



ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

GREAT AMERICAN ASSURANCE COMPANY

NAIC Group Code.....	0084, 0084	NAIC Company Code.....	26344	Employer's ID Number.....	15-6020948
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	March 23, 1905	Commenced Business.....	March 23, 1905		
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			513-369-5000	
	(Street and Number) (City or Town, State, Country and Zip Code)			(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			513-369-5000	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Internet Web Site Address	www.greatamericaninsurancegroup.com				
Statutory Statement Contact	Robert James Schwartz			513-369-5092	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	BSchwartz@gaig.com			513-369-5830	
	(E-Mail Address)			(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Gary John Gruber	President	2. Matthew David Felvus #	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
Sue Ann Erhart	Senior Vice President & General Counsel	Aaron Beasy Latto	Senior Vice President
James Louis Muething	Senior Vice President	Carol Prevatt Sipe #	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
Magdalena Franziska Kulik Grossman #	Chief Compliance Officer	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	Matthew David Felvus	Robert James Schwartz
President	Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of February, 2021

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.....	8,070,071	33.0	8,070,071	0	8,070,071	33.0
1.02 All Other Governments.....	0	0.0	0	0	0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	507,046	2.1	507,046	0	507,046	2.1
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.....	3,784,339	15.5	3,784,339	0	3,784,339	15.5
1.06 Industrial and Miscellaneous.....	3,204,013	13.1	3,204,013	0	3,204,013	13.1
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.....	15,565,469	63.7	15,565,469	0	15,565,469	63.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	0	0.0	0	0	0	0.0
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	0	0.0	0	0	0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	0	0.0	0	0	0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	0	0.0	0	0	0	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	0	0.0	0	0	0	0.0
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance.....	0	0.0	0	0	0	0.0
4.06 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).....	22,709	0.1	22,709	0	22,709	0.1
6.02 Cash Equivalents (Schedule E, Part 2).....	8,768,472	35.9	8,768,472	0	8,768,472	35.9
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.....	8,791,181	36.0	8,791,181	0	8,791,181	36.0
7. Contract Loans.....	0	0.0	0	0	0	0.0
8. Derivatives (Schedule DB).....	0	0.0	0	0	0	0.0
9. Other Invested Assets (Schedule BA).....	69,900	0.3	69,900	0	69,900	0.3
10. Receivables for Securities.....	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	24,426,550	100.0	24,426,550	0	24,426,550	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.....		81,864
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		11,964
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).....		69,900
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		69,900

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		15,893,847
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,424,509
3.	Accrual of discount.....		10,545
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.....		13,548
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,748,018
7.	Deduct amortization of premium.....		45,243
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.....		16,281
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		15,565,469
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		15,565,469

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.....	8,070,071	8,518,429	8,051,192	8,100,000
	2. Canada.....	0	0	0	0
	3. Other Countries.....	0	0	0	0
	4. Totals.....	8,070,071	8,518,429	8,051,192	8,100,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	507,046	522,330	543,950	500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	3,784,339	3,973,056	3,814,196	3,646,664
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	2,220,628	2,250,970	2,219,951	2,224,229
	9. Canada.....	0	0	0	0
	10. Other Countries.....	983,385	984,969	983,260	983,260
	11. Totals.....	3,204,013	3,235,939	3,203,211	3,207,489
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	15,565,469	16,249,754	15,612,549	15,454,153
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	15,565,469	16,249,754	15,612,549	

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	8,070,071	0	0	0	XXX.....	8,070,071	51.8	7,310,494	46.0	8,070,071	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	8,070,071	0	0	0	XXX.....	8,070,071	51.8	7,310,494	46.0	8,070,071	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	507,046	0	0	0	XXX.....	507,046	3.3	512,942	3.2	507,046	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	507,046	0	0	0	XXX.....	507,046	3.3	512,942	3.2	507,046	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	758,907	4.8	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	758,907	4.8	0	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 NAIC 1.....	206,798	875,461	2,414,705	127,399	159,975	XXX.....	3,784,339	24.3	4,898,473	30.8	3,784,339	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.....	206,798	875,461	2,414,705	127,399	159,975	XXX.....	3,784,339	24.3	4,898,473	30.8	3,784,339	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.....	288,893	2,092,906	802,165	20,049	0	XXX	3,204,013	20.6	1,990,987	12.5	124,915	3,079,098
6.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	422,045	2.7	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.....	288,893	2,092,906	802,165	20,049	0	XXX	3,204,013	20.6	2,413,032	15.2	124,915	3,079,098
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).....495,691	11,545,484	3,216,870	147,448	159,975	0	15,565,469	100.0	XXX	XXX	12,486,371	3,079,098
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.....	495,691	11,545,484	3,216,870	147,448	159,975	0	(b).....15,565,469	100.0	XXX	XXX	12,486,371	3,079,098
11.8 Line 11.7 as a % of Col. 7.....	3.2	74.2	20.7	0.9	1.0	0.0	100.0	XXX	XXX	XXX	80.2	19.8
12. Total Bonds Prior Year												
12.1 NAIC 1.....	964,535	10,485,171	3,509,777	276,796	235,524	0	XXX	XXX	15,471,801	97.3	13,980,386	1,491,416
12.2 NAIC 2.....	0	422,045	0	0	0	0	XXX	XXX	422,045	2.7	422,045	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.....	964,535	10,907,216	3,509,777	276,796	235,524	0	XXX	XXX	(b).....15,893,847	100.0	14,402,431	1,491,416
12.8 Line 12.7 as a % of Col. 9.....	6.1	68.6	22.1	1.7	1.5	0.0	XXX	XXX	100.0	XXX	90.6	9.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	206,798	9,577,493	2,414,705	127,399	159,975	0	12,486,371	80.2	13,980,386	88.0	12,486,371	XXX
13.2 NAIC 2.....	0	0	0	0	0	0	0	0.0	422,045	2.7	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.....	206,798	9,577,493	2,414,705	127,399	159,975	0	12,486,371	80.2	14,402,431	90.6	12,486,371	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.7	76.7	19.3	1.0	1.3	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.....	1.3	61.5	15.5	0.8	1.0	0.0	80.2	XXX	XXX	XXX	80.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	288,893	1,967,991	802,165	20,049	0	0	3,079,098	19.8	1,491,416	9.4	XXX	3,079,098
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.....	288,893	1,967,991	802,165	20,049	0	0	3,079,098	19.8	1,491,416	9.4	XXX	3,079,098
14.8 Line 14.7 as a % of Col. 7.....	9.4	63.9	26.1	0.7	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.....	1.9	12.6	5.2	0.1	0.0	0.0	19.8	XXX	XXX	XXX	XXX	19.8

(a) Includes \$.....2,404,763 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	8,070,071	0	0	0	XXX	8,070,071	51.8	7,310,494	46.0	8,070,071	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	8,070,071	0	0	0	XXX	8,070,071	51.8	7,310,494	46.0	8,070,071	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	507,046	0	0	0	XXX	507,046	3.3	512,942	3.2	507,046	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	507,046	0	0	0	XXX	507,046	3.3	512,942	3.2	507,046	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	758,907	4.8	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	758,907	4.8	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	0	0	502,281	0	0	XXX	502,281	3.2	502,635	3.2	502,281	0
5.02	Residential Mortgage-Backed Securities.....	126,113	250,570	40,494	5,821	89	XXX	423,088	2.7	996,774	6.3	423,088	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.....	80,684	624,891	1,871,930	121,578	159,886	XXX	2,858,970	18.4	3,399,064	21.4	2,858,970	0
5.05	Totals.....	206,798	875,461	2,414,705	127,399	159,975	XXX	3,784,339	24.3	4,898,473	30.8	3,784,339	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	0	124,915	674,335	0	0	XXX	799,249	5.1	921,616	5.8	124,915	674,335
6.02	Residential Mortgage-Backed Securities.....	94,576	179,289	127,830	20,049	0	XXX	421,744	2.7	491,346	3.1	0	421,744
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.....	194,317	1,788,702	0	0	0	XXX	1,983,019	12.7	1,000,070	6.3	0	1,983,019
6.05	Totals.....	288,893	2,092,906	802,165	20,049	0	XXX	3,204,013	20.6	2,413,032	15.2	124,915	3,079,098
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

