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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

GREAT AMERICAN PROTECTION INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) — NAIC Company Code..... 38580 — Employer's ID Number..... 31-1288778

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

Incorporated/Organized..... January 8, 1990 — Commenced Business..... September 29, 1990

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	1,096,172	5.1	1,096,172	0	1,096,172	5.1
1.02 All Other Governments	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	1,556,957	7.3	1,556,957	0	1,556,957	7.3
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	8,331,828	39.0	8,331,828	0	8,331,828	39.0
1.06 Industrial and Miscellaneous	7,401,450	34.7	7,401,450	0	7,401,450	34.7
1.07 Hybrid Securities	0	0.0	0	0	0	0.0
1.08 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	0	0.0	0	0	0	0.0
1.11 Total Long-Term Bonds	18,386,407	86.1	18,386,407	0	18,386,407	86.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	467,500	2.2	467,500	0	467,500	2.2
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	467,500	2.2	467,500	0	467,500	2.2
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)	25,287	0.1	25,287	0	25,287	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	2,469,538	11.6	2,469,538	0	2,469,538	11.6
6.03 Short-Term Investments (Schedule DA)	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	2,494,825	11.7	2,494,825	0	2,494,825	11.7
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	21,348,732	100.0	21,348,732	0	21,348,732	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		16,082,480
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,290,082
3.	Accrual of discount		5,987
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		4,435,454
7.	Deduct amortization of premium		89,190
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)		18,853,907
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		18,853,907

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	1,096,172	1,099,406	1,105,953	1,100,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	1,096,172	1,099,406	1,105,953	1,100,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,556,957	1,607,975	1,706,945	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	8,331,828	8,445,219	8,413,385	7,991,024
Industrial and Miscellaneous,	8. United States	6,901,406	6,990,177	6,895,351	6,924,016
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	0	0	0	0
and Hybrid Securities (Unaffiliated)	10. Other Countries	500,044	496,950	500,000	500,000
	11. Totals	7,401,450	7,487,127	7,395,351	7,424,016
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	18,386,407	18,639,728	18,621,634	18,015,040
PREFERRED STOCKS	14. United States	467,500	567,153	467,500	
Industrial and Miscellaneous (Unaffiliated)	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	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	467,500	567,153	467,500	
	27. Total Bonds and Stocks	18,853,907	19,206,880	19,089,134	

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	0	1,096,172	0	0	0	XXX	1,096,172	6.0	2,512,668	16.1	1,096,172	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	1,096,172	0	0	0	XXX	1,096,172	6.0	2,512,668	16.1	1,096,172	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	1,556,957	0	0	0	XXX	1,556,957	8.5	1,584,601	10.1	1,556,957	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	1,556,957	0	0	0	XXX	1,556,957	8.5	1,584,601	10.1	1,556,957	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	190,536	1,551,454	5,371,720	127,466	1,090,651	XXX	8,331,828	45.3	6,344,762	40.6	8,331,828	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	190,536	1,551,454	5,371,720	127,466	1,090,651	XXX	8,331,828	45.3	6,344,762	40.6	8,331,828	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	305,401	6,558,610	510,261	25,651	1,527	XXX	7,401,450	40.3	5,172,950	33.1	2,597,207	4,804,243
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	305,401	6,558,610	510,261	25,651	1,527	XXX	7,401,450	40.3	5,172,950	33.1	2,597,207	4,804,243
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) 495,937	10,763,193	5,881,981	153,117	1,092,178	0	18,386,407	100.0	XXX	XXX	13,582,164	4,804,243
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	495,937	10,763,193	5,881,981	153,117	1,092,178	0	(b) 18,386,407	100.0	XXX	XXX	13,582,164	4,804,243
11.8 Line 11.7 as a % of Col. 7	2.7	58.5	32.0	0.8	5.9	0.0	100.0	XXX	XXX	XXX	73.9	26.1
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,755,324	7,046,969	4,715,393	374,542	722,751	0	XXX	XXX	15,614,980	100.0	12,039,212	3,575,768
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	2,755,324	7,046,969	4,715,393	374,542	722,751	0	XXX	XXX	(b) 15,614,980	100.0	12,039,212	3,575,768
12.8 Line 12.7 as a % of Col. 9	17.6	45.1	30.2	2.4	4.6	0.0	XXX	XXX	100.0	XXX	77.1	22.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	190,536	6,801,790	5,371,720	127,466	1,090,651	0	13,582,164	73.9	12,039,212	77.1	13,582,164	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	190,536	6,801,790	5,371,720	127,466	1,090,651	0	13,582,164	73.9	12,039,212	77.1	13,582,164	XXX
13.8 Line 13.7 as a % of Col. 7	1.4	50.1	39.5	0.9	8.0	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	1.0	37.0	29.2	0.7	5.9	0.0	73.9	XXX	XXX	XXX	73.9	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	305,401	3,961,403	510,261	25,651	1,527	0	4,804,243	26.1	3,575,768	22.9	XXX	4,804,243
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	305,401	3,961,403	510,261	25,651	1,527	0	4,804,243	26.1	3,575,768	22.9	XXX	4,804,243
14.8 Line 14.7 as a % of Col. 7	6.4	82.5	10.6	0.5	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	1.7	21.5	2.8	0.1	0.0	0.0	26.1	XXX	XXX	XXX	XXX	26.1

