31135201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

GREAT AMERICAN SECURITY INSURANCE COMPANY

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

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

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

Statutory Home Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

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

OTHER

Ronald James Brichler	Executive Vice President	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 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	8,238,683	51.8	8,238,683	0	8,238,683	51.8
1.02 All Other Governments	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	1,556,957	9.8	1,556,957	0	1,556,957	9.8
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	0	0.0	0	0	0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	2,152,846	13.5	2,152,846	0	2,152,846	13.5
1.06 Industrial and Miscellaneous	992,995	6.2	992,995	0	992,995	6.2
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	12,941,480	81.3	12,941,480	0	12,941,480	81.3
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)	173,151	1.1	173,151	0	173,151	1.1
6.02 Cash Equivalents (Schedule E, Part 2)	2,804,614	17.6	2,804,614	0	2,804,614	17.6
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	2,977,765	18.7	2,977,765	0	2,977,765	18.7
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)	0	0.0	0	0	0	0.0
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	15,919,245	100.0	15,919,245	0	15,919,245	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		12,063,780
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,118,413
3.	Accrual of discount		9,893
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		0
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,200,764
7.	Deduct amortization of premium		49,842
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)		12,941,480
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		12,941,480

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	8,238,683	8,361,062	8,235,227	8,300,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	8,238,683	8,361,062	8,235,227	8,300,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,556,957	1,607,975	1,706,945	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,152,846	2,155,766	2,163,868	2,056,085
Industrial and Miscellaneous,	8. United States	992,995	991,382	990,488	1,000,000
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	0	0	0	0
	11. Totals	992,995	991,382	990,488	1,000,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	12,941,480	13,116,185	13,096,527	12,856,085
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	12,941,480	13,116,185	13,096,527	

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	500,991	7,737,691	0	0	0	XXX	8,238,683	63.7	8,487,105	70.4	8,238,683	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	500,991	7,737,691	0	0	0	XXX	8,238,683	63.7	8,487,105	70.4	8,238,683	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	1,556,957	0	0	0	XXX	1,556,957	12.0	1,584,601	13.1	1,556,957	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	1,556,957	0	0	0	XXX	1,556,957	12.0	1,584,601	13.1	1,556,957	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	61,980	456,910	1,620,019	13,733	204	XXX	2,152,846	16.6	1,501,054	12.4	2,152,846	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	61,980	456,910	1,620,019	13,733	204	XXX	2,152,846	16.6	1,501,054	12.4	2,152,846	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	0	992,995	0	0	0	XXX	992,995	7.7	491,020	4.1	499,570	493,425
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	0	992,995	0	0	0	XXX	992,995	7.7	491,020	4.1	499,570	493,425
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) 562,972	10,744,553	1,620,019	13,733	204	0	12,941,480	100.0	XXX	XXX	12,448,055	493,425
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	562,972	10,744,553	1,620,019	13,733	204	0	(b) 12,941,480	100.0	XXX	XXX	12,448,055	493,425
11.8 Line 11.7 as a % of Col. 7	4.4	83.0	12.5	0.1	0.0	0.0	100.0	XXX	XXX	XXX	96.2	3.8
12. Total Bonds Prior Year												
12.1 NAIC 1	4,113,772	6,117,085	1,647,589	0	185,334	0	XXX	XXX	12,063,780	100.0	11,572,760	491,020
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	4,113,772	6,117,085	1,647,589	0	185,334	0	XXX	XXX	(b) 12,063,780	100.0	11,572,760	491,020
12.8 Line 12.7 as a % of Col. 9	34.1	50.7	13.7	0.0	1.5	0.0	XXX	XXX	100.0	XXX	95.9	4.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	562,972	10,251,128	1,620,019	13,733	204	0	12,448,055	96.2	11,572,760	95.9	12,448,055	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	562,972	10,251,128	1,620,019	13,733	204	0	12,448,055	96.2	11,572,760	95.9	12,448,055	XXX
13.8 Line 13.7 as a % of Col. 7	4.5	82.4	13.0	0.1	0.0	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	4.4	79.2	12.5	0.1	0.0	0.0	96.2	XXX	XXX	XXX	96.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	493,425	0	0	0	0	493,425	3.8	491,020	4.1	XXX	493,425
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	493,425	0	0	0	0	493,425	3.8	491,020	4.1	XXX	493,425
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	3.8	0.0	0.0	0.0	0.0	3.8	XXX	XXX	XXX	XXX	3.8

