0	0	XXX	2,912,237	11.1	3,093,992	12.2	2,912,237	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	1,556,966	0	0	0	XXX	1,556,966	5.9	1,584,601	6.3	1,556,966	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	1,556,966	0	0	0	XXX	1,556,966	5.9	1,584,601	6.3	1,556,966	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	505,938	0	0	0	0	XXX	505,938	1.9	513,644	2.0	505,938	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	505,938	0	0	0	0	XXX	505,938	1.9	513,644	2.0	505,938	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	0	955,729	502,644	0	0	XXX	1,458,372	5.6	1,687,110	6.7	1,458,372	0
5.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	50,038	876,018	5,290,032	120,000	966,927	XXX	7,303,016	27.8	6,227,378	24.6	7,303,016	0
5.05 Totals	50,038	1,831,747	5,792,676	120,000	966,927	XXX	8,761,388	33.3	7,914,488	31.2	8,761,388	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	0	4,995,402	0	0	0	XXX	4,995,402	19.0	4,065,546	16.0	2,997,935	1,997,467
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	1,040,364	5,979,183	522,278	0	0	XXX	7,541,825	28.7	8,178,202	32.3	0	7,541,825
6.05 Totals	1,040,364	10,974,585	522,278	0	0	XXX	12,537,227	47.7	12,243,748	48.3	2,997,935	9,539,292
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

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 11.08	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	626,232	10,300,040	502,644	0	0	XXX	11,428,915	43.5	XXX	XXX	9,431,449	1,997,467
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
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	1,090,403	6,855,201	5,812,310	120,000	966,927	XXX	14,844,840	56.5	XXX	XXX	7,303,016	7,541,825
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	1,716,635	17,155,241	6,314,953	120,000	966,927	0	26,273,756	100.0	XXX	XXX	16,734,464	9,539,292
11.09 Line 11.08 as a % of Col. 7	6.5	65.3	24.0	0.5	3.7	0.0	100.0	XXX	XXX	XXX	63.7	36.3
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	978,949	6,346,909	3,619,034	0	0	XXX	XXX	XXX	10,944,892	43.2	8,877,585	2,067,307
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	970,164	6,933,950	2,831,991	2,713,903	955,572	XXX	XXX	XXX	14,405,580	56.8	6,227,378	8,178,202
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	1,949,113	13,280,859	6,451,025	2,713,903	955,572	0	XXX	XXX	25,350,472	100.0	15,104,963	10,245,509
12.09 Line 12.08 as a % of Col. 9	7.7	52.4	25.4	10.7	3.8	0.0	XXX	XXX	100.0	XXX	59.6	40.4
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	626,232	8,302,573	502,644	0	0	XXX	9,431,449	35.9	8,877,585	35.0	9,431,449	XXX
13.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	50,038	876,018	5,290,032	120,000	966,927	XXX	7,303,016	27.8	6,227,378	24.6	7,303,016	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	676,270	9,178,591	5,792,676	120,000	966,927	0	16,734,464	63.7	15,104,963	59.6	16,734,464	XXX
13.09 Line 13.08 as a % of Col. 7	4.0	54.8	34.6	0.7	5.8	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	2.6	34.9	22.0	0.5	3.7	0.0	63.7	XXX	XXX	XXX	63.7	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	0	1,997,467	0	0	0	XXX	1,997,467	7.6	2,067,307	8.2	XXX	1,997,467
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
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	1,040,364	5,979,183	522,278	0	0	XXX	7,541,825	28.7	8,178,202	32.3	XXX	7,541,825
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	1,040,364	7,976,650	522,278	0	0	0	9,539,292	36.3	10,245,509	40.4	XXX	9,539,292
14.09 Line 14.08 as a % of Col. 7	10.9	83.6	5.5	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	4.0	30.4	2.0	0.0	0.0	0.0	36.3	XXX	XXX	XXX	XXX	36.3

