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 SPIRIT INSURANCE COMPANY

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

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

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

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

OFFICERS

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

OTHER

Ronald James Brichler	Executive Vice President	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	8,003,775	45.5	8,003,775	0	8,003,775	45.5
1.02 All Other Governments	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	512,944	2.9	512,944	0	512,944	2.9
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	4,496,212	25.6	4,496,212	0	4,496,212	25.6
1.06 Industrial and Miscellaneous	1,469,426	8.4	1,469,426	0	1,469,426	8.4
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	14,482,357	82.3	14,482,357	0	14,482,357	82.3
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)	126,470	0.7	126,470	0	126,470	0.7
6.02 Cash Equivalents (Schedule E, Part 2)	2,985,296	17.0	2,985,296	0	2,985,296	17.0
6.03 Short-Term Investments (Schedule DA)	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	3,111,767	17.7	3,111,767	0	3,111,767	17.7
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	17,594,124	100.0	17,594,124	0	17,594,124	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		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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,267,260
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,514,566
3.	Accrual of discount		9,649
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		4,280,067
7.	Deduct amortization of premium		29,050
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)		14,482,357
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		14,482,357

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	8,003,775	8,287,648	7,995,059	8,050,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	8,003,775	8,287,648	7,995,059	8,050,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	512,944	530,975	543,950	500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	4,496,212	4,571,160	4,515,181	4,320,963
Industrial and Miscellaneous,	8. United States	670,391	669,165	670,382	670,832
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	799,035	817,184	798,746	800,000
	11. Totals	1,469,426	1,486,348	1,469,128	1,470,832
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	14,482,357	14,876,132	14,523,317	14,341,795
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	14,482,357	14,876,132	14,523,317	

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	7,502,783	0	0	0	XXX	8,003,775	55.3	10,506,253	68.8	8,003,775	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	7,502,783	0	0	0	XXX	8,003,775	55.3	10,506,253	68.8	8,003,775	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	512,944	0	0	0	XXX	512,944	3.5	518,667	3.4	512,944	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	512,944	0	0	0	XXX	512,944	3.5	518,667	3.4	512,944	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	628,698	2,661,609	176,795	967,131	XXX	4,496,212	31.0	2,943,577	19.3	4,496,212	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	628,698	2,661,609	176,795	967,131	XXX	4,496,212	31.0	2,943,577	19.3	4,496,212	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	170,821	1,271,303	27,302	0	0	XXX	1,469,426	10.1	1,298,762	8.5	798,591	670,835
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	170,821	1,271,303	27,302	0	0	XXX	1,469,426	10.1	1,298,762	8.5	798,591	670,835
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) 733,792	9,915,728	2,688,911	176,795	967,131	0	14,482,357	100.0	XXX	XXX	13,811,522	670,835
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	733,792	9,915,728	2,688,911	176,795	967,131	0	(b) 14,482,357	100.0	XXX	XXX	13,811,522	670,835
11.8 Line 11.7 as a % of Col. 7	5.1	68.5	18.6	1.2	6.7	0.0	100.0	XXX	XXX	XXX	95.4	4.6
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,723,727	9,097,099	1,536,722	518,276	391,436	0	XXX	XXX	15,267,260	100.0	14,267,274	999,986
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	3,723,727	9,097,099	1,536,722	518,276	391,436	0	XXX	XXX	(b) 15,267,260	100.0	14,267,274	999,986
12.8 Line 12.7 as a % of Col. 9	24.4	59.6	10.1	3.4	2.6	0.0	XXX	XXX	100.0	XXX	93.5	6.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	562,972	9,443,016	2,661,609	176,795	967,131	0	13,811,522	95.4	14,267,274	93.5	13,811,522	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	9,443,016	2,661,609	176,795	967,131	0	13,811,522	95.4	14,267,274	93.5	13,811,522	XXX
13.8 Line 13.7 as a % of Col. 7	4.1	68.4	19.3	1.3	7.0	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	3.9	65.2	18.4	1.2	6.7	0.0	95.4	XXX	XXX	XXX	95.4	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	170,821	472,712	27,302	0	0	0	670,835	4.6	999,986	6.5	XXX	670,835
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	170,821	472,712	27,302	0	0	0	670,835	4.6	999,986	6.5	XXX	670,835
14.8 Line 14.7 as a % of Col. 7	25.5	70.5	4.1	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	1.2	3.3	0.2	0.0	0.0	0.0	4.6	XXX	XXX	XXX	XXX	4.6