(a) Includes $.....4,804,243 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	1,096,172	0	0	0	XXX	1,096,172	6.0	2,512,668	16.1	1,096,172	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	1,096,172	0	0	0	XXX	1,096,172	6.0	2,512,668	16.1	1,096,172	0
2. **All Other Governments**												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	0	1,556,957	0	0	0	XXX	1,556,957	8.5	1,584,601	10.1	1,556,957	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	1,556,957	0	0	0	XXX	1,556,957	8.5	1,584,601	10.1	1,556,957	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	0	524,311	502,635	0	0	XXX	1,026,946	5.6	2,377,516	15.2	1,026,946	0
5.02 Residential Mortgage-Backed Securities	150,441	875,498	323,385	127,466	18,734	XXX	1,495,524	8.1	0	0.0	1,495,524	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	40,095	151,645	4,545,700	0	1,071,917	XXX	5,809,358	31.6	3,967,245	25.4	5,809,358	0
5.05 Totals	190,536	1,551,454	5,371,720	127,466	1,090,651	XXX	8,331,828	45.3	6,344,762	40.6	8,331,828	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	0	2,597,207	0	0	0	XXX	2,597,207	14.1	1,597,182	10.2	2,597,207	0
6.02 Residential Mortgage-Backed Securities	299,430	942,148	42,588	25,651	1,527	XXX	1,311,343	7.1	406,216	2.6	0	1,311,343
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	5,971	3,019,255	467,673	0	0	XXX	3,492,899	19.0	3,169,552	20.3	0	3,492,899
6.05 Totals	305,401	6,558,610	510,261	25,651	1,527	XXX	7,401,450	40.3	5,172,950	33.1	2,597,207	4,804,243
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	5,774,647	502,635	0	0	XXX	6,277,282	34.1	XXX	XXX	6,277,282	0
11.02 Residential Mortgage-Backed Securities	449,871	1,817,646	365,973	153,117	20,261	XXX	2,806,867	15.3	XXX	XXX	1,495,524	1,311,343
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	46,066	3,170,901	5,013,373	0	1,071,917	XXX	9,302,258	50.6	XXX	XXX	5,809,358	3,492,899
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	495,937	10,763,193	5,881,981	153,117	1,092,178	0	18,386,407	100.0	XXX	XXX	13,582,164	4,804,243
11.09 Line 11.08 as a % of Col. 7	2.7	58.5	32.0	0.8	5.9	0.0	100.0	XXX	XXX	XXX	73.9	26.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,000,204	2,930,505	3,141,258	0	0	XXX	XXX	XXX	8,071,967	51.7	8,071,967	0
12.02 Residential Mortgage-Backed Securities	59,028	175,728	105,150	61,523	4,788	XXX	XXX	XXX	406,216	2.6	0	406,216
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	696,093	3,940,738	1,468,985	313,019	717,963	XXX	XXX	XXX	7,136,797	45.7	3,967,245	3,169,552
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	2,755,324	7,046,969	4,715,394	374,542	722,751	0	XXX	XXX	15,614,980	100.0	12,039,212	3,575,768
12.09 Line 12.08 as a % of Col. 9	17.6	45.1	30.2	2.4	4.6	0.0	XXX	XXX	100.0	XXX	77.1	22.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	0	5,774,647	502,635	0	0	XXX	6,277,282	34.1	8,071,967	51.7	6,277,282	XXX
13.02 Residential Mortgage-Backed Securities	150,441	875,498	323,385	127,466	18,734	XXX	1,495,524	8.1	0	0.0	1,495,524	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	40,095	151,645	4,545,700	0	1,071,917	XXX	5,809,358	31.6	3,967,245	25.4	5,809,358	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	190,536	6,801,790	5,371,720	127,466	1,090,651	0	13,582,164	73.9	12,039,212	77.1	13,582,164	XXX
13.09 Line 13.08 as a % of Col. 7	1.4	50.1	39.5	0.9	8.0	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	1.0	37.0	29.2	0.7	5.9	0.0	73.9	XXX	XXX	XXX	73.9	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	299,430	942,148	42,588	25,651	1,527	XXX	1,311,343	7.1	406,216	2.6	XXX	1,311,343
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	5,971	3,019,255	467,673	0	0	XXX	3,492,899	19.0	3,169,552	20.3	XXX	3,492,899
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	305,401	3,961,403	510,261	25,651	1,527	0	4,804,243	26.1	3,575,768	22.9	XXX	4,804,243
14.09 Line 14.08 as a % of Col. 7	6.4	82.5	10.6	0.5	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	1.7	21.5	2.8	0.1	0.0	0.0	26.1	XXX	XXX	XXX	XXX	26.1