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,854,911	0	3,854,911	0
2. Cost of cash equivalents acquired	3,822,116	0	3,822,116	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	5,125,233	0	5,125,233	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)	2,551,794	0	2,551,794	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,551,794	0	2,551,794	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		12/03/2014	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
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 6C 9	UNITED STATES TREASURY	SD..	..		1	648,051	101.906	660,353	648,000	648,048	0	(2)	0	0	2.500	2.496	FA	6,119	8,100	03/06/2019.	02/15/2022.
912828 6C 9	UNITED STATES TREASURY		..		1	102,008	101.906	103,944	102,000	102,006	0	(2)	0	0	2.500	2.497	FA	963	1,275	03/06/2019.	02/15/2022.
912828 PX 2	UNITED STATES TREASURY	SD..	..		1	2,083,951	102.188	2,059,078	2,015,000	2,041,889	0	(23,341)	0	0	3.625	2.412	FA	27,590	73,044	03/07/2018.	02/15/2021.
912828 VZ 0	UNITED STATES TREASURY	SD..	..		1	121,139	100.250	120,300	120,000	120,294	0	(387)	0	0	2.000	1.668	MS	610	2,400	10/19/2017.	09/30/2020.
0199999. U.S. Government - Issuer Obligations						2,955,148	XXX	2,943,675	2,885,000	2,912,237	0	(23,732)	0	0	XXX	XXX	XXX	35,282	84,819	XXX	XXX
0599999. Total - U.S. Government						2,955,148	XXX	2,943,675	2,885,000	2,912,237	0	(23,732)	0	0	XXX	XXX	XXX	35,282	84,819	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574193 JR 0	MARYLAND ST	SD..	..		2	1FE	454,742	106.195	443,895	418,000	428,819	0	(4,786)	0	0	4.000	2.760	MS	5,573	16,720	03/18/2014.	03/01/2025.
574193 JR 0	MARYLAND ST		..		2	1FE	89,208	106.195	87,080	82,000	84,122	0	(939)	0	0	4.000	2.760	MS	1,093	3,280	03/18/2014.	03/01/2025.
70914P SK 9	PENNSYLVANIA (COMMONWEALTH OF)	SD..	..		2	1FE	581,615	109.354	546,770	500,000	525,995	0	(10,278)	0	0	5.000	2.760	JD	2,083	25,000	03/18/2014.	06/01/2024.
93974C C9 9	WASHINGTON ST		..		2	1FE	581,380	106.046	530,230	500,000	518,029	0	(11,631)	0	0	5.000	2.535	JJ	12,500	25,000	03/18/2014.	07/01/2024.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,706,945	XXX	1,607,975	1,500,000	1,556,966	0	(27,635)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,706,945	XXX	1,607,975	1,500,000	1,556,966	0	(27,635)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
414005 GD 4	HARRIS CNTY TEX	SD..	..		1FE	566,600	102.834	514,170	500,000	505,938	0	(7,706)	0	0	5.000	3.378	AO	6,250	25,000	01/07/2011.	10/01/2020.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						566,600	XXX	514,170	500,000	505,938	0	(7,706)	0	0	XXX	XXX	XXX	6,250	25,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						566,600	XXX	514,170	500,000	505,938	0	(7,706)	0	0	XXX	XXX	XXX	6,250	25,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
645791 CZ 5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD..	..		1FE	504,545	117.683	588,415	500,000	502,644	0	(311)	0	0	4.000	3.909	MS	6,667	20,000	08/30/2013.	09/01/2026.
64990E DG 9	NEW YORK STATE DORMITORY AUTHORITY	SD..	..		2	1FE	565,580	111.227	556,135	500,000	524,311	0	(7,729)	0	0	5.000	3.260	JD	1,111	25,000	03/19/2014.	12/15/2027.