(a) Includes $.....670,835 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	7,502,783	0	0	0	XXX	8,003,775	55.3	10,506,253	68.8	8,003,775	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	7,502,783	0	0	0	XXX	8,003,775	55.3	10,506,253	68.8	8,003,775	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	512,944	0	0	0	XXX	512,944	3.5	518,667	3.4	512,944	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	512,944	0	0	0	XXX	512,944	3.5	518,667	3.4	512,944	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	502,635	0	0	XXX	502,635	3.5	502,955	3.3	502,635	0
5.02 Residential Mortgage-Backed Securities	61,980	334,940	87,893	13,733	204	XXX	498,750	3.4	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	293,758	2,071,081	163,062	966,927	XXX	3,494,828	24.1	2,440,623	16.0	3,494,828	0
5.05 Totals	61,980	628,698	2,661,609	176,795	967,131	XXX	4,496,212	31.0	2,943,577	19.3	4,496,212	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	0	798,591	0	0	0	XXX	798,591	5.5	298,777	2.0	798,591	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	170,821	472,712	27,302	0	0	XXX	670,835	4.6	999,986	6.5	0	670,835
6.05 Totals	170,821	1,271,303	27,302	0	0	XXX	1,469,426	10.1	1,298,762	8.5	798,591	670,835
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	8,814,318	502,635	0	0	XXX	9,817,945	67.8	XXX	XXX	9,817,945	0
11.02 Residential Mortgage-Backed Securities	61,980	334,940	87,893	13,733	204	XXX	498,750	3.4	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	170,821	766,470	2,098,383	163,062	966,927	XXX	4,165,663	28.8	XXX	XXX	3,494,828	670,835
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	733,792	9,915,728	2,688,911	176,795	967,131	0	14,482,357	100.0	XXX	XXX	13,811,522	670,835
11.09 Line 11.08 as a % of Col. 7	5.1	68.5	18.6	1.2	6.7	0.0	100.0	XXX	XXX	XXX	95.4	4.6
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	3,393,266	7,411,763	1,021,621	0	0	XXX	XXX	XXX	11,826,651	77.5	11,826,651	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	330,460	1,685,336	515,101	518,276	391,436	XXX	XXX	XXX	3,440,608	22.5	2,440,623	999,986
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	3,723,727	9,097,099	1,536,722	518,276	391,436	0	XXX	XXX	15,267,260	100.0	14,267,274	999,986
12.09 Line 12.08 as a % of Col. 9	24.4	59.6	10.1	3.4	2.6	0.0	XXX	XXX	100.0	XXX	93.5	6.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	500,991	8,814,318	502,635	0	0	XXX	9,817,945	67.8	11,826,651	77.5	9,817,945	XXX
13.02 Residential Mortgage-Backed Securities	61,980	334,940	87,893	13,733	204	XXX	498,750	3.4	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	293,758	2,071,081	163,062	966,927	XXX	3,494,828	24.1	2,440,623	16.0	3,494,828	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	9,443,016	2,661,609	176,795	967,131	0	13,811,522	95.4	14,267,274	93.5	13,811,522	XXX
13.09 Line 13.08 as a % of Col. 7	4.1	68.4	19.3	1.3	7.0	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	3.9	65.2	18.4	1.2	6.7	0.0	95.4	XXX	XXX	XXX	95.4	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	170,821	472,712	27,302	0	0	XXX	670,835	4.6	999,986	6.5	XXX	670,835
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	170,821	472,712	27,302	0	0	0	670,835	4.6	999,986	6.5	XXX	670,835
14.09 Line 14.08 as a % of Col. 7	25.5	70.5	4.1	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	1.2	3.3	0.2	0.0	0.0	0.0	4.6	XXX	XXX	XXX	XXX	4.6