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	4,741,360	0	4,741,360	0
2. Cost of cash equivalents acquired	5,081,878	0	5,081,878	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	7,353,700	0	7,353,700	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)	2,469,538	0	2,469,538	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,469,538	0	2,469,538	0

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

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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 PX 2	UNITED STATES TREASURY	SD			1	517,109	102.188	510,938	500,000	506,672	0	(5,792)	0	0	3.625	2.412	FA	6,846	18,125	03/07/2018	02/15/2021
912828 YE 4	UNITED STATES TREASURY				1	68,698	98.078	68,655	70,000	68,775	0	96	0	0	1.250	1.642	FA	296	0	09/12/2019	08/31/2024
912828 YE 4	UNITED STATES TREASURY	SD			1	520,145	98.078	519,814	530,000	520,725	0	560	0	0	1.250	1.641	FA	2,239	0	09/12/2019	08/31/2024
0199999. U.S. Government - Issuer Obligations						1,105,953	XXX	1,099,406	1,100,000	1,096,172	0	(5,136)	0	0	XXX	XXX	XXX	9,380	18,125	XXX	XXX
0599999. Total - U.S. Government						1,105,953	XXX	1,099,406	1,100,000	1,096,172	0	(5,136)	0	0	XXX	XXX	XXX	9,380	18,125	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574193 JR 0	MARYLAND ST	SD		2	1FE	543,950	106.195	530,975	500,000	512,942	0	(5,725)	0	0	4.000	2.760	MS	6,667	20,000	03/18/2014	03/01/2025
70914P SK 9	PENNSYLVANIA (COMMONWEALTH OF)	SD		2	1FE	581,615	109.354	546,770	500,000	525,995	0	(10,278)	0	0	5.000	2.760	JD	2,083	25,000	03/18/2014	06/01/2024
93974C C9 9	WASHINGTON ST	SD		2	1FE	581,380	106.046	530,230	500,000	518,020	0	(11,640)	0	0	5.000	2.536	JJ	12,500	25,000	03/18/2014	07/01/2024
1199999. U.S. States, Territories & Possessions - Issuer Obligations						1,706,945	XXX	1,607,975	1,500,000	1,556,957	0	(27,644)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,706,945	XXX	1,607,975	1,500,000	1,556,957	0	(27,644)	0	0	XXX	XXX	XXX	21,250	70,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - 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
64990E DG 9	NEW YORK STATE DORMITORY AUTHORITY	SD		2	1FE	565,580	111.227	556,135	500,000	524,311	0	(7,729)	0	0	5.000	3.260	JD	1,111	25,000	03/19/2014	12/15/2027
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,070,125	XXX	1,144,550	1,000,000	1,026,946	0	(8,049)	0	0	XXX	XXX	XXX	7,778	45,000	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	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	498,074	100.633	499,585	496,445	498,024	0	(50)	0	0	3.000	2.931	MON	1,241	2,482	10/18/2019	11/01/2049