658546 RJ 7	NORTH CENT TEX HEALTH FAC DEV CORP REV		..		2	1	498,313	103.091	438,137	425,000	431,418	0	(19,220)	0	0	5.500	1.831	JD	1,948	23,375	03/29/2010.	06/01/2021.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,568,438	XXX	1,582,687	1,425,000	1,458,372	0	(27,260)	0	0	XXX	XXX	XXX	9,726	68,375	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																					
196479 2D 0	COLORADO HSG & FIN AUTH		..		2	1FE	1,035,556	113.893	1,116,151	980,000	1,030,140	0	(6,467)	0	0	4.250	3.499	MN	7,013	34,581	11/28/2018.	05/01/2049.
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		..		2	1FE	1,074,280	107.048	1,070,480	1,000,000	1,072,797	0	(1,483)	0	0	3.500	2.602	MS	7,292	0	10/04/2019.	03/01/2050.
60416Q GH 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		..		2	1FE	340,560	100.527	342,355	340,560	340,560	0	(1)	0	0	2.700	2.700	MON	766	9,134	03/11/2016.	04/01/2046.
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		..		2	1FE	1,069,040	105.310	1,053,100	1,000,000	1,067,948	0	(1,092)	0	0	3.750	2.901	MS	6,354	0	10/03/2019.	09/01/2049.
647200 4R 2	NEW MEXICO MTG FIN AUTH		..		2	1FE	275,907	103.744	269,734	260,000	273,336	0	(5,071)	0	0	3.500	2.758	MS	3,033	9,208	03/16/2016.	03/01/2046.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS		..		2	1FE	630,505	102.455	621,138	606,255	626,367	0	(479)	0	0	4.500	4.277	MON	2,273	27,159	08/08/2013.	10/01/2043.
64988R GY 2	NEW YORK ST MTG AGY REV		..		2	1FE	301,476	102.871	293,182	285,000	290,832	0	(2,833)	0	0	3.500	3.034	AO	2,494	9,594	10/15/2015.	10/01/2030.
658877 FB 6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		..		2	1FE	385,000	102.611	395,052	385,000	384,992	0	0	0	0	2.850	2.850	JJ	5,486	10,953	08/05/2016.	07/01/2032.
67756Q RT 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		..		2	1FE	171,928	103.585	170,915	165,000	171,125	0	(5,072)	0	0	3.500	2.787	MS	1,925	6,152	05/26/2016.	09/01/2036.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		..		2	1FE	120,000	100.185	120,222	120,000	120,000	0	0	0	0	2.500	2.500	JJ	1,500	3,117	05/31/2013.	07/01/2034.
68608N CH 3	OREGON ST HSG & CMNTY SVCS DEPT HSG REV		..		2	1FE	52,989	100.786	50,393	50,000	50,038	0	(74)	0	0	5.000	4.843	JJ	1,250	2,735	04/15/2011.	07/01/2028.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		..		2	1FE	585,000	106.141	620,925	585,000	585,186	0	(21)	0	0	3.125	3.118	MS	6,146	18,714	10/15/2015.	03/01/2046.
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		..		2	1FE	590,492	104.102	582,971	560,000	581,059	0	(8,443)	0	0	3.500	2.778	MS	6,533	18,288	03/24/2016.	03/01/2046.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		..		2	1FE	728,799	104.187	713,681	685,000	708,635	0	(9,148)	0	0	3.500	2.836	MS	7,992	22,925	09/21/2016.	09/01/2046.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						7,361,532	XXX	7,420,301	7,021,815	7,303,016	0	(40,183)	0	0	XXX	XXX	XXX	60,057	172,559	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						8,929,970	XXX	9,002,988	8,446,815	8,761,388	0	(67,443)	0	0	XXX	XXX	XXX	69,783	240,934	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					