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	1,842,465	0	1,842,465	0
2. Cost of cash equivalents acquired	4,746,923	0	4,746,923	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	3,604,091	0	3,604,091	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)	2,985,296	0	2,985,296	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,985,296	0	2,985,296	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 Desig-nation and Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 4X 5	UNITED STATES TREASURY	SD			1	3,688,903	103.922	3,865,894	3,720,000	3,696,650	0	6,036	0	0	2.750	2.932	FA	34,568	102,234	09/18/2018	08/31/2023
912828 4X 5	UNITED STATES TREASURY				1	29,749	103.922	31,177	30,000	29,812	0	50	0	0	2.750	2.932	FA	279	844	09/18/2018	08/31/2023
912828 5K 2	UNITED STATES TREASURY	SD			1	1,989,844	104.516	2,090,312	2,000,000	1,992,076	0	1,975	0	0	2.875	2.985	AO	9,794	57,500	11/13/2018	10/31/2023
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	502,773	100.641	503,203	500,000	501,292	0	(554)	0	0	1.875	1.757	MS	2,382	9,375	04/17/2017	03/31/2022
912828 Y6 1	UNITED STATES TREASURY	SD			1	398,219	103.844	415,375	400,000	398,704	0	345	0	0	2.750	2.846	JJ	4,603	11,000	07/26/2018	07/31/2023
912828 YE 4	UNITED STATES TREASURY	SD			1	844,009	98.078	843,472	860,000	844,950	0	930	0	0	1.250	1.641	FA	3,633	0	09/12/2019	08/31/2024
912828 YE 4	UNITED STATES TREASURY				1	39,256	98.078	39,231	40,000	39,300	0	54	0	0	1.250	1.642	FA	169	0	09/12/2019	08/31/2024
0199999. U.S. Government - Issuer Obligations						7,995,059	XXX	8,287,648	8,050,000	8,003,775	0	7,523	0	0	XXX	XXX	XXX	57,175	187,829	XXX	XXX
0599999. Total - U.S. Government						7,995,059	XXX	8,287,648	8,050,000	8,003,775	0	7,523	0	0	XXX	XXX	XXX	57,175	187,829	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574193 JR 0	MARYLAND ST	SD		2	1FE	524,368	106.195	511,860	482,000	494,478	0	(5,378)	0	0	4.000	2.759	MS	6,427	18,664	03/18/2014	03/01/2025
574193 JR 0	MARYLAND ST			2	1FE	19,582	106.195	19,115	18,000	18,466	0	(345)	0	0	4.000	2.760	MS	240	1,336	03/18/2014	03/01/2025
1199999. U.S. States, Territories & Possessions - Issuer Obligations						543,950	XXX	530,975	500,000	512,944	0	(5,723)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						543,950	XXX	530,975	500,000	512,944	0	(5,723)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
645791 CZ 5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1FE	504,545	117.683	588,415	500,000	502,635	0	(319)	0	0	4.000	3.909	MS	6,667	20,000	08/30/2013	09/01/2026
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						504,545	XXX	588,415	500,000	502,635	0	(319)	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3140QC DT 0	FN CA4613 - RMBS			4	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																					
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG			2	1FE	103,509	101.475	101,475	100,000	101,794	0	(1,847)	0	0	2.750	1.771	MN	351	2,877	11/21/2012	11/15/2035
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1FE	555,245	110.165	550,825	500,000	554,615	0	(630)	0	0	4.000	3.024	JJ	3,889	0	10/04/2019	01/01/2050
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	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
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
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1FE	163,062	100.285	163,527	163,062	163,062	0	(0)	0	0	3.050	3.050	MON	414	4,897	06/24/2015	12/01/2034
61212R 4G 8	MONTANA ST BRD HSG			2	1FE	169,666	102.094	168,455	165,000	166,810	0	(1,152)	0	0	3.500	3.159	JD	481	5,257	08/29/2013	12/01/2044
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
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
67756Q RT 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1FE	166,718	103.585	165,736	160,000	165,940	0	(4,609)	0	0	3.500	2.787	MS	1,867	5,921	05/26/2016	09/01/2036
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	26,019	101.287	25,322	25,000	25,154	0	(349)	0	0	4.000	3.491	AO	250	1,116	09/09/2011	10/01/2041
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1FE	284,702	104.102	281,075	270,000	280,153	0	(4,151)	0	0	3.500	2.778	MS	3,150	8,838	03/24/2016	03/01/2046
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						3,511,647	XXX	3,481,699	3,329,877	3,494,828	0	(14,504)	0	0	XXX	XXX	XXX	20,265	65,197	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						4,515,181	XXX	4,571,160	4,320,963	4,496,212	0	(15,062)	0	0	XXX	XXX	XXX	28,364	86,630	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
822582 BZ 4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	69,707	105.190	73,633	70,000	69,771	0	59	0	0	3.500	3.591	MN	327	2,450	11/07/2018	11/13/2023
822582 BZ 4	SHELL INTERNATIONAL FINANCE BV	SD	C	1,2	1FE	229,039	105.190	241,936	230,000	229,250	0	185	0	0	3.500	3.591	MN	1,073	8,050	11/07/2018	11/13/2023
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						798,296	XXX	813,895	800,000	798,591	0	264	0	0	XXX	XXX	XXX	3,733	10,500	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
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	5,404	06/15/2018.	06/25/2035.
803169 AQ 4	SRANC 3R AFR - CDO		C	4	1FE	500,000	100.323	501,615	500,000	500,015	0	20	0	0	4.088	4.108	MJSD.	511	20,440	04/30/2018.	06/24/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						670,832	XXX	672,454	670,832	670,835	0	10	0	0	XXX	XXX	XXX	586	25,844	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,469,128	XXX	1,486,348	1,470,832	1,469,426	0	274	0	0	XXX	XXX	XXX	4,320	36,344	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						9,841,850	XXX	10,220,933	9,850,000	9,817,945	0	1,744	0	0	XXX	XXX	XXX	74,242	238,329	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						4,182,479	XXX	4,154,153	4,000,710	4,165,663	0	(14,494)	0	0	XXX	XXX	XXX	20,852	91,041	XXX	XXX
8399999. Grand Total - Bonds						14,523,317	XXX	14,876,132	14,341,795	14,482,357	0	(12,989)	0	0	XXX	XXX	XXX	96,526	330,802	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		883,266	900,000	402
0599999. Total - Bonds - U.S. Government						883,266	900,000	402
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
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		10/04/2019	BARCLAYS CAPITAL INC FIXED INC		555,245	500,000	0
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		10/04/2019	Bank of America Merrill Lynch		537,140	500,000	0
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		10/03/2019	JP Morgan		534,520	500,000	0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,131,750	1,996,849	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						3,514,566	3,396,849	981
8399999. Total - Bonds						3,514,566	3,396,849	981
9999999. Total - Bonds, Preferred and Common Stocks						3,514,566	XXX	981