(a) Includes $.....493,425 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	500,991	7,737,691	0	0	0	XXX	8,238,683	63.7	8,487,105	70.4	8,238,683	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	500,991	7,737,691	0	0	0	XXX	8,238,683	63.7	8,487,105	70.4	8,238,683	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	1,556,957	0	0	0	XXX	1,556,957	12.0	1,584,601	13.1	1,556,957	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	1,556,957	0	0	0	XXX	1,556,957	12.0	1,584,601	13.1	1,556,957	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	659,487	5.5	0	0
5.02 Residential Mortgage-Backed Securities	61,980	334,940	87,893	13,733	204	XXX	498,750	3.9	0	0.0	498,750	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	121,970	1,532,126	0	0	XXX	1,654,096	12.8	841,567	7.0	1,654,096	0
5.05 Totals	61,980	456,910	1,620,019	13,733	204	XXX	2,152,846	16.6	1,501,054	12.4	2,152,846	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	0	499,570	0	0	0	XXX	499,570	3.9	0	0.0	499,570	0
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	0	493,425	0	0	0	XXX	493,425	3.8	491,020	4.1	0	493,425
6.05 Totals	0	992,995	0	0	0	XXX	992,995	7.7	491,020	4.1	499,570	493,425
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	500,991	9,794,218	0	0	0	XXX	10,295,210	79.6	XXX	XXX	10,295,209	0
11.02 Residential Mortgage-Backed Securities	61,980	334,940	87,893	13,733	204	XXX	498,750	3.9	XXX	XXX	498,750	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	0	615,395	1,532,126	0	0	XXX	2,147,521	16.6	XXX	XXX	1,654,096	493,425
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	562,972	10,744,553	1,620,019	13,733	204	0	12,941,480	100.0	XXX	XXX	12,448,055	493,425
11.09 Line 11.08 as a % of Col. 7	4.4	83.0	12.5	0.1	0.0	0.0	100.0	XXX	XXX	XXX	96.2	3.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,955,077	5,191,515	1,584,601	0	0	XXX	XXX	XXX	10,731,193	89.0	10,731,193	0
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	158,695	925,569	62,989	0	185,334	XXX	XXX	XXX	1,332,587	11.0	841,567	491,020
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	4,113,772	6,117,085	1,647,589	0	185,334	0	XXX	XXX	12,063,780	100.0	11,572,760	491,020
12.09 Line 12.08 as a % of Col. 9	34.1	50.7	13.7	0.0	1.5	0.0	XXX	XXX	100.0	XXX	95.9	4.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	500,991	9,794,218	0	0	0	XXX	10,295,210	79.6	10,731,193	89.0	10,295,210	XXX
13.02 Residential Mortgage-Backed Securities	61,980	334,940	87,893	13,733	204	XXX	498,750	3.9	0	0.0	498,750	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	121,970	1,532,126	0	0	XXX	1,654,096	12.8	841,567	7.0	1,654,096	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	562,972	10,251,128	1,620,019	13,733	204	0	12,448,055	96.2	11,572,760	95.9	12,448,055	XXX
13.09 Line 13.08 as a % of Col. 7	4.5	82.4	13.0	0.1	0.0	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	4.4	79.2	12.5	0.1	0.0	0.0	96.2	XXX	XXX	XXX	96.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
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	0	493,425	0	0	0	XXX	493,425	3.8	491,020	4.1	XXX	493,425
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	0	493,425	0	0	0	0	493,425	3.8	491,020	4.1	XXX	493,425
14.09 Line 14.08 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	3.8	0.0	0.0	0.0	0.0	3.8	XXX	XXX	XXX	XXX	3.8

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	3,398,365	0	3,398,365	0
2. Cost of cash equivalents acquired	4,597,999	0	4,597,999	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	5,191,751	0	5,191,751	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)	2,804,614	0	2,804,614	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,804,614	0	2,804,614	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			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 5A 4	UNITED STATES TREASURY	SD			1	969,708	101.906	994,095	975,500	972,105	0	1,944	0	0	2.750	2.961	MS	7,959	26,606	10/10/2018	09/15/2021
912828 5A 4	UNITED STATES TREASURY				1	24,355	101.906	24,967	24,500	24,414	0	64	0	0	2.750	2.962	MS	200	894	10/10/2018	09/15/2021
912828 L6 5	UNITED STATES TREASURY	SD			1	502,305	99.797	498,984	500,000	500,991	0	(1,313)	0	0	1.375	1.107	MS	1,747	6,875	10/14/2015	09/30/2020
912828 W8 9	UNITED STATES TREASURY	SD			1	1,005,547	100.641	1,006,406	1,000,000	1,002,584	0	(1,107)	0	0	1.875	1.757	MS	4,764	18,750	04/17/2017	03/31/2022
912828 XG 0	UNITED STATES TREASURY	SD			1	301,641	101.313	303,938	300,000	300,618	0	(239)	0	0	2.125	2.040	JD	18	6,375	07/22/2015	06/30/2022
912828 Y6 1	UNITED STATES TREASURY	SD			1	2,389,313	103.844	2,492,250	2,400,000	2,392,220	0	2,068	0	0	2.750	2.846	JJ	27,620	66,000	07/26/2018	07/31/2023
912828 YE 4	UNITED STATES TREASURY	SD			1	3,017,824	98.078	3,015,902	3,075,000	3,021,188	0	3,357	0	0	1.250	1.641	FA	12,989	0	09/12/2019	08/31/2024
912828 YE 4	UNITED STATES TREASURY				1	24,535	98.078	24,520	25,000	24,562	0	34	0	0	1.250	1.642	FA	106	0	09/12/2019	08/31/2024
0199999. U.S. Government - Issuer Obligations						8,235,227	XXX	8,361,062	8,300,000	8,238,683	0	4,809	0	0	XXX	XXX	XXX	55,402	125,500	XXX	XXX
0599999. Total - U.S. Government						8,235,227	XXX	8,361,062	8,300,000	8,238,683	0	4,809	0	0	XXX	XXX	XXX	55,402	125,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574193 JR 0	MARYLAND ST	SD		2	1FE	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
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	SD		2	1FE	581,380	106.046	530,230	500,000	518,020	0	(11,640)	0	0	5.000	2.536	JJ	12,500	25,000	03/18/2014	07/01/2024
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,706,945	XXX	1,607,975	1,500,000	1,556,957	0	(27,644)	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	1,556,957	0	(27,644)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3140QC DT 0	FN CA4613 - RMBS			4	1	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
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						498,989	XXX	501,046	491,085	498,750	0	(239)	0	0	XXX	XXX	XXX	1,432	1,432	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																					
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	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
61212R 3Q 7	MONTANA ST BRD HSG			2	1FE	125,944	101.414	121,697	120,000	121,970	0	(1,541)	0	0	3.000	2.413	JD	300	3,300	05/01/2013	12/01/2043
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1FE	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
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1FE	161,485	109.250	169,338	155,000	160,848	0	(4,923)	0	0	3.500	2.776	MS	1,808	5,768	05/26/2016	09/01/2036
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1FE	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						1,664,879	XXX	1,654,720	1,565,000	1,654,096	0	(12,222)	0	0	XXX	XXX	XXX	12,315	18,605	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,163,868	XXX	2,155,766	2,056,085	2,152,846	0	(12,461)	0	0	XXX	XXX	XXX	13,747	20,038	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
89236T GL 3	TOYOTA MOTOR CREDIT CORP			1	1FE	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
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						499,550	XXX	498,326	500,000	499,570	0	20	0	0	XXX	XXX	XXX	2,333	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
87974K AS 3	TELOS 145R A2R - CDO			4	1FE	490,938	98.611	493,056	500,000	493,425	0	2,404	0	0	3.252	3.803	JAJO	3,433	19,147	12/19/2018	04/17/2028
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						490,938	XXX	493,056	500,000	493,425	0	2,404	0	0	XXX	XXX	XXX	3,433	19,147	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						990,488	XXX	991,382	1,000,000	992,995	0	2,425	0	0	XXX	XXX	XXX	5,766	19,147	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						10,441,722	XXX	10,467,363	10,300,000	10,295,210	0	(22,815)	0	0	XXX	XXX	XXX	78,985	195,500	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						498,989	XXX	501,046	491,085	498,750	0	(239)	0	0	XXX	XXX	XXX	1,432	1,432	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,155,817	XXX	2,147,776	2,065,000	2,147,521	0	(9,818)	0	0	XXX	XXX	XXX	15,747	37,752	XXX	XXX
8399999. Grand Total - Bonds						13,096,527	XXX	13,116,185	12,856,085	12,941,480	0	(32,871)	0	0	XXX	XXX	XXX	96,165	234,684	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 YE 4	UNITED STATES TREASURY		09/12/2019	GOLDMAN		3,042,357	3,100,000	1,384
0599999. Total - Bonds - U.S. Government						3,042,357	3,100,000	1,384
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
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						1,576,505	1,496,849	580
Bonds - Industrial and Miscellaneous								
89236T GL 3	TOYOTA MOTOR CREDIT CORP		10/02/2019	HSBC SECURITIES		499,550	500,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						499,550	500,000	0
8399997. Total - Bonds - Part 3						5,118,413	5,096,849	1,964
8399999. Total - Bonds						5,118,413	5,096,849	1,964
9999999. Total - Bonds, Preferred and Common Stocks						5,118,413	XXX	1,964

