



ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

GREAT AMERICAN E & S INSURANCE COMPANY

NAIC Group Code.....	0084, 0084	NAIC Company Code.....	37532	Employer's ID Number.....	31-0954439
(Current Period) (Prior Period)					
Organized under the Laws of DE	State of Domicile or Port of Entry DE			Country of Domicile US	
Incorporated/Organized.....	February 28, 1979	Commenced Business..... August 1, 1979			
Statutory Home Office	The Corporation Trust Company 1209 Orange Street .. Wilmington .. DE .. US .. 19801 (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) BSchwartz@gaig.com (E-Mail Address)			513-369-5092 (Area Code) (Telephone Number) (Extension) 513-369-3873 (Fax Number)	

OFFICERS

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

OTHER

Ronald James Brichler	Executive Vice President	Anthony Joseph Mercurio #	Executive Vice President
Michael Eugene Sullivan Jr.	Executive Vice President	David Lawrence Thompson Jr. #	Executive Vice President
Aaron Beasy Latto	Senior Vice President	James Louis Muething #	Senior Vice President
Bruce Robert Smith Jr. #	Senior Vice President	David John Witzgall	Senior Vice President, CFO & Treasurer
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Stephen Charles Beraha	Assistant Vice President & Assistant Secretary	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr.
David Lawrence Thompson Jr. #	David John Witzgall		

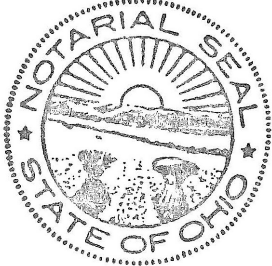
State of..... Ohio
County of..... Hamilton

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

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

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

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



a. Is this an original filing?	Yes [X] No []
b. If no	1. State the amendment number
	2. Date filed
	3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	2,297,027	4.6	2,297,027	0	2,297,027	4.6
1.02 All Other Governments.....	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	2,026,204	4.1	2,026,204	0	2,026,204	4.1
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.....	22,947,395	46.2	22,947,395	0	22,947,395	46.2
1.06 Industrial and Miscellaneous.....	16,915,494	34.0	16,915,494	0	16,915,494	34.0
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.....	44,186,120	88.9	44,186,120	0	44,186,120	88.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	467,500	0.9	467,500	0	467,500	0.9
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	467,500	0.9	467,500	0	467,500	0.9
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	416	0.0	416	0	416	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.....	416	0.0	416	0	416	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).....	52,106	0.1	52,106	0	52,106	0.1
6.02 Cash Equivalents (Schedule E, Part 2).....	5,013,317	10.1	5,013,317	0	5,013,317	10.1
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.....	5,065,422	10.2	5,065,422	0	5,065,422	10.2
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.....	49,719,458	100.0	49,719,458	0	49,719,458	100.0

GREAT AMERICAN E & S INSURANCE COMPANY

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.....		43,963,273
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		9,557,896
3.	Accrual of discount.....		10,402
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.....	40	
4.4	Part 4, Column 11.....	0	40
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(2,710)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		8,736,431
7.	Deduct amortization of premium.....		138,434
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).....		44,654,035
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		44,654,035

GREAT AMERICAN E & S INSURANCE COMPANY
SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	2,297,027	2,364,000	2,294,711	2,300,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	2,297,027	2,364,000	2,294,711	2,300,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	2,026,204	2,092,762	2,186,054	1,945,000
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.....	22,947,395	23,271,873	23,150,724	22,442,213
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	11,543,926	11,716,432	11,522,309	11,647,703
	9. Canada.....	0	0	0	0
	10. Other Countries.....	5,371,568	5,362,086	5,370,071	5,370,071
	11. Totals.....	16,915,494	17,078,518	16,892,380	17,017,774
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	44,186,120	44,807,153	44,523,870	43,704,987
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	467,500	567,153	467,500	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	467,500	567,153	467,500	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	467,500	567,153	467,500	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	416	416	383	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	416	416	383	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	416	416	383	
	26. Total Stocks.....	467,916	567,568	467,883	
	27. Total Bonds and Stocks.....	44,654,035	45,374,721	44,991,753	

SCHEDULE D - PART 1A - SECTION 1

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

SIOIS	NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
	1. U.S. Governments												
	1.1 NAIC 1.....	.0	2,297,027	.0	.0	.0	XXX.	2,297,027	5.2	4,975,365	11.4	2,297,027	.0
	1.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	1.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	1.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	1.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	1.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	1.7 Totals.....	.0	2,297,027	.0	.0	.0	XXX.	2,297,027	5.2	4,975,365	11.4	2,297,027	.0
	2. All Other Governments												
	2.1 NAIC 1.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	2.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	2.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	2.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	2.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	2.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	2.7 Totals.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	3. U.S. States, Territories and Possessions, etc., Guaranteed												
	3.1 NAIC 1.....	.0	1,556,960	469,245	.0	.0	XXX.	2,026,204	4.6	2,099,395	4.8	2,026,204	.0
	3.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	3.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	3.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	3.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	3.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	3.7 Totals.....	.0	1,556,960	469,245	.0	.0	XXX.	2,026,204	4.6	2,099,395	4.8	2,026,204	.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
	4.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	4.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	4.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	4.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	4.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	4.7 Totals.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 NAIC 1.....	2,709,827	5,006,683	11,180,691	1,974,105	2,076,088	XXX.	22,947,395	51.9	18,342,817	42.2	22,947,395	.0
	5.2 NAIC 2.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	5.3 NAIC 3.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	5.4 NAIC 4.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	5.5 NAIC 5.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	5.6 NAIC 6.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
	5.7 Totals.....	2,709,827	5,006,683	11,180,691	1,974,105	2,076,088	XXX.	22,947,395	51.9	18,342,817	42.2	22,947,395	.0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	1,351,612	13,183,718	2,152,183	227,980	0	XXX	16,915,494	38.3	18,077,820	41.6	1,356,232	15,559,262
6.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	1,351,612	13,183,718	2,152,183	227,980	0	XXX	16,915,494	38.3	18,077,820	41.6	1,356,232	15,559,262
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....4,061,439	22,044,388	13,802,119	2,202,085	2,076,088	0	44,186,120	100.0	XXX	XXX	28,626,858	15,559,262
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.....	4,061,439	22,044,388	13,802,119	2,202,085	2,076,088	0	(b).....44,186,120	100.0	XXX	XXX	28,626,858	15,559,262
11.8 Line 11.7 as a % of Col. 7.....	9.2	49.9	31.2	5.0	4.7	0.0	100.0	XXX	XXX	XXX	64.8	35.2
12. Total Bonds Prior Year												
12.1 NAIC 1.....	5,547,975	21,024,478	10,162,582	4,985,990	1,774,372	0	XXX	XXX	43,495,397	100.0	26,824,001	16,671,396
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.....	5,547,975	21,024,478	10,162,582	4,985,990	1,774,372	0	XXX	XXX	(b).....43,495,397	100.0	26,824,001	16,671,396
12.8 Line 12.7 as a % of Col. 9.....	12.8	48.3	23.4	11.5	4.1	0.0	XXX	XXX	100.0	XXX	61.7	38.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	2,787,912	9,991,518	11,722,434	2,048,906	2,076,088	0	28,626,858	64.8	26,824,001	61.7	28,626,858	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.....	2,787,912	9,991,518	11,722,434	2,048,906	2,076,088	0	28,626,858	64.8	26,824,001	61.7	28,626,858	XXX
13.8 Line 13.7 as a % of Col. 7.....	9.7	34.9	40.9	7.2	7.3	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.....	6.3	22.6	26.5	4.6	4.7	0.0	64.8	XXX	XXX	XXX	64.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	1,273,527	12,052,870	2,079,685	153,179	0	0	15,559,262	35.2	16,671,396	38.3	XXX	15,559,262
14.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals.....	1,273,527	12,052,870	2,079,685	153,179	0	0	15,559,262	35.2	16,671,396	38.3	XXX	15,559,262
14.8 Line 14.7 as a % of Col. 7.....	8.2	77.5	13.4	1.0	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.....	2.9	27.3	4.7	0.3	0.0	0.0	35.2	XXX	XXX	XXX	XXX	35.2

(a) Includes \$.....15,559,262 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6" designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	.0	2,297,027	.0	.0	.0	.XXX.	2,297,027	.5.2	4,975,365	11.4	2,297,027	.0
1.02	Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.03	Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.04	Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
1.05	Totals.....	.0	2,297,027	.0	.0	.0	.XXX.	2,297,027	.5.2	4,975,365	11.4	2,297,027	.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	1,556,960	469,245	.0	.0	.XXX.	2,026,204	.4.6	2,099,395	.4.8	2,026,204	.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	1,556,960	469,245	.0	.0	.XXX.	2,026,204	.4.6	2,099,395	.4.8	2,026,204	.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	524,311	.0	.0	.0	.XXX.	524,311	.1.2	532,040	.1.2	524,311	.0
5.02	Residential Mortgage-Backed Securities.....	294,295	1,928,774	1,055,813	606,802	101,531	.XXX.	3,987,215	.9.0	.0	.0.0	3,987,215	.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.....	2,415,532	2,553,598	10,124,878	1,367,303	1,974,558	.XXX.	18,435,870	41.7	17,810,777	40.9	18,435,870	.0
5.05	Totals.....	2,709,827	5,006,683	11,180,691	1,974,105	2,076,088	.XXX.	22,947,395	51.9	18,342,817	42.2	22,947,395	.0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	.0	3,997,314	.0	.0	.0	.XXX.	3,997,314	.9.0	3,996,192	.9.2	1,000,000	2,997,314
6.02	Residential Mortgage-Backed Securities.....	188,179	1,003,446	72,498	74,801	.0	.XXX.	1,338,924	.3.0	406,424	.0.9	356,232	982,692
6.03	Commercial Mortgage-Backed Securities.....	8,404	.0	.0	.0	.0	.XXX.	8,404	.0.0	70,488	.0.2	.0	8,404
6.04	Other Loan-Backed and Structured Securities.....	1,155,029	8,182,958	2,079,685	153,179	.0	.XXX.	11,570,851	26.2	13,604,717	31.3	.0	11,570,851
6.05	Totals.....	1,351,612	13,183,718	2,152,183	227,980	.0	.XXX.	16,915,494	38.3	18,077,820	41.6	1,356,232	15,559,262
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.....	0	8,375,611	469,245	0	0	XXX	8,844,855	20.0	XXX	XXX	5,847,541	2,997,314
11.02 Residential Mortgage-Backed Securities.....	482,474	2,932,221	1,128,311	681,603	101,531	XXX	5,326,139	12.1	XXX	XXX	4,343,447	982,692
11.03 Commercial Mortgage-Backed Securities.....	8,404	0	0	0	0	XXX	8,404	0.0	XXX	XXX	0	8,404
11.04 Other Loan-Backed and Structured Securities.....	3,570,561	10,736,557	12,204,563	1,520,482	1,974,558	XXX	30,006,721	67.9	XXX	XXX	18,435,870	11,570,851
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.....	4,061,439	22,044,388	13,802,119	2,202,085	2,076,088	0	44,186,120	100.0	XXX	XXX	28,626,858	15,559,262
11.09 Line 11.08 as a % of Col. 7.....	9.2	49.9	31.2	5.0	4.7	0.0	100.0	XXX	XXX	XXX	64.8	35.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	3,021,516	5,299,588	3,281,889	0	0	XXX	XXX	XXX	11,602,992	26.7	8,606,800	2,996,192
12.02 Residential Mortgage-Backed Securities.....	82,253	223,075	85,105	15,991	0	XXX	XXX	XXX	406,424	0.9	406,424	0
12.03 Commercial Mortgage-Backed Securities.....	36,189	34,299	0	0	0	XXX	XXX	XXX	70,488	0.2	0	70,488
12.04 Other Loan-Backed and Structured Securities.....	2,408,017	15,467,517	6,795,589	4,969,999	1,774,372	XXX	XXX	XXX	31,415,493	72.2	17,810,777	13,604,717
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.....	5,547,975	21,024,478	10,162,582	4,985,990	1,774,372	0	XXX	XXX	43,495,397	100.0	26,824,001	16,671,396
12.09 Line 12.08 as a % of Col. 9.....	12.8	48.3	23.4	11.5	4.1	0.0	XXX	XXX	100.0	XXX	61.7	38.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	0	5,378,297	469,245	0	0	XXX	5,847,541	13.2	8,606,800	19.8	5,847,541	XXX
13.02 Residential Mortgage-Backed Securities.....	372,379	2,059,622	1,128,311	681,603	101,531	XXX	4,343,447	9.8	406,424	0.9	4,343,447	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.....	2,415,532	2,553,598	10,124,878	1,367,303	1,974,558	XXX	18,435,870	41.7	17,810,777	40.9	18,435,870	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.....	2,787,912	9,991,518	11,722,434	2,048,906	2,076,088	0	28,626,858	64.8	26,824,001	61.7	28,626,858	XXX
13.09 Line 13.08 as a % of Col. 7.....	9.7	34.9	40.9	7.2	7.3	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.....	6.3	22.6	26.5	4.6	4.7	0.0	64.8	XXX	XXX	XXX	64.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	0	2,997,314	0	0	0	XXX	2,997,314	6.8	2,996,192	6.9	XXX	2,997,314
14.02 Residential Mortgage-Backed Securities.....	110,094	872,598	0	0	0	XXX	982,692	2.2	0	0.0	XXX	982,692
14.03 Commercial Mortgage-Backed Securities.....	8,404	0	0	0	0	XXX	8,404	0.0	70,488	0.2	XXX	8,404
14.04 Other Loan-Backed and Structured Securities.....	1,155,029	8,182,958	2,079,685	153,179	0	XXX	11,570,851	26.2	13,604,717	31.3	XXX	11,570,851
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	1,273,527	12,052,870	2,079,685	153,179	0	0	15,559,262	35.2	16,671,396	38.3	XXX	15,559,262
14.09 Line 14.08 as a % of Col. 7.....	8.2	77.5	13.4	1.0	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.....	2.9	27.3	4.7	0.3	0.0	0.0	35.2	XXX	XXX	XXX	XXX	35.2

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	5,634,592	0	5,634,592	0
2. Cost of cash equivalents acquired.....	42,129,550	0	42,129,550	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.....	42,750,825	0	42,750,825	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).....	5,013,317	0	5,013,317	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,013,317	0	5,013,317	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	F o r e i g n	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	1,000,625	...103.922	1,039,219	1,000,000	1,000,484	0	(104)	0	0	2.750	2.736	FA.....	9,293	27,500	08/31/2018.	08/31/2023.
912828	5A	4	UNITED STATES TREASURY.....	SD..	..	.....	.....1	994,063	...101.906	1,019,063	1,000,000	996,522	0	2,011	0	0	2.750	2.961	MS.....	8,159	27,500	10/10/2018.	09/15/2021.
912828	6C	9	UNITED STATES TREASURY.....	SD..	..	.....	.....1	190,015	...101.906	193,622	190,000	190,014	0	(1)	0	0	2.500	2.496	FA.....	1,794	2,375	03/06/2019.	02/15/2022.
912828	6C	9	UNITED STATES TREASURY.....	.....	..	.....	.....1	110,009	...101.906	112,097	110,000	110,007	0	(2)	0	0	2.500	2.497	FA.....	1,039	1,375	03/06/2019.	02/15/2022.
0199999.	U.S. Government - Issuer Obligations.....							2,294,711	XXX	2,364,000	2,300,000	2,297,027	0	1,905	0	0	XXX	XXX	XXX	20,285	58,750	XXX	XXX
0599999.	Total - U.S. Government.....							2,294,711	XXX	2,364,000	2,300,000	2,297,027	0	1,905	0	0	XXX	XXX	XXX	20,285	58,750	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
574193	JR	0	MARYLAND ST.....	SD..	..	2	1FE	418,842	...106.195	408,851	385,000	394,968	0	(4,216)	0	0	4.000	2.759	MS.....	5,133	14,486	03/18/2014.	03/01/2025.
574193	JR	0	MARYLAND ST.....	.....	..	.....2	1FE	125,109	...106.195	122,124	115,000	117,977	0	(1,507)	0	0	4.000	2.760	MS.....	1,533	5,514	03/18/2014.	03/01/2025.
68609T	DM	7	OREGON ST.....	.....	..	.....2	1FE	479,109	...108.941	484,787	445,000	469,245	0	(5,310)	0	0	4.000	3.118	JD.....	1,483	17,890	12/14/2017.	12/01/2048.
70914P	SK	9	PENNSYLVANIA (COMMONWEALTH OF).....	.....	..	.....2	1FE	581,615	...109.354	546,770	500,000	525,995	0	(10,278)	0	0	5.000	2.760	JD.....	2,083	25,000	03/18/2014.	06/01/2024.
93974C	C9	9	WASHINGTON ST.....	.....	..	.....2	1FE	581,380	...106.046	530,230	500,000	518,020	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.....							2,186,054	XXX	2,092,762	1,945,000	2,026,204	0	(32,951)	0	0	XXX	XXX	XXX	22,733	87,890	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							2,186,054	XXX	2,092,762	1,945,000	2,026,204	0	(32,951)	0	0	XXX	XXX	XXX	22,733	87,890	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																							
64990E	DG	9	NEW YORK STATE DORMITORY AUTHORITY.....	SD..	..	2	1FE	565,580	...111.227	556,135	500,000	524,311	0	(7,729)	0	0	5.000	3.260	JD.....	1,111	37,000	03/19/2014.	12/15/2027.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							565,580	XXX	556,135	500,000	524,311	0	(7,729)	0	0	XXX	XXX	XXX	1,111	37,000	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																							
3133N3	VN	1	FH RE6021 - RMBS.....	.....	..	.....4	1	1,993,895	...100.633	2,000,102	1,987,528	1,993,667	0	(228)	0	0	3.000	2.930	MON...	4,969	9,938	10/15/2019.	11/01/2049.
3140QC	DT	0	FN CA4613 - RMBS.....	.....	..	.....4	1	997,977	...102.028	1,002,092	982,170	997,499	0	(478)	0	0	3.500	2.954	MON...	2,865	2,865	11/07/2019.	11/01/2049.
31418D	HY	1	FN MA3846 - RMBS.....	.....	..	.....4	1	996,147	...100.633	999,171	992,890	996,048	0	(99)	0	0	3.000	2.931	MON...	2,482	4,964	10/18/2019.	11/01/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							3,988,019	XXX	4,001,365	3,962,588	3,987,215	0	(805)	0	0	XXX	XXX	XXX	10,316	17,767	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																							
196479	2D	0	COLORADO HSG & FIN AUTH.....	.....	..	.....2	1FE	1,035,556	...113.893	1,116,151	980,000	1,030,140	0	(6,467)	0	0	4.250	3.499	MN.....	7,013	34,581	11/28/2018.	05/01/2049.
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	.....	..	.....2	1FE	108,684	...101.475	106,549	105,000	106,921	0	(1,695)	0	0	2.750	1.751	MN.....	369	2,971	11/21/2012.	11/15/2035.
20775C	5S	9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....2	1FE	1,080,780	...107.882	1,078,820	1,000,000	1,079,367	0	(1,413)	0	0	3.500	2.497	MN.....	6,028	0	10/09/2019.	11/15/2043.
20775C	LE	2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....2	1FE	500,000	...103.725	518,625	500,000	499,994	0	5	0	0	2.900	2.900	MN.....	1,853	14,500	08/05/2016.	11/15/2029.
31350A	BR	8	FEDMFH M034 A - CMBS.....	.....	..	.....4	1	847,688	...100.626	830,165	825,000	826,110	0	(3,792)	0	0	4.150	3.681	MON...	1,522	34,203	09/11/2015.	04/15/2025.
31397P	PV	6	FHM M012 A31 - CMBS.....	.....	..	.....4	1	893,811	...102.400	915,262	893,811	893,520	0	(225)	0	0	2.500	2.473	MON...	1,862	22,345	05/11/2015.	08/15/2051.
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.
45201Y	R3	3	ILLINOIS HSG DEV AUTH REV.....	.....	..	.....2	1FE	461,364	...106.263	456,931	430,000	451,921	0	(5,738)	0	0	4.000	3.206	AO.....	4,500	17,425	12/01/2017.	10/01/2048.
54627D	BX	8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....	.....	..	.....2	1FE	609,514	...100.429	612,129	609,514	609,514	0	(0)	0	0	2.875	2.875	MON...	1,460	17,372	04/18/2017.	11/01/2038.
57419R	L8	6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..	.....2	1FE	640,000	...101.334	648,538	640,000	640,000	0	8	0	0	3.242	3.242	MS.....	6,916	22,324	04/07/2017.	09/01/2048.
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.
594653	7N	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....	.....	..	.....2	1FE	643,218	...105.378	637,537	605,000	632,255	0	(9,438)	0	0	3.500	2.730	JD.....	1,765	20,227	09/23/2016.	06/01/2047.
60416Q	GD	0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	.....	..	.....2	1FE	533,537	...103.564	552,552	533,537	533,535	0	(2)	0	0	3.000	2.999	MON...	1,334	15,832	03/11/2015.	04/01/2045.
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.
60416S	KD	1	MINNESOTA ST HSG FIN AGY.....	.....	..	.....2	1FE	453,260	...103.680	435,456	420,000	430,247	0	(4,694)	0	0	4.000	3.464	JJ.....	8,400	17,504	07/31/2015.	01/01/2041.
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	.....	..	.....2	1FE	326,125	...100.285	327,054	326,125	326,125	0	(0)	0	0	3.050	3.050	MON...	829	9,793	06/24/2015.	12/01/2034.
61212R	4G	8	MONTANA ST BRD HSG.....	.....	..	.....2	1FE	128,535	...102.094	127,618	125,000	126,371	0	(918)	0	0	3.500	3.159	JD.....	365	3,938	08/29/2013.	12/01/2044.

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				F o r e i g n	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			
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	4R	2	NEW MEXICO MTG FIN AUTH.....		2	1FE	286,519	103.744	280,109	270,000	283,849	0	(5,144)	0	0	3.500	2.758	MS	3,150	9,558	03/16/2016.	03/01/2046.			
647200	X4	1	NEW MEXICO MTG FIN AUTH - MBS.....		2	1FE	228,014	101.780	233,239	229,160	228,556	0	18	0	0	2.850	2.865	MON	544	6,502	08/29/2014.	07/01/2043.			
647201	JJ	2	NEW MEXICO MTG FIN AUTH.....		2	1FE	538,550	107.457	537,285	500,000	538,032	0	(518)	0	0	3.500	2.640	JJ	2,722	0	10/03/2019.	07/01/2050.			
64986E	AF	0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS.....		2	1FE	549,349	100.216	571,231	570,000	553,037	0	1,166	0	0	4.950	5.201	FA	10,659	28,091	06/14/2011.	08/15/2038.			
64988R	GY	2	NEW YORK ST MTG AGY REV.....		2	1FE	290,898	102.871	282,895	275,000	280,627	0	(2,896)	0	0	3.500	3.034	AO	2,406	9,636	10/15/2015.	10/01/2030.			
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....		2	1FE	405,000	102.611	415,575	405,000	404,992	0	0	0	0	2.850	2.850	JJ	5,771	11,524	08/05/2016.	07/01/2032.			
67756Q	NP	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		2	1FE	431,667	100.967	435,842	431,667	431,664	0	(3)	0	0	2.700	2.699	MON	971	11,586	04/21/2015.	03/01/2036.			
67756Q	RT	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		2	1FE	166,718	103.585	165,736	160,000	165,940	0	(4,894)	0	0	3.500	2.787	MS	1,867	5,874	05/26/2016.	09/01/2036.			
686087	SU	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....		2	1FE	603,111	104.357	594,835	570,000	580,213	0	(4,552)	0	0	3.500	3.110	JJ	9,975	20,573	08/05/2015.	07/01/2036.			
708796	B9	7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....		2	1FE	20,815	101.287	20,257	20,000	20,123	0	(273)	0	0	4.000	3.491	AO	200	885	09/09/2011.	10/01/2041.			
76221R	UK	7	RHODE ISLAND HSG & MTG FIN CORP.....		2	1FE	456,114	103.578	440,207	425,000	442,722	0	(9,634)	0	0	4.000	2.948	AO	4,250	16,174	07/08/2015.	04/01/2033.			
83712D	WK	8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		2	1FE	326,559	105.012	315,036	300,000	314,754	0	(5,673)	0	0	4.000	3.096	JJ	6,000	12,022	06/29/2016.	07/01/2043.			
88275F	NV	7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		2	1FE	555,000	106.141	589,083	555,000	555,177	0	(20)	0	0	3.125	3.118	MS	5,885	17,749	10/15/2015.	03/01/2046.			
88275F	PA	1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		2	1FE	878,498	101.503	891,702	878,498	871,906	0	(6,593)	0	0	3.100	3.140	MON	2,194	27,181	06/08/2017.	09/01/2047.			
92812U	C4	8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....			1FE	122,188	100.684	125,855	125,000	124,468	0	347	0	0	1.900	2.190	JJ	1,188	2,375	12/14/2012.	07/01/2021.			
92812U	C4	8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....	SD		1FE	366,563	100.684	377,565	375,000	373,401	0	1,038	0	0	1.900	2.191	JJ	3,563	7,125	12/14/2012.	07/01/2021.			
92812V	MA	1	VIRGINIA ST HSG DEV AUTH - MBS.....		2	1FE	666,753	100.260	668,487	666,753	666,653	0	(46)	0	0	3.125	3.112	MON	1,736	20,853	05/24/2017.	11/25/2039.			
97689Q	BZ	8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		2	1FE	512,448	104.887	503,458	480,000	505,037	0	(10,716)	0	0	4.000	2.905	MS	6,400	17,900	09/04/2015.	09/01/2045.			
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		2	1FE	595,764	104.102	588,176	565,000	586,247	0	(8,843)	0	0	3.500	2.778	MS	6,592	18,550	03/24/2016.	03/01/2046.			
97689Q	EL	6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....		2	1FE	367,059	104.187	359,445	345,000	356,904	0	(4,413)	0	0	3.500	2.836	MS	4,025	11,638	09/21/2016.	09/01/2046.			
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							18,597,125	XXX	18,714,372	17,979,625	18,435,870	0	(97,939)	0	0	XXX	XXX	XXX	135,790	497,945	XXX	XXX			
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....							23,150,724	XXX	23,271,873	22,442,213	22,947,395	0	(106,473)	0	0	XXX	XXX	XXX	147,217	552,711	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
166764	BN	9	CHEVRON CORP.....	SD		1,2	1FE	1,000,000	101.673	1,016,728	1,000,000	1,000,000	0	0	0	2.498	2.497	MS	8,188	24,980	02/28/2017.	03/03/2022.			
46849L	SS	1	JACKSON NATIONAL LIFE GLOBAL FUNDING.....			1FE	999,250	103.390	1,033,901	1,000,000	999,557	0	118	0	0	3.250	3.262	JJ	13,632	32,500	01/24/2017.	01/30/2024.			
57629W	CD	0	MASSMUTUAL GLOBAL FUNDING II.....	SD		1FE	995,530	101.401	1,014,008	1,000,000	997,904	0	903	0	0	2.500	2.595	AO	5,417	25,000	04/10/2017.	04/13/2022.			
59217G	CD	9	METROPOLITAN LIFE GLOBAL FUNDING I.....	SD		1FE	999,630	101.519	1,015,194	1,000,000	999,853	0	101	0	0	2.650	2.657	AO	6,110	26,500	04/03/2017.	04/08/2022.			
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							3,994,410	XXX	4,079,831	4,000,000	3,997,314	0	1,122	0	0	XXX	XXX	XXX	33,346	108,980	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
32052K	AB	1	FHASI 06AR2 2A1 - CMO/RMBS.....			4	1FM	348,718	84.146	366,184	435,178	356,232	0	4,860	0	0	4.490	6.109	MON	1,628	18,862	05/20/2015.	07/25/2036.		
74968R	AA	3	RPIT 191 A - CMO/RMBS.....			4	1FE	982,404	99.090	981,058	990,068	982,692	0	288	0	0	2.750	3.001	MON	454	5,294	10/09/2019.	10/25/2063.		
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							1,331,122	XXX	1,347,242	1,425,245	1,338,924	0	5,148	0	0	XXX	XXX	XXX	2,082	24,156	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
92935V	AE	8	WFRBS 11C3 A3 - CMBS.....			4	1FM	8,414	99.977	8,415	8,417	8,404	0	(1)	0	0	3.998	3.984	MON	28	438	08/10/2011.	03/15/2044.		
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							8,414	XXX	8,415	8,417	8,404	0	(1)	0	0	XXX	XXX	XXX	28	438	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00085U	AJ	0	ABPCI 4 A1B - CDO.....		C	4	1FE	500,000	99.390	496,950	500,000	500,044	0	10	0	0	3.800	3.815	JAJO	3,747	19,000	12/20/2017.	01/20/2030.		
03880V	AC	4	ARCLO 19FL2 AS - CDO.....		C	4	1FE	500,000	99.958	499,791	500,000	500,000	0	0	0	0	3.190	3.236	MON	709	1,476	11/01/2019.	09/15/2034.		
05587T	AA	4	BSPRT 19FL5 A - CDO.....			4	1FE	500,000	99.888	499,442	500,000	500,000	0	0	0	0	2.890	2.916	MON	642	9,110	05/20/2019.	05/15/2029.		
23342K	AC	8	DRB 17A A2B - ABS.....			4	1FE	756,306	100.272	758,643	756,585	756,383	0	30	0	0	2.850	2.875	MON	359	21,563	04/13/2017.	05/27/2042.		