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		1,000,000	1,000,000	1,000,664	1,000,196	0	(196)	0	(196)	0	1,000,000	0	0	0	15,998	10/31/2019.
912828 R8 5	UNITED STATES TREASURY	..	06/17/2019.	Maturity @ 100.00		275,000	275,000	275,107	275,016	0	(16)	0	(16)	0	275,000	0	0	0	1,203	06/15/2019.
912828 SD 3	UNITED STATES TREASURY	..	01/31/2019.	Maturity @ 100.00		2,118,000	2,118,000	2,119,324	2,118,054	0	(54)	0	(54)	0	2,118,000	0	0	0	13,238	01/31/2019.
0599999.	Total - Bonds - U.S. Government					3,393,000	3,393,000	3,395,095	3,393,266	0	(266)	0	(266)	0	3,393,000	0	0	0	30,438	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
20775B D8 6	CONN ST HSG FIN AUTH HSG MTG FIN PG	..	12/05/2019.	Direct		50,000	50,000	51,755	51,365	0	(453)	0	(453)	0	50,000	0	0	0	893	11/15/2035.
3140QC DT 0	FN CA4613 - RMBS	..	12/01/2019.	Paydown		5,764	5,764	5,857	0	0	(93)	0	(93)	0	5,764	0	0	0	17	11/01/2049.
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.
60535Q LZ 1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	..	12/01/2019.	Paydown		52,112	52,112	52,112	52,112	0	0	0	0	0	52,112	0	0	0	965	12/01/2034.
61212R 4G 8	MONTANA ST BRD HSG	..	12/02/2019.	Direct		60,000	60,000	61,697	60,837	0	(178)	0	(178)	0	60,000	0	0	0	2,093	12/01/2044.
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.
67756Q RT 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	..	12/02/2019.	Direct		110,000	110,000	114,619	114,739	0	(1,084)	0	(1,084)	0	110,000	0	0	0	2,829	09/01/2036.
708796 B9 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	..	12/26/2019.	Direct		45,000	45,000	46,835	45,489	0	(258)	0	(258)	0	45,000	0	0	0	1,666	10/01/2041.
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	..	10/01/2019.	Direct		65,000	65,000	68,539	67,837	0	(317)	0	(317)	0	65,000	0	0	0	2,363	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					557,906	557,906	575,876	566,174	0	(6,147)	0	(6,147)	0	557,906	0	0	0	14,613	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.
3899999.	Total - Bonds - Industrial and Miscellaneous					329,161	329,161	329,161	329,160	0	1	0	1	0	329,161	0	0	0	6,012	XXX
8399997.	Total - Bonds - Part 4					4,280,067	4,280,067	4,300,132	4,288,600	0	(6,412)	0	(6,412)	0	4,280,067	0	0	0	51,063	XXX
8399999.	Total - Bonds					4,280,067	4,280,067	4,300,132	4,288,600	0	(6,412)	0	(6,412)	0	4,280,067	0	0	0	51,063	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,280,067	XXX	4,300,132	4,288,600	0	(6,412)	0	(6,412)	0	4,280,067	0	0	0	51,063	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	3	0	5,972	XXX
JP Morgan Chase	Indianapolis, Indiana		0.28	244	0	80,608	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	39,890	XXX
0199999. Total - Open Depositories		XXX	XXX	247	0	126,470	XXX
0399999. Total Cash on Deposit		XXX	XXX	247	0	126,470	XXX
0599999. Total Cash		XXX	XXX	247	0	126,470	XXX

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

1. January	138,962	4. April	162,108	7. July	133,707	10. October	155,981
2. February	180,946	5. May	129,432	8. August	127,843	11. November	126,410
3. March	133,389	6. June	129,046	9. September	130,770	12. December	126,470

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	10/02/2019	1.350		0	0	1
825252 40 6	INVESCO TREASURY INST		12/26/2019	1.480		2,985,296	3,737	81,842
94975H 29 6	WELLSFARGO:TRS+ MM I	SD	12/03/2019	1.430		0	0	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,985,296	3,737	81,843
8899999. Total - Cash Equivalents						2,985,296	3,737	81,843

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	169,271	175,222
5.	California CA	B	PROPERTY AND CASUALTY	0	0	125,323	125,801
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	107,647	113,930
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	O	PROPERTY AND CASUALTY	0	0	60,097	67,217
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	325,840	327,082
14.	Illinois IL			0	0	0	0
15.	Indiana IN	ST	PROPERTY AND CASUALTY	0	0	80,608	80,608
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	152,719	156,515
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	314,702	338,871
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	672,321	678,222
33.	New York NY			0	0	0	0
34.	North Carolina NC	O	PROPERTY AND CASUALTY	0	0	365,493	373,116
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	5,607,998	5,869,035	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY	0	0	391,824	456,211
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	137,550	137,309
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PROPERTY AND CASUALTY	0	0	229,250	241,936
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	500,991	498,984
59.	Total	XXX	XXX	5,607,998	5,869,035	3,633,636	3,771,026

DETAILS OF WRITE-INS

5801.	US DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	500,991	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	500,991	498,984

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