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
166764 BN 9	CHEVRON CORP	SD..	..	1,2	1FE	1,000,000	101.673	1,016,728	1,000,000	1,000,000	0	0	0	0	2.498	2.497	MS	8,188	24,980	02/28/2017.	03/03/2022.
46849L SS 1	JACKSON NATIONAL LIFE GLOBAL FUNDING	SD..	..		1FE	264,801	103.390	273,984	265,000	264,883	0	31	0	0	3.250	3.262	JJ	3,612	8,613	01/24/2017.	01/30/2024.
46849L SS 1	JACKSON NATIONAL LIFE GLOBAL FUNDING		..		1FE	734,449	103.390	759,917	735,000	734,674	0	87	0	0	3.250	3.262	JJ	10,019	23,888	01/24/2017.	01/30/2024.
478160 CD 4	JOHNSON & JOHNSON	SD..	..	1,2	1FE	996,283	101.077	1,009,762	999,000	997,796	0	556	0	0	2.250	2.307	MS	7,368	22,472	02/28/2017.	03/03/2022.
478160 CD 4	JOHNSON & JOHNSON		..	1,2	1FE	997	101.077	1,011	1,000	999	0	1	0	0	2.250	2.307	MS	7	28	02/28/2017.	03/03/2022.
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II		..		1FE	925,843	101.401	943,027	930,000	928,056	0	846	0	0	2.500	2.595	AO	5,038	23,250	04/10/2017.	04/13/2022.
57629W CD 0	MASSMUTUAL GLOBAL FUNDING II	SD..	..		1FE	69,687	101.401	70,981	70,000	69,853	0	63	0	0	2.500	2.595	AO	379	1,750	04/10/2017.	04/13/2022.
89236T GL 3	TOYOTA MOTOR CREDIT CORP		..	1	1FE	999,100	99.665	996,651	1,000,000	999,140	0	40	0	0	2.000	2.019	AO	4,667	0	10/02/2019.	10/07/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,991,160	XXX	5,072,061	5,000,000	4,995,402	0	1,623	0	0	XXX	XXX	XXX	39,278	104,980	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
244608 AA 3	DPATH 181 A1 - CDO		C	4	1FE	1,000,000	99.670	996,698	1,000,000	1,000,348	0	369	0	0	4.000	3.695	JAJO	8,667	35,651	12/07/2018.	01/15/2031.
244608 AJ 4	DPATH 181 A2 - CDO		C	4	1FE	1,000,000	100.053	1,000,527	1,000,000	1,000,212	0	203	0	0	4.526	4.545	JAJO	9,555	37,088	12/07/2018.	01/15/2031.
36656A AG 3	GRBSL 181 A3 - CDO		C	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.
65130P AW 0	NEWFL 161R A2R - CDO		C	4	1FE	1,000,000	99.870	998,699	1,000,000	999,858	0	140	0	0	3.868	3.896	JAJO	7,629	38,680	05/21/2018.	04/20/2028.
68269C AA 4	OMFIT 182 A - ABS		..	4	1FE	999,785	102.640	1,026,403	1,000,000	999,856	0	44	0	0	3.570	3.601	MON	1,686	35,700	03/12/2018.	03/14/2033.
75574W AA 5	RCMT 18FL2 A - CDO		..	4	1FE	170,832	100.004	170,839	170,832	170,821	0	(11)	0	0	2.642	2.706	MON	75	5,451	06/15/2018.	06/25/2035.
78449P AB 5	SMB 18A A2A - ABS		..	4	1FE	499,909	103.656	518,278	500,000	499,940	0	17	0	0	3.500	3.529	MON	778	17,500	03/14/2018.	02/15/2036.
803169 AQ 4	SRANC 3R AFR - CDO		C	4	1FE	1,000,000	100.323	1,003,230	1,000,000	1,000,029	0	40	0	0	4.088	4.108	MJSD	1,022	40,880	04/30/2018.	06/24/2030.
83404R AB 4	SOFI 18B A2F - ABS		..	4	1FE	499,481	101.661	508,304	500,000	499,643	0	90	0	0	3.340	3.379	MON	278	16,700	03/13/2018.	08/25/2047.
87267J AA 1	TFINS 182 A1 - CDO		C	4	1FE	870,071	99.994	870,017	870,071	871,061	0	1,016	0	0	3.760	4.349	MJSD	182	38,652	11/20/2018.	09/30/2039.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						7,540,078	XXX	7,592,292	7,540,903	7,541,825	0	1,917	0	0	XXX	XXX	XXX	33,869	291,641	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						12,531,238	XXX	12,664,353	12,540,903	12,537,227	0	3,540	0	0	XXX	XXX	XXX	73,147	396,621	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						11,788,291	XXX	11,720,568	11,310,000	11,428,915	0	(84,709)	0	0	XXX	XXX	XXX	111,786	353,174	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						14,901,610	XXX	15,012,593	14,562,718	14,844,840	0	(38,266)	0	0	XXX	XXX	XXX	93,926	464,200	XXX	XXX
8399999. Grand Total - Bonds						26,689,901	XXX	26,733,161	25,872,718	26,273,756	0	(122,976)	0	0	XXX	XXX	XXX	205,712	817,373	XXX	XXX