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22			
			F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol																		Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification			Description	Code			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value														
244608	AA	3	DPATH 181 A1 - CDO.....	C	4	1FE	1,000,000	99.670	996,698	1,000,000	1,000,348	0	369	0	0	4.000	3.695	JAJO..	8,667	35,643	12/07/2018.	01/15/2031.			
28108P	AA	4	ESLFT 12A AP - ABS.....	.....	.....4	1FE	34,072	100.127	33,945	33,902	33,897	0	(5)	0	0	5.450	5.234	JAJO..	472	1,593	12/05/2012.	10/01/2025.			
28108P	AB	2	ESLFT 12A AT - ABS.....	.....	.....4	1FE	31,943	100.026	31,898	31,890	31,882	0	(8)	0	0	4.950	4.870	JAJO..	403	1,492	12/05/2012.	10/01/2025.			
36656A	AG	3	GRBSL 181 A3 - CDO.....	C	4	1FE	500,000	99.859	499,297	500,000	500,056	0	7	0	0	3.890	3.902	JAJO..	3,998	25,339	05/18/2018.	07/17/2028.			
68269C	AA	4	OMFIT 182 A - ABS.....	.....	.....4	1FE	999,785	102.640	1,026,403	1,000,000	999,856	0	44	0	0	3.570	3.601	MON...	1,686	35,700	03/12/2018.	03/14/2033.			
75574W	AA	5	RCMT 18FL2 A - CDO.....	.....	.....4	1FE	341,664	100.004	341,678	341,664	341,641	0	(21)	0	0	2.642	2.706	MON...	150	10,944	06/15/2018.	06/25/2035.			
78449P	AB	5	SMB 18A A2A - ABS.....	.....	.....4	1FE	499,909	103.656	518,278	500,000	499,940	0	17	0	0	3.500	3.529	MON...	778	17,500	03/14/2018.	02/15/2036.			
803169	AQ	4	SRANC 3R AFR - CDO.....	C	4	1FE	1,000,000	100.323	1,003,230	1,000,000	1,000,029	0	40	0	0	4.088	4.108	MJSD.	1,022	40,880	04/30/2018.	06/24/2030.			
83404R	AB	4	SOFI 18B A2F - ABS.....	.....	.....4	1FE	499,481	101.661	508,304	500,000	499,643	0	90	0	0	3.340	3.379	MON...	278	16,700	03/13/2018.	08/25/2047.			
87248T	AD	7	TICP 7 B2 - CDO.....	C	4	1FE	1,000,000	99.610	996,103	1,000,000	1,000,030	0	33	0	0	3.650	3.666	JAJO..	7,706	36,500	06/12/2017.	07/16/2029.			
87267J	AA	1	TFINS 182 A1 - CDO.....	C	4	1FE	870,071	99.994	870,017	870,071	871,061	0	1,016	0	0	3.760	4.349	MJSD.	182	38,652	11/20/2018.	09/30/2039.			
87974K	AS	3	TELOS 145R A2R - CDO.....	.....	.....4	1FE	1,030,969	98.611	1,035,418	1,050,000	1,036,192	0	5,049	0	0	3.252	3.803	JAJO..	7,209	40,208	12/19/2018.	04/17/2028.			
89613T	AA	6	TAH 18SFR1 A - ABS.....	.....	.....4	1FE	994,235	102.740	1,027,404	1,000,000	1,000,000	0	4,914	0	0	3.530	3.524	MON...	2,942	35,300	04/11/2018.	05/19/2037.			
97988Q	AA	2	WDMNT 172 A - CDO.....	.....	.....4	1FE	500,000	99.906	499,531	500,000	499,849	0	(84)	0	0	3.803	3.823	JAJO..	3,962	21,950	05/25/2017.	07/18/2028.			
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						11,558,434	XXX	11,643,030	11,584,112	11,570,851	0	11,503	0	0	XXX	XXX	XXX	44,912	409,550	XXX	XXX			
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						16,892,380	XXX	17,078,518	17,017,774	16,915,494	0	17,773	0	0	XXX	XXX	XXX	80,368	543,124	XXX	XXX			
Totals																									
7699999.	Total - Issuer Obligations.....						9,040,755	XXX	9,092,729	8,745,000	8,844,855	0	(37,653)	0	0	XXX	XXX	XXX	77,475	292,619	XXX	XXX			
7799999.	Total - Residential Mortgage-Backed Securities.....						5,319,141	XXX	5,348,607	5,387,834	5,326,139	0	4,343	0	0	XXX	XXX	XXX	12,398	41,923	XXX	XXX			
7899999.	Total - Commercial Mortgage-Backed Securities.....						8,414	XXX	8,415	8,417	8,404	0	(1)	0	0	XXX	XXX	XXX	28	438	XXX	XXX			
7999999.	Total - Other Loan-Backed and Structured Securities.....						30,155,559	XXX	30,357,403	29,563,737	30,006,721	0	(86,435)	0	0	XXX	XXX	XXX	180,702	907,494	XXX	XXX			
8399999.	Grand Total - Bonds.....						44,523,870	XXX	44,807,153	43,704,987	44,186,120	0	(119,746)	0	0	XXX	XXX	XXX	270,604	1,242,475	XXX	XXX			

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
		3	4					9	10		12	13	14	15	16	17	18	19			
CUSIP Identification	Description	Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
61747S	50 4	MORGAN STANLEY.....		...	25,000.000	25.00	22.686	467,500	22.686	567,153	467,500	6,389	25,348	0	0	0	0	0	0	3FE.....	06/27/2006.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....																					
								467,500	XXX	567,153	467,500	6,389	25,348	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....																					
								467,500	XXX	567,153	467,500	6,389	25,348	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
		F	or			Rate per											
		e	i			Share Used to											
		gn				Obtain Fair											
CUSIP Identification	Description	Code	gn	Number of	Book/Adjusted	Value	Fair Value	Actual Cost	Declared but	Amount Received	Nonadmitted	Unrealized	Current Year's	Total Change in	Total Foreign	Date	NAIC
				Shares	Carrying Value	Value	Value		Unpaid	During Year	Declared but	Valuation	Other-Than-	B./A.C.V.	Exchange Change	Acquired	Designation
											Unpaid	Increase	Temporary	(13-14)	in B./A.C.V.		
												(Decrease)	Impairment				
													Recognized				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
22282E	10 2	COVANTA HOLDING ORD.....	.....	.....28.000	416	14.840	416	383	7	28	0	40	0	40	0	12/08/2008.	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....																	
					416	XXX	416	383	7	28	0	40	0	40	0	XXX	XXX
9799999. Total - Common Stock.....																	
					416	XXX	416	383	7	28	0	40	0	40	0	XXX	XXX
9899999. Total Common and Preferred Stock.....																	
					467,916	XXX	567,568	467,883	6,396	25,376	0	40	0	40	0	XXX	XXX

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828 6C 9	UNITED STATES TREASURY.....				03/06/2019.....	GOLDMAN.....		300,023	300,000	414
0599999. Total - Bonds - U.S. Government.....								300,023	300,000	414
Bonds - U.S. Special Revenue and Special Assessment										
20775C 5S 9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....				10/09/2019.....	MORGAN STANLEY CO.....		1,080,780	1,000,000	0
3133N3 VN 1	FH RE6021 - RMBS.....				10/15/2019.....	VARIOUS.....		2,006,406	2,000,000	2,667
3140QC DT 0	FN CA4613 - RMBS.....				11/07/2019.....	Bank of America Merrill Lynch.....		1,009,690	993,698	1,159
31418D HY 1	FN MA3846 - RMBS.....				10/18/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,003,281	1,000,000	1,750
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.....	MERRILL LYNCH PIERCE FENNER.....		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
647201 JJ 2	NEW MEXICO MTG FIN AUTH.....				10/03/2019.....	RBC CAPITAL MARKETS.....		538,550	500,000	0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								7,265,613	6,993,698	5,576
Bonds - Industrial and Miscellaneous										
03880V AC 4	ARCLO 19FL2 AS - CDO.....			C.....	11/01/2019.....	JP Morgan.....		500,000	500,000	0
05587T AA 4	BSPRT 19FL5 A - CDO.....				05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		500,000	500,000	0
74968R AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....				10/09/2019.....	NOMURA SECURITIES/FIXED INCOME.....		992,259	1,000,000	0
3899999. Total - Bonds - Industrial and Miscellaneous.....								1,992,259	2,000,000	0
8399997. Total - Bonds - Part 3.....								9,557,896	9,293,698	5,990
8399999. Total - Bonds.....								9,557,896	9,293,698	5,990
9999999. Total - Bonds, Preferred and Common Stocks.....								9,557,896	XXX	5,990

SCHEDULE D - PART 4

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

1		2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15					
CUSIP Identification		Description		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	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																						
912828	R8	5	UNITED STATES TREASURY	06/17/2019.	Maturity @ 100.00		2,980,000	2,980,000	2,981,630	2,980,267	0	(267)	0	(267)	0	2,980,000	0	0	0	17,325	06/15/2019.	
0599999. Total - Bonds - U.S. Government							2,980,000	2,980,000	2,981,630	2,980,267	0	(267)	0	(267)	0	2,980,000	0	0	0	17,325	XXX	
Bonds - U.S. States, Territories and Possessions																						
68609T	DM	7	OREGON ST	12/02/2019.	Direct		40,000	40,000	43,066	42,457	0	(240)	0	(240)	0	40,000	0	0	0	1,010	12/01/2048.	
1799999. Total - Bonds - U.S. States, Territories & Possessions							40,000	40,000	43,066	42,457	0	(240)	0	(240)	0	40,000	0	0	0	1,010	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
196479	2D	0	COLORADO HSG & FIN AUTH	11/01/2019.	Direct		20,000	20,000	21,134	21,134	0	(83)	0	(83)	0	20,000	0	0	0	493	05/01/2049.	
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG	12/05/2019.	Direct		35,000	35,000	36,228	35,975	0	(282)	0	(282)	0	35,000	0	0	0	606	11/15/2035.	
3133N3	VN	1	FH RE6021 - RMBS	12/01/2019.	Paydown		12,472	12,472	12,512	12,512	0	(40)	0	(40)	0	12,472	0	0	0	47	11/01/2049.	
31350A	BR	8	FEDMFH M034 A - CMBS	12/01/2019.	Call @ 100.00		10,000	10,000	10,275	10,059	0	(11)	0	(11)	0	10,048	0	(48)	(48)	156	04/15/2025.	
31397P	PV	6	FHM M012 A31 - CMBS	12/01/2019.	Paydown		106,183	106,189	106,189	106,175	0	2	0	2	0	106,183	0	0	0	1,949	08/15/2051.	
3140QC	DT	0	FN CA4613 - RMBS	12/01/2019.	Paydown		11,528	11,528	11,713	11,713	0	(186)	0	(186)	0	11,528	0	0	0	34	11/01/2049.	
31418D	HY	1	FN MA3846 - RMBS	12/01/2019.	Paydown		7,110	7,110	7,134	7,134	0	(23)	0	(23)	0	7,110	0	0	0	28	11/01/2049.	
45201Y	R3	3	ILLINOIS HSG DEV AUTH REV	11/01/2019.	Direct		60,000	60,000	64,376	63,427	0	(325)	0	(325)	0	60,000	0	0	0	1,525	10/01/2048.	
54627D	BX	8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	12/01/2019.	Paydown		134,890	134,890	134,890	134,890	0	(0)	0	(0)	0	134,890	0	0	0	2,500	11/01/2038.	
57419R	L8	6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	06/28/2019.	Call @ 100.00		140,000	140,000	139,998	139,998	0	2	0	2	0	140,000	0	(0)	(0)	1,407	09/01/2048.	
594653	7N	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	12/02/2019.	Direct		125,000	125,000	132,896	131,423	0	(820)	0	(820)	0	125,000	0	0	0	4,273	06/01/2047.	
60416Q	GD	0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	12/01/2019.	Paydown		117,873	117,873	117,873	117,873	0	(0)	0	(0)	0	117,873	0	0	0	2,469	04/01/2045.	
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.	
60416S	KD	1	MINNESOTA ST HSG FIN AGY	12/02/2019.	Direct		120,000	120,000	129,503	123,455	0	(608)	0	(608)	0	120,000	0	0	0	3,896	01/01/2041.	
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	12/01/2019.	Paydown		104,224	104,224	104,224	104,224	0	(0)	0	(0)	0	104,224	0	0	0	1,929	12/01/2034.	
61212R	4G	8	MONTANA ST BRD HSG	12/02/2019.	Direct		50,000	50,000	51,414	50,698	0	(152)	0	(152)	0	50,000	0	0	0	1,750	12/01/2044.	
647200	4R	2	NEW MEXICO MTG FIN AUTH	12/02/2019.	Direct		70,000	70,000	74,283	74,023	0	(548)	0	(548)	0	70,000	0	0	0	1,948	03/01/2046.	
647200	X4	1	NEW MEXICO MTG FIN AUTH - MBS	12/01/2019.	Paydown		44,536	44,536	44,313	44,415	0	121	0	121	0	44,536	0	0	0	752	07/01/2043.	
64986E	AF	0	NEW YORK ST HSG FIN AGY MULTI- FAMILY HS	09/01/2019.	Direct		20,000	20,000	19,275	19,385	0	13	0	13	0	20,000	0	0	0	866	08/15/2038.	
64988R	GY	2	NEW YORK ST MTG AGY REV	11/01/2019.	Direct		85,000	85,000	89,914	87,073	0	(256)	0	(256)	0	85,000	0	0	0	1,787	10/01/2030.	
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R	02/01/2019.	Direct		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	375	07/01/2032.	
67756Q	NP	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	12/01/2019.	Paydown		79,131	79,131	79,131	79,131	0	(0)	0	(0)	0	79,131	0	0	0	1,262	03/01/2036.	
67756Q	RT	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	12/02/2019.	Direct		120,000	120,000	125,039	125,170	0	(1,230)	0	(1,230)	0	120,000	0	0	0	3,095	09/01/2036.	
686087	SU	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	11/01/2019.	Direct		150,000	150,000	158,714	153,177	0	(485)	0	(485)	0	150,000	0	0	0	4,846	07/01/2036.	
708796	B9	7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	12/26/2019.	Direct		35,000	35,000	36,427	35,381	0	(201)	0	(201)	0	35,000	0	0	0	1,301	10/01/2041.	
76221R	UK	7	RHODE ISLAND HSG & MTG FIN CORP	11/01/2019.	Direct		135,000	135,000	144,883	141,854	0	(1,074)	0	(1,074)	0	135,000	0	0	0	4,723	04/01/2033.	
83712D	WK	8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	11/01/2019.	Direct		70,000	70,000	76,197	73,957	0	(489)	0	(489)	0	70,000	0	0	0	2,428	07/01/2043.	
88275F	NV	7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	12/01/2019.	Call @ 100.00		80,000	80,000	80,000	80,028	0	(0)	0	(0)	0	80,028	0	(28)	(28)	1,679	03/01/2046.	
88275F	PA	1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	12/01/2019.	Paydown		84,423	84,423	84,423	84,423	0	(0)	0	(0)	0	84,423	0	0	0	1,560	09/01/2047.	
92812V	MA	1	VIRGINIA ST HSG DEV AUTH - MBS	12/01/2019.	Paydown		109,498	109,498	109,498	109,489	0	9	0	9	0	109,498	0	0	0	1,910	11/25/2039.	
97689Q	BZ	8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	10/01/2019.	Direct		115,000	115,000	122,774	122,059	0	(771)	0	(771)	0	115,000	0	0	0	4,600	09/01/2045.	
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	10/01/2019.	Direct		140,000	140,000	147,623	146,110	0	(679)	0	(679)	0	140,000	0	0	0	4,900	03/01/2046.	
97689Q	EL	6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	10/01/2019.	Direct		70,000	70,000	74,476	72,802	0	(296)	0	(296)	0	70,000	0	0	0	2,363	09/01/2046.	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments							2,546,072	2,546,078	2,631,535	2,572,013	0	(8,413)	0	(8,413)	0	2,546,149	0	(76)	(76)	64,445	XXX	

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
23342K AC 8	DRB 17A A2B - ABS.....			..	12/25/2019.	Paydown.....		243,415	243,415	243,326	243,341	0	74	0	74	0	243,415	0	0	0	4,498	05/27/2042.
28108P AA 4	ESLFT 12A AP - ABS.....			..	11/01/2019.	Paydown.....		48,727	48,727	48,971	48,727	0	0	0	0	0	48,727	0	0	0	1,954	10/01/2025.
28108P AB 2	ESLFT 12A AT - ABS.....			..	11/01/2019.	Paydown.....		47,034	47,033	47,113	47,033	0	0	0	0	0	47,034	0	0	0	1,910	10/01/2025.
32052K AB 1	FHASI 06AR2 2A1 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		55,341	61,072	48,938	50,017	0	290	0	290	0	55,341	0	0	0	1,559	07/25/2036.
74968R AA 3	RPIT 191 A - CMO/RMBS.....			..	12/25/2019.	Paydown.....		9,932	9,932	9,855	0	0	77	0	77	0	9,932	0	0	0	48	10/25/2063.
75574W AA 5	RCMT 18FL2 A - CDO.....			..	12/26/2019.	Paydown.....		658,322	658,322	658,322	658,320	0	3	0	3	0	658,322	0	0	0	12,024	06/25/2035.
78447V AC 2	SLMA 13B A2B - ABS.....			..	11/01/2019.	Paydown.....		179,210	179,210	179,210	179,210	0	0	0	0	0	179,210	0	0	0	2,728	06/17/2030.
83405L AA 8	SCLP 175 A1 - ABS.....			..	09/01/2019.	Paydown.....		264,589	264,589	264,578	264,582	0	7	0	7	0	264,589	0	0	0	1,918	09/25/2026.
85022W AA 2	SCFT 16A A - ABS.....			..	07/01/2019.	Paydown.....		474,191	474,191	476,858	474,191	0	0	0	0	0	474,191	0	0	0	5,979	11/25/2023.
87267J AA 1	TFINS 182 A1 - CDO.....			C	12/30/2019.	Paydown.....		129,929	129,929	129,929	129,925	0	4	0	4	0	129,929	0	0	0	3,231	09/30/2039.
92935V AE 8	WFRBS 11C3 A3 - CMBS.....			..	12/01/2019.	Paydown.....		62,168	62,168	62,149	62,083	0	85	0	85	0	62,168	0	0	0	1,971	03/15/2044.
98954R AH 3	ZIGG 1R AR - CDO.....			..	03/14/2019.	CANTOR FITZGERALD + CO.....		997,500	1,000,000	1,000,000	1,000,040	0	94	0	94	0	1,000,134	0	(2,634)	(2,634)	16,368	04/17/2029.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							3,170,358	3,178,589	3,169,249	3,157,468	0	634	0	634	0	3,172,992	0	(2,634)	(2,634)	54,188	XXX
8399997.	Total - Bonds - Part 4.....							8,736,431	8,744,667	8,825,479	8,752,206	0	(8,286)	0	(8,286)	0	8,739,141	0	(2,710)	(2,710)	136,968	XXX
8399999.	Total - Bonds.....							8,736,431	8,744,667	8,825,479	8,752,206	0	(8,286)	0	(8,286)	0	8,739,141	0	(2,710)	(2,710)	136,968	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							8,736,431	XXX	8,825,479	8,752,206	0	(8,286)	0	(8,286)	0	8,739,141	0	(2,710)	(2,710)	136,968	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

Annual Statement for the year 2019 of the

GREAT AMERICAN E & S INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
The Bank of New York Mellon..... New York, New York.....		0.25	1	0	5,315	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.00	0	0	46,790	XXX
0199999. Total - Open Depositories.....	XXX	XXX	1	0	52,106	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	1	0	52,106	XXX
0599999. Total Cash.....	XXX	XXX	1	0	52,106	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	18,431	4. April.....	13,987	7. July.....	77,357	10. October.....	52,729
2. February.....	18,045	5. May.....	14,057	8. August.....	60,379	11. November.....	52,315
3. March.....	18,038	6. June.....	26,579	9. September.....	2,595,511	12. December.....	52,106

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2			3	4	5	6	7	8	9
CUSIP	Description			Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO										
461473	20	9	INVESTORS:DWS TRS INST.....		12/30/2019.....	1.510		100,000	8	1,486
825252	40	6	INVESCO TREASURY INST.....		12/30/2019.....	1.480		4,913,317	6,109	169,064
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								5,013,317	6,118	170,551
All Other Money Market Mutual Funds										
711991	00	0	TD BANK DEPOSIT SWEEP.....	SD.....	09/03/2019.....	0.000		0	0	0
8699999. Total - All Other Money Market Mutual Funds.....								0	0	0
8899999. Total - Cash Equivalents								5,013,317	6,118	170,551

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL			0	0	0	0
2. Alaska.....	AK			0	0	0	0
3. Arizona.....	AZ			0	0	0	0
4. Arkansas.....	AR			0	0	0	0
5. California.....	CA			0	0	0	0
6. Colorado.....	CO			0	0	0	0
7. Connecticut.....	CT			0	0	0	0
8. Delaware.....	DE	B...	PROPERTY AND CASUALTY.....	3,013,666	3,065,126	0	0
9. District of Columbia.....	DC			0	0	0	0
10. Florida.....	FL			0	0	0	0
11. Georgia.....	GA			0	0	0	0
12. Hawaii.....	HI			0	0	0	0
13. Idaho.....	ID			0	0	0	0
14. Illinois.....	IL			0	0	0	0
15. Indiana.....	IN			0	0	0	0
16. Iowa.....	IA			0	0	0	0
17. Kansas.....	KS			0	0	0	0
18. Kentucky.....	KY			0	0	0	0
19. Louisiana.....	LA			0	0	0	0
20. Maine.....	ME			0	0	0	0
21. Maryland.....	MD			0	0	0	0
22. Massachusetts.....	MA	B...	PROPERTY AND CASUALTY.....	0	0	137,978	140,097
23. Michigan.....	MI	B...	PROPERTY AND CASUALTY.....	0	0	117,975	122,124
24. Minnesota.....	MN			0	0	0	0
25. Mississippi.....	MS			0	0	0	0
26. Missouri.....	MO			0	0	0	0
27. Montana.....	MT			0	0	0	0
28. Nebraska.....	NE			0	0	0	0
29. Nevada.....	NV			0	0	0	0
30. New Hampshire.....	NH			0	0	0	0
31. New Jersey.....	NJ	O...	PROPERTY AND CASUALTY.....	0	0	123,106	127,434
32. New Mexico.....	NM			0	0	0	0
33. New York.....	NY	B...	PROPERTY AND CASUALTY.....	0	0	2,784,590	2,874,039
34. North Carolina.....	NC			0	0	0	0
35. North Dakota.....	ND			0	0	0	0
36. Ohio.....	OH			0	0	0	0
37. Oklahoma.....	OK			0	0	0	0
38. Oregon.....	OR			0	0	0	0
39. Pennsylvania.....	PA			0	0	0	0
40. Rhode Island.....	RI			0	0	0	0
41. South Carolina.....	SC	B...	PROPERTY AND CASUALTY.....	0	0	300,141	311,564
42. South Dakota.....	SD			0	0	0	0
43. Tennessee.....	TN			0	0	0	0
44. Texas.....	TX			0	0	0	0
45. Utah.....	UT			0	0	0	0
46. Vermont.....	VT			0	0	0	0
47. Virginia.....	VA			0	0	0	0
48. Washington.....	WA			0	0	0	0
49. West Virginia.....	WV			0	0	0	0
50. Wisconsin.....	WI			0	0	0	0
51. Wyoming.....	WY			0	0	0	0
52. American Samoa.....	AS			0	0	0	0
53. Guam.....	GU			0	0	0	0
54. Puerto Rico.....	PR			0	0	0	0
55. US Virgin Islands.....	VI			0	0	0	0
56. Northern Mariana Islands.....	MP			0	0	0	0
57. Canada.....	CAN			0	0	0	0
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	3,013,666	3,065,126	3,463,790	3,575,258
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

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