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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

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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	8,702,032	1,176,616	0	0	XXX	9,878,648	63.5	XXX	XXX	9,204,313	674,335
11.02 Residential Mortgage-Backed Securities.....	220,690	429,859	168,324	25,870	89	XXX	844,832	5.4	XXX	XXX	423,088	421,744
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.....	275,001	2,413,593	1,871,930	121,578	159,886	XXX	4,841,989	31.1	XXX	XXX	2,858,970	1,983,019
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.....	495,691	11,545,484	3,216,870	147,448	159,975	0	15,565,469	100.0	XXX	XXX	12,486,371	3,079,098
11.09 Line 11.08 as a % of Col. 7.....	3.2	74.2	20.7	0.9	1.0	0.0	100.0	XXX	XXX	XXX	80.2	19.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	758,907	8,745,051	502,635	0	0	XXX	XXX	XXX	10,006,593	63.0	10,006,593	0
12.02 Residential Mortgage-Backed Securities.....	143,508	976,857	235,492	113,733	18,530	XXX	XXX	XXX	1,488,120	9.4	996,774	491,346
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.....	62,120	1,185,308	2,771,650	163,062	216,994	XXX	XXX	XXX	4,399,134	27.7	3,399,064	1,000,070
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.....	964,535	10,907,216	3,509,777	276,796	235,524	0	XXX	XXX	15,893,847	100.0	14,402,431	1,491,416
12.09 Line 12.08 as a % of Col. 9.....	6.1	68.6	22.1	1.7	1.5	0.0	XXX	XXX	100.0	XXX	90.6	9.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	0	8,702,032	502,281	0	0	XXX	9,204,313	59.1	10,006,593	63.0	9,204,313	XXX
13.02 Residential Mortgage-Backed Securities.....	126,113	250,570	40,494	5,821	89	XXX	423,088	2.7	996,774	6.3	423,088	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.....	80,684	624,891	1,871,930	121,578	159,886	XXX	2,858,970	18.4	3,399,064	21.4	2,858,970	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.....	206,798	9,577,493	2,414,705	127,399	159,975	0	12,486,371	80.2	14,402,431	90.6	12,486,371	XXX
13.09 Line 13.08 as a % of Col. 7.....	1.7	76.7	19.3	1.0	1.3	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.....	1.3	61.5	15.5	0.8	1.0	0.0	80.2	XXX	XXX	XXX	80.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	0	0	674,335	0	0	XXX	674,335	4.3	0	0.0	XXX	674,335
14.02 Residential Mortgage-Backed Securities.....	94,576	179,289	127,830	20,049	0	XXX	421,744	2.7	491,346	3.1	XXX	421,744
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.....	194,317	1,788,702	0	0	0	XXX	1,983,019	12.7	1,000,070	6.3	XXX	1,983,019
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.....	288,893	1,967,991	802,165	20,049	0	0	3,079,098	19.8	1,491,416	9.4	XXX	3,079,098
14.09 Line 14.08 as a % of Col. 7.....	9.4	63.9	26.1	0.7	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.....	1.9	12.6	5.2	0.1	0.0	0.0	19.8	XXX	XXX	XXX	XXX	19.8

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	3,028,319	0	3,028,319	0
2. Cost of cash equivalents acquired.....	8,242,303	0	8,242,303	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	34	0	34	0
6. Deduct consideration received on disposals.....	2,502,184	0	2,502,184	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).....	8,768,472	0	8,768,472	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	8,768,472	0	8,768,472	0

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

N/A

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	Georgia Tax Credit Fund GA, LLC.....	R.....	Atlanta.....	GA.....	Georgia Tax Credit Fund GA, LLC.....	0.....	12/03/2014	0	69,900	69,900	69,900	0	(11,964)	0	0	0	0	0	1.250
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									69,900	69,900	69,900	0	(11,964)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....									69,900	69,900	69,900	0	(11,964)	0	0	0	0	0	XXX
5099999. Totals.....									69,900	69,900	69,900	0	(11,964)	0	0	0	0	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

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	n	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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.A	2,198,467	...106.891	2,369,765	2,217,000	2,206,746	0	3,662	0	0	0	2.750	2.932	FA.....	20,715	60,968	09/18/2018.	08/31/2023.
912828	4X	5	UNITED STATES TREASURY .....	.....	..	.....		1.A	32,724	...106.891	35,274	33,000	32,847	0	55	0	0	0	2.750	2.932	FA.....	308	908	09/18/2018.	08/31/2023.
912828	6C	9	UNITED STATES TREASURY	SD..	..	.....		1.A	1,179,092	...102.656	1,210,317	1,179,000	1,179,047	0	(40)	0	0	0	2.500	2.496	FA.....	11,133	29,475	03/06/2019.	02/15/2022.
912828	6C	9	UNITED STATES TREASURY .....	.....	..	.....		1.A	21,002	...102.656	21,558	21,000	21,001	0	(1)	0	0	0	2.500	2.497	FA.....	198	525	03/06/2019.	02/15/2022.
912828	Y6	1	UNITED STATES TREASURY	SD..	..	.....		1.A	2,986,641	...106.688	3,200,625	3,000,000	2,992,895	0	2,617	0	0	0	2.750	2.846	JJ.....	34,524	82,500	07/26/2018.	07/31/2023.
912828	YE	4	UNITED STATES TREASURY	SD..	..	.....		1.A	883,266	...103.719	933,469	900,000	887,536	0	3,286	0	0	0	1.250	1.641	FA.....	3,823	11,250	09/12/2019.	08/31/2024.
91282C	AJ	0	UNITED STATES TREASURY	SD..	..	.....		1.A	635,000	...99.656	632,817	635,000	635,000	0	0	0	0	0	0.250	0.250	FA.....	539	0	09/02/2020.	08/31/2025.
91282C	AJ	0	UNITED STATES TREASURY .....	.....	..	.....		1.A	115,000	...99.656	114,605	115,000	115,000	0	0	0	0	0	0.250	0.250	FA.....	98	0	09/02/2020.	08/31/2025.
0199999.	U.S. Government - Issuer Obligations.....								8,051,192	XXX	8,518,429	8,100,000	8,070,071	0	9,578	0	0	0	XXX	XXX	XXX	71,339	185,625	XXX	XXX
0599999.	Total - U.S. Government.....								8,051,192	XXX	8,518,429	8,100,000	8,070,071	0	9,578	0	0	0	XXX	XXX	XXX	71,339	185,625	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
574193	JR	0	MARYLAND ST.....	SD..	..	2		1.A FE.....	543,950	...104.466	522,330	500,000	507,046	0	(5,896)	0	0	0	4.000	2.760	MS.....	6,667	20,000	03/18/2014.	03/01/2025.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....								543,950	XXX	522,330	500,000	507,046	0	(5,896)	0	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								543,950	XXX	522,330	500,000	507,046	0	(5,896)	0	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....	SD..	..	.....		1.A FE.....	504,545	...120.086	600,430	500,000	502,281	0	(354)	0	0	0	4.000	3.909	MS.....	6,667	20,000	08/30/2013.	09/01/2026.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								504,545	XXX	600,430	500,000	502,281	0	(354)	0	0	0	XXX	XXX	XXX	6,667	20,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
3140QC	DT	0	FN CA4613 - RMBS.....	.....	..	.....4		1.A	189,515	...103.848	193,691	186,513	188,788	0	(636)	0	0	0	3.500	2.636	MON...	544	6,528	11/07/2019.	11/01/2049.
31418D	HY	1	FN MA3846 - RMBS.....	.....	..	.....4		1.A	234,453	...102.895	240,452	233,687	234,300	0	(131)	0	0	0	3.000	2.850	MON...	584	7,011	10/18/2019.	11/01/2049.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....								423,969	XXX	434,142	420,200	423,088	0	(767)	0	0	0	XXX	XXX	XXX	1,128	13,539	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																									