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,496,051	XXX	1,501,678	1,478,615	1,495,524	0	(527)	0	0	XXX	XXX	XXX	4,106	5,347	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																					
373539 ZB 4	GEORGIA ST HSG & FIN AUTH REV			2	1FE	42,768	101.134	40,454	40,000	40,095	0	(209)	0	0	5.000	4.731	JD	167	2,002	04/25/2011	06/01/2029
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	(5,486)	0	0	4.000	3.206	AO	4,550	17,425	12/01/2017	10/01/2048
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	1,074,280	107.048	1,070,480	1,000,000	1,072,797	0	(1,483)	0	0	3.500	2.602	MS	7,292	0	10/04/2019	03/01/2050
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1FE	216,994	100.491	218,059	216,994	216,994	0	(0)	0	0	2.950	2.950	MON	533	6,352	08/13/2014	09/01/2044
61212R 4G 8	MONTANA ST BRD HSG			2	1FE	154,242	102.094	153,141	150,000	151,645	0	(1,155)	0	0	3.500	3.159	JD	438	4,740	08/29/2013	12/01/2044
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1FE	1,069,040	105.310	1,053,100	1,000,000	1,067,948	0	(1,092)	0	0	3.750	2.901	MS	6,354	0	10/03/2019	09/01/2049
647200 4R 2	NEW MEXICO MTG FIN AUTH			2	1FE	620,790	103.744	606,902	585,000	615,006	0	(11,514)	0	0	3.500	2.758	MS	6,825	20,879	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
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	27,205	08/08/2013	10/01/2043
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1FE	177,113	109.250	185,725	170,000	176,414	0	(5,352)	0	0	3.500	2.776	MS	1,983	6,259	05/26/2016	09/01/2036
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1FE	616,853	104.102	608,997	585,000	606,999	0	(9,165)	0	0	3.500	2.778	MS	6,825	19,250	03/24/2016	03/01/2046
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						5,847,209	XXX	5,798,991	5,512,409	5,809,358	0	(36,546)	0	0	XXX	XXX	XXX	41,673	110,615	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						8,413,385	XXX	8,445,219	7,991,024	8,331,828	0	(45,122)	0	0	XXX	XXX	XXX	53,557	160,962	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
478160 CD 4	JOHNSON & JOHNSON			1,2	1FE	159,565	101.077	161,724	160,000	159,807	0	89	0	0	2.250	2.307	MS	1,180	3,600	02/28/2017	03/03/2022
478160 CD 4	JOHNSON & JOHNSON	SD		1,2	1FE	1,436,083	101.077	1,455,513	1,440,000	1,438,260	0	796	0	0	2.250	2.307	MS	10,620	32,400	02/28/2017	03/03/2022
89236T GL 3	TOYOTA MOTOR CREDIT CORP			1	1FE	999,100	99.665	996,651	1,000,000	999,140	0	40	0	0	2.000	2.019	AO	4,667	0	10/02/2019	10/07/2024
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,594,748	XXX	2,613,888	2,600,000	2,597,207	0	925	0	0	XXX	XXX	XXX	16,467	36,000	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					