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 11	12	13	14	15	16	17	18	19	20	21
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 F6 2	UNITED STATES TREASURY		10/31/2019.	Maturity @ 100.00		3,000,000	3,000,000	3,001,992	3,000,587	0	(587)	0	(587)	0	3,000,000	0	0	0	45,000	10/31/2019.
912828 N6 3	UNITED STATES TREASURY		01/15/2019.	Maturity @ 100.00		295,000	295,000	295,184	295,003	0	(3)	0	(3)	0	295,000	0	0	0	1,659	01/15/2019.
0599999.	Total - Bonds - U.S. Government					3,295,000	3,295,000	3,297,177	3,295,590	0	(590)	0	(590)	0	3,295,000	0	0	0	46,659	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
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.
49151E YA 5	KENTUCKY ST PPTY & BLDGS COMMN REVS		09/01/2019.	Maturity @ 100.00		655,000	655,000	718,424	659,487	0	(4,487)	0	(4,487)	0	655,000	0	0	0	32,750	08/01/2019.
61212R 3Q 7	MONTANA ST BRD HSG		12/02/2019.	Direct		55,000	55,000	57,724	56,198	0	(301)	0	(301)	0	55,000	0	0	0	1,575	12/01/2043.
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/02/2019.	Direct		120,000	120,000	125,021	125,255	0	(1,271)	0	(1,271)	0	120,000	0	0	0	3,026	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					905,764	905,764	980,837	913,995	0	(6,488)	0	(6,488)	0	905,764	0	0	0	39,818	XXX
8399997.	Total - Bonds - Part 4					4,200,764	4,200,764	4,278,013	4,209,585	0	(7,078)	0	(7,078)	0	4,200,764	0	0	0	86,477	XXX
8399999.	Total - Bonds					4,200,764	4,200,764	4,278,013	4,209,585	0	(7,078)	0	(7,078)	0	4,200,764	0	0	0	86,477	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,200,764	XXX	4,278,013	4,209,585	0	(7,078)	0	(7,078)	0	4,200,764	0	0	0	86,477	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		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	0	0	8,699	XXX
JP Morgan Chase	Indianapolis, Indiana	SD	0.28	242	0	79,666	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	84,786	XXX
0199999. Total - Open Depositories		XXX	XXX	242	0	173,151	XXX
0399999. Total Cash on Deposit		XXX	XXX	242	0	173,151	XXX
0599999. Total Cash		XXX	XXX	242	0	173,151	XXX

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

1. January	211,634	4. April	195,366	7. July	210,067	10. October	175,088
2. February	177,104	5. May	172,995	8. August	175,175	11. November	170,948
3. March	177,150	6. June	176,980	9. September	188,040	12. December	173,151

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 41 9	FIRST AMER:TRS OBG V	SD	06/04/2019	1.350		0	0	1
825252 40 6	INVESCO TREASURY INST		12/26/2019	1.480		2,804,613	3,554	76,274
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	06/04/2019	1.430		0	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,804,614	3,554	76,274
8899999. Total - Cash Equivalents						2,804,614	3,554	76,274

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	224,214	229,289
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	132,638	132,405
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PROPERTY AND CASUALTY	0	0	227,597	233,690
11.	Georgia GA	O	PROPERTY AND CASUALTY	0	0	54,038	53,943
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	309,488	308,946
14.	Illinois IL			0	0	0	0
15.	Indiana IN	ST	Property and Casualty	0	0	79,666	79,666
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	98,250	98,078
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	322,672	328,171
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	648,884	648,127
33.	New York NY			0	0	0	0
34.	North Carolina NC	O	PROPERTY AND CASUALTY	0	0	373,350	372,697
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	5,937,430	6,084,929	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	392,451	398,716
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	275,711	276,762
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	248,950	254,813
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	500,911	498,984
59.	Total	XXX	XXX	5,937,430	6,084,929	3,888,819	3,914,288

DETAILS OF WRITE-INS

5801.	US DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	500,911	498,984
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	500,911	498,984

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