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	.....	..	.....2		1.A FE.....	82,807	...101.183	80,946	80,000	80,684	0	(1,238)	0	0	0	2.750	1.755	MN.....	281	2,439	11/21/2012.	11/15/2035.
45129Y	S6	4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....	.....	..	.....2		1.B FE.....	549,693	...115.280	570,636	495,000	545,873	0	(3,726)	0	0	0	4.000	3.024	JJ.....	9,900	13,750	10/04/2019.	01/01/2050.
57419T	DL	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....	.....	..	.....2		1.C FE.....	537,140	...108.503	542,515	500,000	532,827	0	(3,571)	0	0	0	3.500	2.602	MS.....	5,833	15,313	10/04/2019.	03/01/2050.
60416Q	FZ	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	.....	..	.....2		1.A FE.....	159,886	...101.271	161,918	159,886	159,886	0	0	0	0	0	2.950	2.950	MON...	393	4,715	08/13/2014.	09/01/2044.
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	.....	..	.....2		1.A FE.....	121,578	...102.879	125,078	121,578	121,578	0	(0)	0	0	0	3.050	3.050	MON...	309	3,705	06/24/2015.	12/01/2034.
61212R	3Q	7	MONTANA ST BRD HSG.....	.....	..	.....2		1.B FE.....	94,458	...101.538	91,384	90,000	90,982	0	(828)	0	0	0	3.000	2.413	JD.....	225	2,657	05/01/2013.	12/01/2043.
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	.....	..	.....2		1.B FE.....	491,758	...110.333	507,532	460,000	488,237	0	(4,889)	0	0	0	3.750	2.901	MS.....	5,813	14,677	10/03/2019.	09/01/2049.
647200	4R	2	NEW MEXICO MTG FIN AUTH.....	.....	..	.....2		1.A FE.....	217,542	...103.122	211,400	205,000	214,217	0	(2,815)	0	0	0	3.500	2.758	MS.....	2,392	7,363	03/16/2016.	03/01/2046.
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....	.....	..	.....2		1.C FE.....	305,000	...106.426	324,599	305,000	304,994	0	0	0	0	0	2.850	2.850	JJ.....	4,346	9,264	08/05/2016.	07/01/2032.
67756Q	RT	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	.....	..	.....2		1.A FE.....	88,569	...102.260	86,921	85,000	87,633	0	(1,229)	0	0	0	3.500	2.787	MS.....	992	3,195	05/26/2016.	09/01/2036.
77689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	.....	..	.....2		1.C FE.....	237,251	...104.690	235,553	225,000	232,059	0	(3,536)	0	0	0	3.500	2.778	MS.....	2,625	7,875	03/24/2016.	03/01/2046.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....								2,885,683	XXX	2,938,483	2,726,464	2,858,970	0	(21,832)	0	0	0	XXX	XXX	XXX	33,109	84,953	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....								3,814,196	XXX	3,973,056	3,646,664	3,784,339	0	(22,954)	0	0	0	XXX	XXX	XXX	40,903	118,492	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
86206@	AA	7	STONEHENGE CAPITAL FUND NEVADA III LLC.....	.....	..	.....		1.C PL.....	674,357	...100.000	675,201	675,201	674,335	0	(22)	0	0	0	5.500	5.530	JAJO..	6,293	10,935	07/15/2020.	01/31/2026.
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....	SD..	..	1		1.E FE.....	124,888	...105.330	131,663	125,000	124,915	0	22	0	0	0	2.000	2.019	AO.....	583	2,500	10/02/2019.	10/07/2024.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								799,244	XXX	806,864	800,201	799,249	0	0	0	0	0	XXX	XXX	XXX	6,876	13,435	XXX	XXX

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
74968R	AA	3	RPIT 191 A - CMO/RMBS.....	.....	..	.....4	1 A FE.....	421,222	..100.508	426,664	424,508	421,744	0	399	0	0	2.750	2.936	MON...	195	11,674	10/09/2019.	10/25/2063.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			.....		421,222	XXX	426,664	424,508	421,744	0	399	0	0	XXX	XXX	XXX	195	11,674	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00180A	AA	7	AMSR 2020-SFR1 A - CMBS.....	.....	..	.....4	1 A FE.....	499,502	..101.868	508,851	499,521	499,697	0	195	0	0	1.819	1.817	MON...	757	6,584	03/04/2020.	04/17/2037.
36656A	AG	3	SIX10 181 A3 - CDO.....	.....	C	2	1 A FE.....	489,297	..100.109	489,831	489,297	489,370	0	18	0	0	3.890	3.898	JAJO..	3,912	19,034	05/18/2018.	07/17/2028.
74331C	AA	6	PROG 2020-SFR1 A - RMBS.....	.....	..	.....4	1 A FE.....	499,983	..101.718	508,592	500,000	499,937	0	(47)	0	0	1.732	1.724	MON...	722	6,062	03/04/2020.	04/17/2037.
803169	AQ	4	SRANC 3R AFR - CDO.....	.....	C	4	1 A FE.....	493,963	..100.238	495,138	493,963	494,015	0	38	0	0	4.088	4.104	MJSD.	505	20,193	04/30/2018.	06/24/2030.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			.....		1,982,745	XXX	2,002,412	1,982,780	1,983,019	0	205	0	0	XXX	XXX	XXX	5,896	51,872	XXX	XXX		
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....			.....		3,203,211	XXX	3,235,939	3,207,489	3,204,013	0	604	0	0	XXX	XXX	XXX	12,967	76,981	XXX	XXX		
Totals																							
7699999.	Total - Issuer Obligations.....			.....		9,898,931	XXX	10,448,053	9,900,201	9,878,648	0	3,329	0	0	XXX	XXX	XXX	91,549	239,060	XXX	XXX		
7799999.	Total - Residential Mortgage-Backed Securities.....			.....		845,190	XXX	860,806	844,708	844,832	0	(368)	0	0	XXX	XXX	XXX	1,323	25,213	XXX	XXX		
7999999.	Total - Other Loan-Backed and Structured Securities.....			.....		4,868,428	XXX	4,940,895	4,709,245	4,841,989	0	(21,628)	0	0	XXX	XXX	XXX	39,005	136,826	XXX	XXX		
8399999.	Grand Total - Bonds.....			.....		15,612,549	XXX	16,249,754	15,454,153	15,565,469	0	(18,667)	0	0	XXX	XXX	XXX	131,876	401,098	XXX	XXX		

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	12,571,247	1B	1,125,092	1C	1,744,215	1D	0	1E	124,915	1F	0	1G	0
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

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

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

SCHEDULE D - PART 3

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

1	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										
91282C	AJ	0	UNITED STATES TREASURY		09/02/2020	GOLDMAN		750,000	750,000	16
0599999.			Total - Bonds - U.S. Government					750,000	750,000	16
Bonds - Industrial and Miscellaneous										
00180A	AA	7	AMSR 20SFR1 A - CMBS		03/04/2020	GOLDMAN		499,982	500,000	0
74331C	AA	6	PROG 20SFR1 A - ABS		03/04/2020	BARCLAYS CAPITAL INC FIXED INC		499,983	500,000	0
86206@	AA	7	STONEHENGE CAPITAL FUND NEVADA III LLC		07/15/2020	AFG Private Placement		674,545	675,390	0
3899999.			Total - Bonds - Industrial and Miscellaneous					1,674,509	1,675,390	0
8399997.			Total - Bonds - Part 3					2,424,509	2,425,390	16
8399999.			Total - Bonds					2,424,509	2,425,390	16
9999999.			Total - Bonds, Preferred and Common Stocks					2,424,509	XXX	16

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
Bonds - U.S. Political Subdivisions of States																						
414005	GD	4	HARRIS CNTY TEX IAM COML PAPER NTS 3/A2.....	..	10/01/2020.	Maturity @ 100.00.....	.....	.....750,000	750,000	849,900	758,907	0	(8,907)	0	(8,907)	0	750,000	0	0	0	37,500	10/01/2020.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						750,000	750,000	849,900	758,907	0	(8,907)	0	(8,907)	0	750,000	0	0	0	0	37,500	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
20775B	D8	6	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	11/16/2020.	Call @ 100.00.....	.....	.....45,000	45,000	46,579	45,358	0	(309)	0	(309)	0	45,049	0	(49)	(49)	514	11/15/2035.
3140QC	DT	0	FN CA4613 - RMBS.....	..	12/01/2020.	Paydown.....	.....	.....304,572	304,572	309,473	309,325	0	(4,754)	0	(4,754)	0	304,572	0	0	0	6,014	11/01/2049.
31418D	HY	1	FN MA3846 - RMBS.....	..	12/01/2020.	Paydown.....	.....	.....262,758	262,758	263,620	263,594	0	(836)	0	(836)	0	262,758	0	0	0	5,277	11/01/2049.
45129Y	S6	4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....	..	07/01/2020.	Direct.....	.....	.....5,000	5,000	5,552	5,016	0	(16)	0	(16)	0	5,000	0	0	0	139	01/01/2050.
60416Q	FZ	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....	..	12/01/2020.	Paydown.....	.....	.....57,108	57,108	57,108	57,108	0	0	0	0	0	57,108	0	0	0	1,062	09/01/2044.
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....	..	12/01/2020.	Paydown.....	.....	.....41,484	41,484	41,484	41,484	0	(0)	0	(0)	0	41,484	0	0	0	655	12/01/2034.
61212R	3Q	7	MONTANA ST BRD HSG.....	..	12/01/2020.	Call @ 100.00.....	.....	.....55,000	55,000	57,724	55,571	0	(286)	0	(286)	0	55,285	0	(285)	(285)	1,243	12/01/2043.
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....	..	12/01/2020.	Call @ 100.00.....	.....	.....40,000	40,000	42,762	40,848	0	(226)	0	(226)	0	40,622	0	(622)	(622)	797	09/01/2049.
647200	4R	2	NEW MEXICO MTG FIN AUTH.....	..	12/01/2020.	Call @ 100.00.....	.....	.....50,000	50,000	53,059	51,048	0	(365)	0	(365)	0	50,683	0	(683)	(683)	1,343	03/01/2046.
658877	FB	6	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....	..	11/02/2020.	Call @ 100.00.....	.....	.....95,000	95,000	95,000	94,998	0	0	0	0	0	94,998	0	2	2	2,563	07/01/2032.
67756Q	RT	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	..	12/01/2020.	Call @ 100.00.....	.....	.....60,000	60,000	62,519	61,521	0	(576)	0	(576)	0	60,945	0	(945)	(945)	2,055	09/01/2036.
97689Q	DD	5	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....	..	09/01/2020.	Direct.....	.....	.....65,000	65,000	68,539	65,310	0	(310)	0	(310)	0	65,000	0	0	0	1,663	03/01/2046.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						1,080,922	1,080,922	1,103,421	1,091,180	0	(7,677)	0	(7,677)	0	1,083,504	0	(2,582)	(2,582)	23,323	XXX	
Bonds - Industrial and Miscellaneous																						
00180A	AA	7	AMSR 2020-SFR1 A - CMBS.....	..	09/01/2020.	Paydown.....	.....	.....479	479	479	0	0	0	0	0	0	479	0	0	0	4	04/17/2037.
36656A	AG	3	SIX10 181 A3 - CDO.....	C	10/17/2020.	Paydown.....	.....	.....10,703	10,703	10,703	10,704	0	(1)	0	(1)	0	10,703	0	0	0	416	07/17/2028.
74968R	AA	3	RPIT 191 A - CMO/RMBS.....	..	12/25/2020.	Paydown.....	.....	.....70,526	70,526	69,980	70,001	0	525	0	525	0	70,526	0	0	0	1,435	10/25/2063.
758202	AK	1	RELX CAPITAL INC.....	..	01/30/2020.	Call @ 100.00.....	.....	.....438,281	422,000	422,114	422,045	0	(1)	0	(1)	0	422,044	0	(44)	(44)	20,127	10/15/2022.
803169	AQ	4	SRANC 3R AFR - CDO.....	C	12/22/2020.	Paydown.....	.....	.....6,037	6,037	6,037	6,038	0	(0)	0	(0)	0	6,037	0	0	0	156	06/24/2030.
86206@	AA	7	STONEHENGE CAPITAL FUND NEVADA III LLC.....	..	10/31/2020.	Direct.....	.....	.....189	189	188	0	0	(0)	0	(0)	0	189	0	0	0	1	01/31/2026.
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....	..	06/16/2020.	BNP Paribas.....	.....	.....390,881	375,000	374,663	374,678	0	30	0	30	0	374,708	0	16,174	16,174	5,229	10/07/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						917,097	884,935	884,165	883,465	0	553	0	553	0	884,686	0	16,130	16,130	27,369	XXX	
8399997.	Total - Bonds - Part 4.....						2,748,018	2,715,856	2,837,485	2,733,553	0	(16,031)	0	(16,031)	0	2,718,190	0	13,548	13,548	88,192	XXX	
8399999.	Total - Bonds.....						2,748,018	2,715,856	2,837,485	2,733,553	0	(16,031)	0	(16,031)	0	2,718,190	0	13,548	13,548	88,192	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....						2,748,018	XXX	2,837,485	2,733,553	0	(16,031)	0	(16,031)	0	2,718,190	0	13,548	13,548	88,192	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

GREAT AMERICAN ASSURANCE 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 .....	.....	.....0.01	0	0	5,209	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....	.....	.....0.00	0	0	17,500	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	22,709	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	22,709	XXX
0599999. Total Cash.....	XXX	XXX	0	0	22,709	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	73,191	4. April.....	30,071	7. July.....	68,247	10. October.....	23,643
2. February.....	32,460	5. May.....	29,852	8. August.....	47,661	11. November.....	23,643
3. March.....	30,680	6. June.....	29,668	9. September.....	23,946	12. December.....	22,709

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											
825252 40 6	INVESCO TREASURY INST.....					12/29/2020.....	0.010		8,768,472	76	15,548
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									8,768,472	76	15,548
8899999. Total - Cash Equivalents.....									8,768,472	76	15,548

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

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	B...	PROPERTY AND CASUALTY.....	0	0	249,035	267,054
5. California.....	CA	B...	PROPERTY AND CASUALTY.....	0	0	126,412	135,751
6. Colorado.....	CO			0	0	0	0
7. Connecticut.....	CT			0	0	0	0
8. Delaware.....	DE	B...	PROPERTY AND CASUALTY.....	0	0	129,692	138,694
9. District of Columbia.....	DC			0	0	0	0
10. Florida.....	FL	B...	PROPERTY AND CASUALTY.....	0	0	239,964	257,535
11. Georgia.....	GA	B...	PROPERTY AND CASUALTY.....	0	0	59,858	64,013
12. Hawaii.....	HI			0	0	0	0
13. Idaho.....	ID	B...	PROPERTY AND CASUALTY.....	0	0	65,003	66,727
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	147,923	155,578
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	B...	PROPERTY AND CASUALTY.....	0	0	124,422	133,613
28. Nebraska.....	NE			0	0	0	0
29. Nevada.....	NV	B...	PROPERTY AND CASUALTY.....	0	0	304,915	311,044
30. New Hampshire.....	NH			0	0	0	0
31. New Jersey.....	NJ			0	0	0	0
32. New Mexico.....	NM	B...	PROPERTY AND CASUALTY.....	0	0	680,014	723,595
33. New York.....	NY			0	0	0	0
34. North Carolina.....	NC	B...	PROPERTY AND CASUALTY.....	0	0	360,542	376,325
35. North Dakota.....	ND			0	0	0	0
36. Ohio.....	OH	B...	PROPERTY AND CASUALTY.....	5,311,515	5,668,792	0	0
37. Oklahoma.....	OK			0	0	0	0
38. Oregon.....	OR	B...	PROPERTY AND CASUALTY.....	0	0	432,105	463,804
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	304,045	325,610
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	500,020	513,281
59. Total.....		XXX	XXX	5,311,515	5,668,792	3,723,950	3,932,624

DETAILS OF WRITE-INS							
5801. U.S. DEPT OF LABOR.....	B...	PROPERTY AND CASUALTY.....		0	0	500,020	513,281
5802.				0	0	0	0
5803.				0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX		0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		0	0	500,020	513,281