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
46637V AA 3	JPTEP A - CMO/RMBS			4	1FE	328,104	102.406	341,984	333,948	328,651	0	70	0	0	3.000	3.330	MON	835	9,919	12/02/2013.	09/17/2042.
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						1,310,508	XXX	1,323,042	1,324,016	1,311,343	0	358	0	0	XXX	XXX	XXX	1,289	15,213	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.
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.
74333B AA 6	PROG 19SFR1 A - ABS			4	1FE	499,983	101.441	507,207	500,000	499,991	0	8	0	0	3.422	3.407	MON	1,426	12,880	02/14/2019.	03/19/2036.
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.
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.
87974K AS 3	TELOS 145R A2R - CDO			4	1FE	490,938	98.611	493,056	500,000	493,425	0	2,404	0	0	3.252	3.803	JAJO	3,433	19,147	12/19/2018.	04/17/2028.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,490,095	XXX	3,550,198	3,500,000	3,492,899	0	2,574	0	0	XXX	XXX	XXX	11,348	120,927	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,395,351	XXX	7,487,127	7,424,016	7,401,450	0	3,858	0	0	XXX	XXX	XXX	29,103	172,139	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						6,477,771	XXX	6,465,819	6,200,000	6,277,282	0	(39,902)	0	0	XXX	XXX	XXX	54,875	169,125	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,806,559	XXX	2,824,720	2,802,631	2,806,867	0	(169)	0	0	XXX	XXX	XXX	5,394	20,560	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						9,337,304	XXX	9,349,189	9,012,409	9,302,258	0	(33,973)	0	0	XXX	XXX	XXX	53,021	231,541	XXX	XXX
8399999. Grand Total - Bonds						18,621,634	XXX	18,639,728	18,015,040	18,386,407	0	(74,044)	0	0	XXX	XXX	XXX	113,291	421,226	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	Foreign	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		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted 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 Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
9899999. Total Common and Preferred Stock					467,500	XXX	567,153	467,500	6,389	25,348	0	0	0	0	0	XXX	XXX

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		588,844	600,000	268
0599999. Total - Bonds - U.S. Government						588,844	600,000	268
Bonds - U.S. Special Revenue and Special Assessment								
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)		501,641	500,000	875
45129Y S6 4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		10/04/2019	BARCLAYS CAPITAL INC FIXED INC		555,245	500,000	0
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		10/04/2019	Bank of America Merrill Lynch		1,074,280	1,000,000	0
63968M UU 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		10/03/2019	JP Morgan		1,069,040	1,000,000	0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						4,209,896	3,993,698	2,034
Bonds - Industrial and Miscellaneous								
74333B AA 6	PROG 19SFR1 A - ABS		02/14/2019	GOLDMAN		499,983	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
89236T GL 3	TOYOTA MOTOR CREDIT CORP		10/02/2019	HSBC SECURITIES		999,100	1,000,000	0
3899999. Total - Bonds - Industrial and Miscellaneous						2,491,342	2,500,000	0
8399997. Total - Bonds - Part 3						7,290,082	7,093,698	2,302
8399999. Total - Bonds						7,290,082	7,093,698	2,302
9999999. Total - Bonds, Preferred and Common Stocks						7,290,082	XXX	2,302