Sch. D - Pt. 2 - Sn. 1
NONE

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

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 6C 9	UNITED STATES TREASURY		03/06/2019	GOLDMAN		750,059	750,000	1,036
0599999.	Total - Bonds - U.S. Government					750,059	750,000	1,036
Bonds - U.S. Special Revenue and Special Assessment								
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		10/04/2019	Bank of America Merrill Lynch		1,074,280	1,000,000	0
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		10/03/2019	JP Morgan		1,069,040	1,000,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,143,320	2,000,000	0
Bonds - Industrial and Miscellaneous								
89236T GL 3	TOYOTA MOTOR CREDIT CORP		10/02/2019	HSBC SECURITIES		999,100	1,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					999,100	1,000,000	0
8399997.	Total - Bonds - Part 3					3,892,479	3,750,000	1,036
8399999.	Total - Bonds					3,892,479	3,750,000	1,036
9999999.	Total - Bonds, Preferred and Common Stocks					3,892,479	XXX	1,036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 R8 5	UNITED STATES TREASURY	..	06/17/2019.	Maturity @ 100.00		908,000	908,000	908,497	908,081	0	(81)	0	(81)	0	908,000	0	0	0	3,973	06/15/2019.
0599999.	Total - Bonds - U.S. Government					908,000	908,000	908,497	908,081	0	(81)	0	(81)	0	908,000	0	0	0	3,973	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
196479 2D 0	COLORADO HSG & FIN AUTH	..	11/01/2019.	Direct		20,000	20,000	21,134	21,134	0	(83)	0	(83)	0	20,000	0	0	0	493	05/01/2049.
60416Q GH 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	12/01/2019.	Paydown		59,204	59,204	59,204	59,204	0	0	0	0	0	59,204	0	0	0	989	04/01/2046.
647200 4R 2	NEW MEXICO MTG FIN AUTH	..	12/02/2019.	Direct		70,000	70,000	74,283	74,023	0	(559)	0	(559)	0	70,000	0	0	0	1,948	03/01/2046.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS	..	12/01/2019.	Paydown		110,826	110,826	115,259	114,590	0	(3,764)	0	(3,764)	0	110,826	0	0	0	2,799	10/01/2043.
64988R GY 2	NEW YORK ST MTG AGY REV	..	11/01/2019.	Direct		80,000	80,000	84,625	81,951	0	(237)	0	(237)	0	80,000	0	0	0	1,781	10/01/2030.
658546 RJ 7	NORTH CENT TEX HEALTH FAC DEV CORP REV	..	06/03/2019.	Direct		200,000	200,000	234,500	208,677	0	(1,477)	0	(1,477)	0	200,000	0	0	0	5,500	06/01/2021.
658877 FB 6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R	..	03/01/2019.	Direct		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	305	07/01/2032.
67756Q RT 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	..	12/02/2019.	Direct		125,000	125,000	130,249	130,385	0	(1,297)	0	(1,297)	0	125,000	0	0	0	3,211	09/01/2036.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	..	11/01/2019.	Direct		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	977	07/01/2034.
68608N CH 3	OREGON ST HSG & CMNTY SVCS DEPT HSG REV	..	11/01/2019.	Call @ 100.00		105,000	105,000	111,277	105,236	0	(83)	0	(83)	0	105,153	0	(153)	(153)	5,202	07/01/2028.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	..	12/02/2019.	Call @ 100.00		110,000	110,000	110,000	110,039	0	(1)	0	(1)	0	110,038	0	(38)	(38)	2,315	03/01/2046.
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	..	10/01/2019.	Direct		130,000	130,000	137,079	135,674	0	(613)	0	(613)	0	130,000	0	0	0	4,725	03/01/2046.
97689Q EL 6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	..	10/01/2019.	Direct		150,000	150,000	159,591	156,005	0	(643)	0	(643)	0	150,000	0	0	0	5,075	09/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,220,030	1,220,030	1,297,200	1,256,917	0	(8,755)	0	(8,755)	0	1,220,221	0	(191)	(191)	35,320	XXX
Bonds - Industrial and Miscellaneous																				
75574W AA 5	RCMT 18FL2 A - CDO	..	12/26/2019.	Paydown		329,161	329,161	329,161	329,160	0	1	0	1	0	329,161	0	0	0	6,012	06/25/2035.
78447V AC 2	SLMA 13B A2B - ABS	..	11/01/2019.	Paydown		179,210	179,210	179,210	179,210	0	0	0	0	0	179,210	0	0	0	2,763	06/17/2030.
86202* AA 3	STONEHENGE CAPITAL FUND NORTH CAROLINA V	..	10/15/2019.	VARIOUS		70,866	70,866	70,866	70,867	0	(2)	0	(2)	0	70,866	0	0	0	4,133	10/15/2019.
87267J AA 1	TFINS 182 A1 - CDO	C	12/30/2019.	Paydown		129,929	129,929	129,929	129,925	0	4	0	4	0	129,929	0	0	0	3,231	09/30/2039.
3899999.	Total - Bonds - Industrial and Miscellaneous					709,165	709,165	709,165	709,161	0	4	0	4	0	709,165	0	0	0	16,139	XXX
8399997.	Total - Bonds - Part 4					2,837,196	2,837,195	2,914,861	2,874,160	0	(8,832)	0	(8,832)	0	2,837,387	0	(191)	(191)	55,432	XXX
8399999.	Total - Bonds					2,837,196	2,837,195	2,914,861	2,874,160	0	(8,832)	0	(8,832)	0	2,837,387	0	(191)	(191)	55,432	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,837,196	XXX	2,914,861	2,874,160	0	(8,832)	0	(8,832)	0	2,837,387	0	(191)	(191)	55,432	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

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		0.25	2	0	5,772	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	33,807	XXX
0199999. Total - Open Depositories		XXX	XXX	2	0	39,579	XXX
0399999. Total Cash on Deposit		XXX	XXX	2	0	39,579	XXX
0599999. Total Cash		XXX	XXX	2	0	39,579	XXX

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

1. January	15,078	4. April	10,473	7. July	29,669	10. October	40,587
2. February	14,594	5. May	10,532	8. August	42,101	11. November	40,120
3. March	14,606	6. June	10,198	9. September	47,172	12. December	39,579

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								
31846V 20 3	FIRST AMER:GVT OBLG Y	SD	09/04/2019	1.200		0	0	0
31846V 41 9	FIRST AMER:TRS OBG V	SD	09/04/2019	1.350		1	0	3
825252 40 6	INVESCO TREASURY INST		12/30/2019	1.480		2,551,793	3,153	79,167
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	10/02/2019	1.430		0	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,551,794	3,153	79,170
8899999. Total - Cash Equivalents						2,551,794	3,153	79,170

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	PROPERTY AND CASUALTY	0	0	157,809	159,702
5. California CA	B	PROPERTY AND CASUALTY	0	0	126,484	128,543
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	PROPERTY AND CASUALTY	0	0	119,856	121,293
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	PROPERTY AND CASUALTY	0	0	239,712	242,586
11. Georgia GA	O	PROPERTY AND CASUALTY	0	0	59,928	60,646
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	PROPERTY AND CASUALTY	0	0	61,005	62,163
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	149,934	155,085
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	30,401	30,657
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	PROPERTY AND CASUALTY	0	0	314,707	321,053
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	641,337	711,147
33. New York NY			0	0	0	0
34. North Carolina NC	O	PROPERTY AND CASUALTY	0	0	370,111	374,247
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	PROPERTY AND CASUALTY	4,390,008	4,486,367	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	PROPERTY AND CASUALTY	0	0	426,140	458,830
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	240,518	245,085
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	PROPERTY AND CASUALTY	0	0	69,853	70,981
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	502,047	507,909
59. Total	XXX	XXX	4,390,008	4,486,367	3,509,842	3,649,925
DETAILS OF WRITE-INS						
5801. U.S. DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	502,047	507,909
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	502,047	507,909

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