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	15,000	10/31/2019.
912828 N6 3	UNITED STATES TREASURY	..	01/15/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,000,625	1,000,009	0	(9)	0	(9)	0	1,000,000	0	0	0	5,625	01/15/2019.
0599999.	Total - Bonds - U.S. Government					2,000,000	2,000,000	2,001,289	2,000,204	0	(204)	0	(204)	0	2,000,000	0	0	0	20,625	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3140QC DT 0	FN CA4613 - RMBS	..	12/01/2019.	Paydown		11,528	11,528	11,713	0	0	(186)	0	(186)	0	11,528	0	0	0	34	11/01/2049.
31418D HY 1	FN MA3846 - RMBS	..	12/01/2019.	Paydown		3,555	3,555	3,567	0	0	(12)	0	(12)	0	3,555	0	0	0	14	11/01/2049.
373539 ZB 4	GEORGIA ST HSG & FIN AUTH REV	..	12/02/2019.	Direct		40,000	40,000	42,768	40,193	0	(82)	0	(82)	0	40,000	0	0	0	1,123	06/01/2029.
45201Y R3 3	ILLINOIS HSG DEV AUTH REV	..	11/01/2019.	Direct		55,000	55,000	59,012	58,141	0	(291)	0	(291)	0	55,000	0	0	0	1,425	10/01/2048.
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	12/01/2019.	Paydown		61,963	61,963	61,963	61,963	0	0	0	0	0	61,963	0	0	0	1,232	09/01/2044.
61212R 4G 8	MONTANA ST BRD HSG	..	12/02/2019.	Direct		65,000	65,000	66,838	65,907	0	(199)	0	(199)	0	65,000	0	0	0	2,173	12/01/2044.
647200 4R 2	NEW MEXICO MTG FIN AUTH	..	12/02/2019.	Direct		160,000	160,000	169,789	169,196	0	(1,297)	0	(1,297)	0	160,000	0	0	0	4,364	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.
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	2,753	10/01/2043.
67756Q SR 9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	..	12/02/2019.	Direct		130,000	130,000	135,439	135,693	0	(1,371)	0	(1,371)	0	130,000	0	0	0	3,366	09/01/2036.
67760H MF 5	OHIO ST TPK COMMN TPK REV	..	02/15/2019.	Call @ 100.00		590,000	590,000	594,207	590,618	0	(618)	0	(618)	0	590,000	0	0	0	14,750	02/15/2021.
67760H MK 4	OHIO ST TPK COMMN TPK REV	..	02/15/2019.	Call @ 100.00		230,000	230,000	231,640	230,241	0	(241)	0	(241)	0	230,000	0	0	0	5,750	02/15/2021.
870487 CG 8	SWEETWATER CNTY WYO POLLUTION CTL REV	..	08/21/2019.	Call @ 100.00		520,000	520,000	538,424	521,663	0	(1,663)	0	(1,663)	0	520,000	0	0	0	28,817	07/15/2026.
97689Q DD 5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O...	..	10/01/2019.	Direct		145,000	145,000	152,895	151,328	0	(696)	0	(696)	0	145,000	0	0	0	4,988	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,167,408	2,167,408	2,227,828	2,183,948	0	(10,299)	0	(10,299)	0	2,167,408	0	0	0	71,540	XXX
Bonds - Industrial and Miscellaneous																				
46637V AA 3	JPTEP A - CMO/RMBS	..	12/01/2019.	Paydown		78,903	78,903	77,522	77,635	0	1,268	0	1,268	0	78,903	0	0	0	1,501	09/17/2042.
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.
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.
3899999.	Total - Bonds - Industrial and Miscellaneous					268,045	268,045	266,587	256,845	0	1,345	0	1,345	0	268,045	0	0	0	4,277	XXX
8399997.	Total - Bonds - Part 4					4,435,454	4,435,453	4,495,705	4,440,997	0	(9,159)	0	(9,159)	0	4,435,454	0	0	0	96,443	XXX
8399999.	Total - Bonds					4,435,454	4,435,453	4,495,705	4,440,997	0	(9,159)	0	(9,159)	0	4,435,454	0	0	0	96,443	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,435,454	XXX	4,495,705	4,440,997	0	(9,159)	0	(9,159)	0	4,435,454	0	0	0	96,443	XXX

Sch. D - Pt. 5
NONE

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.25	1	0	5,340	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.00	0	0	19,947	XXX
0199999. Total - Open Depositories		XXX	XXX	1	0	25,287	XXX
0399999. Total Cash on Deposit		XXX	XXX	1	0	25,287	XXX
0599999. Total Cash		XXX	XXX	1	0	25,287	XXX

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

1. January	33,620	4. April	31,360	7. July	32,473	10. October	25,349
2. February	32,873	5. May	29,240	8. August	27,136	11. November	25,939
3. March	32,874	6. June	32,862	9. September	28,049	12. December	25,287

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								
825252 40 6	INVESCO TREASURY INST		12/26/2019	1.480		2,469,538	3,086	130,538
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,469,538	3,086	130,538
8899999. Total - Cash Equivalents						2,469,538	3,086	130,538

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			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			0	0	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	788,790	802,974
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			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	3,740,045	3,916,002	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	520,725	519,814
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	3,740,045	3,916,002	1,309,515	1,322,788

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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK