PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Permanent General Assurance Corporation of Ohio

NAIC Group Code 0473 (Current) 0473 (Prior) NAIC Company Code 22906 Employer's ID Number 62-1482846

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 12/18/1991 Commenced Business 04/09/1992

Statutory Home Office 9700 Rockside Road, Suite 250 (Street and Number), Valley View , OH, US 44125 (City or Town, State, Country and Zip Code)

Main Administrative Office 2636 Elm Hill Pike, Suite 510 (Street and Number)

Nashville , TN, US 37214 (City or Town, State, Country and Zip Code), 615-242-1961 (Area Code) (Telephone Number)

Mail Address P.O. Box 305054 (Street and Number or P.O. Box), Nashville , TN, US 37230-5054 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2636 Elm Hill Pike, Suite 510 (Street and Number)

Nashville , TN, US 37214 (City or Town, State, Country and Zip Code), 615-744-1221 (Area Code) (Telephone Number)

Internet Website Address www.pgac.com

Statutory Statement Contact R Burton Barnes Jr. (Name), 615-744-1221 (Area Code) (Telephone Number)

bbarnes@pgac.com (E-mail Address), 615-744-1608 (FAX Number)

OFFICERS

Sr. V.P., Chief Administrative Officer	David Lee Hettinger	President & Chief Operating Officer	John Allen Hollar
Chief Financial Officer, Treasurer & Assistant Secretary	Brian Michael Donovan		

OTHER

Sherrill Cleek Kaiser, Secretary	Andrew Peter Martin, Sr.V.P., Corporate-wide Sales & Distribution	Elizabeth Ann Roberts, V.P., Human Resources
Robert Eugene Nelson, Assistant Secretary		

DIRECTORS OR TRUSTEES

John Allen Hollar	David Lee Hettinger	Andrew Peter Martin
Brian Michael Donovan	Elizabeth Ann Roberts	

State of Tennessee
County of Davidson SS:

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.

David Lee Hettinger Sr. V.P., Chief Administrative Officer	Brian Michael Donovan Chief Financial Officer, Treasurer & Assistant Secretary	John Allen Hollar President & Chief Operating Officer

Subscribed and sworn to before me this
20 day of February

Susan Hawk
Notary Public
May 6, 2019

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	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,214,914	2.425	3,214,914		3,214,914	2.425
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	9,050,634	6.826	9,050,634		9,050,634	6.826
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	14,678,432	11.071	14,678,432		14,678,432	11.071
1.43 Revenue and assessment obligations	45,466,987	34.291	45,466,987		45,466,987	34.291
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	3,222,718	2.431	3,222,718		3,222,718	2.431
1.512 Issued or guaranteed by FNMA and FHLMC	11,851,705	8.939	11,851,705		11,851,705	8.939
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	147,825	0.111	147,825		147,825	0.111
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)		0.000			0	0.000
2.2 Unaffiliated non-U.S. securities (including Canada)		0.000			0	0.000
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	36,634,977	27.630	36,634,977		36,634,977	27.630
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	8,319,464	6.275	8,319,464		8,319,464	6.275
11. Other invested assets	2,824	0.002	2,824		2,824	0.002
12. Total invested assets	132,590,480	100.000	132,590,480	0	132,590,480	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		116,392,597
2.	Cost of bonds and stocks acquired, Part 3, Column 7		73,853,422
3.	Accrual of discount		109,874
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,500)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(5,398,893)	
	4.4. Part 4, Column 11	2,500	(5,398,893)
5.	Total gain (loss) on disposals, Part 4, Column 19		502,105
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		59,537,403
7.	Deduct amortization of premium		1,653,510
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		
	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		
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		124,268,192
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		124,268,192

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	6,437,632	6,406,784	6,446,706	6,292,785
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	6,437,632	6,406,784	6,446,706	6,292,785
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	9,050,634	8,958,682	9,239,430	8,175,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	14,678,432	14,335,514	14,786,678	21,515,000
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	57,466,517	56,551,493	58,366,774	52,455,425
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States				
	9. Canada				
	10. Other Countries				
	11. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	87,633,215	86,252,473	88,839,588	88,438,210
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	36,634,977	36,634,977	39,800,000	
	25. Total Common Stocks	36,634,977	36,634,977	39,800,000	
	26. Total Stocks	36,634,977	36,634,977	39,800,000	
	27. Total Bonds and Stocks	124,268,192	122,887,450	128,639,588	

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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	8,486,536	1,200,868	3,820,052	870,316	238,974	XXX	14,616,746	15.2	21,521,387	22.5	14,616,746	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	8,486,536	1,200,868	3,820,052	870,316	238,974	XXX	14,616,746	15.2	21,521,387	22.5	14,616,746	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	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	417,751	3,954,504	3,601,390	0	0	XXX	7,973,645	8.3	7,334,813	7.7	7,973,645	0
3.2 NAIC 2	0	1,076,989	0	0	0	XXX	1,076,989	1.1		0.0	1,076,989	0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	417,751	5,031,493	3,601,390	0	0	XXX	9,050,634	9.4	7,334,813	7.7	9,050,634	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	140,350	5,525,171	7,400,454	397,450	1,202,134	XXX	14,665,559	15.3	15,096,736	15.8	14,665,559	0
4.2 NAIC 2	0	0	153,223	0	0	XXX	153,223	0.2	145,272	0.2	153,223	0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	140,350	5,525,171	7,553,677	397,450	1,202,134	XXX	14,818,782	15.4	15,242,008	15.9	14,818,782	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,827,896	23,380,031	23,242,759	3,168,642	1,258,872	XXX	55,878,200	58.2	50,301,845	52.5	55,878,200	0
5.2 NAIC 2	0	416,342	1,171,975	0	0	XXX	1,588,317	1.7	1,330,366	1.4	1,588,317	0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	4,827,896	23,796,373	24,414,734	3,168,642	1,258,872	XXX	57,466,517	59.9	51,632,211	53.9	57,466,517	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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1						XXX	0	0.0	0	0.0		0
6.2 NAIC 2						XXX	0	0.0	0	0.0		0
6.3 NAIC 3						XXX	0	0.0		0.0		0
6.4 NAIC 4						XXX	0	0.0		0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	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						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	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	XXX	XXX		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 13,872,533	34,060,574	38,064,655	4,436,408	2,699,980	0	93,134,150	97.1	XXX	XXX	93,134,150	0
10.2 NAIC 2	(d) 0	1,493,331	1,325,198	0	0	0	2,818,529	2.9	XXX	XXX	2,818,529	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	13,872,533	35,553,905	39,389,853	4,436,408	2,699,980	0	(b) 95,952,679	100.0	XXX	XXX	95,952,679	0
10.8 Line 10.7 as a % of Col. 7	14.5	37.1	41.1	4.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	14,204,837	38,096,083	32,079,480	6,023,718	3,850,663	XXX	XXX	XXX	94,254,781	98.5	94,254,781	0
11.2 NAIC 2	0	0	1,475,638	0	0	XXX	XXX	XXX	1,475,638	1.5	1,475,638	0
11.3 NAIC 3						XXX	XXX	XXX	0	0.0		0
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		0
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		0
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0		0
11.7 Totals	14,204,837	38,096,083	33,555,118	6,023,718	3,850,663	XXX	XXX	XXX	(b) 95,730,419	100.0	95,730,419	0
11.8 Line 11.7 as a % of Col. 9	14.8	39.8	35.1	6.3	4.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	13,872,533	34,060,574	38,064,655	4,436,408	2,699,980	0	93,134,150	97.1	94,254,781	98.5	93,134,150	XXX
12.2 NAIC 2	0	1,493,332	1,325,197	0	0	0	2,818,529	2.9	1,475,638	1.5	2,818,529	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	13,872,533	35,553,906	39,389,852	4,436,408	2,699,980	0	95,952,679	100.0	95,730,419	100.0	95,952,679	XXX
12.8 Line 12.7 as a % of Col. 7	14.5	37.1	41.1	4.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	14.5	37.1	41.1	4.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.2 NAIC 2	0	(1)	1	0	0	0	0	0.0	0	0.0	XXX	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	(1)	1	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ .... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year, $ ....0 prior year of bonds with Z designations and $ .... , current year $ ....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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year, $ ....0 prior year of bonds with 5* designations and $ .... , current year $ ....0 prior year of bonds with 6* designations. "5*" 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 $ ....8,319,464 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	8,179,115	220,183	2,994,730	0	0	XXX	11,394,028	11.9	14,855,613	15.5	11,394,028	0
1.2 Residential Mortgage-Backed Securities	307,421	980,685	825,322	870,316	238,974	XXX	3,222,718	3.4	6,665,774	7.0	3,222,718	0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.5 Totals	8,486,536	1,200,868	3,820,052	870,316	238,974	XXX	14,616,746	15.2	21,521,387	22.5	14,616,746	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		0
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	417,751	5,031,493	3,601,390	0	0	XXX	9,050,634	9.4	7,334,813	7.7	9,050,634	0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.5 Totals	417,751	5,031,493	3,601,390	0	0	XXX	9,050,634	9.4	7,334,813	7.7	9,050,634	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	140,350	5,525,171	7,553,677	397,450	1,202,134	XXX	14,818,782	15.4	15,242,008	15.9	14,818,782	0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.5 Totals	140,350	5,525,171	7,553,677	397,450	1,202,134	XXX	14,818,782	15.4	15,242,008	15.9	14,818,782	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	3,447,140	19,645,241	21,141,788	503,394	729,424	XXX	45,466,987	47.4	32,918,419	34.4	45,466,987	0
5.2 Residential Mortgage-Backed Securities	1,380,756	4,151,132	3,272,946	2,665,248	529,448	XXX	11,999,530	12.5	18,713,792	19.5	11,999,530	0
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.5 Totals	4,827,896	23,796,373	24,414,734	3,168,642	1,258,872	XXX	57,466,517	59.9	51,632,211	53.9	57,466,517	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations						XXX	0	0.0	0	0.0		0
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
6.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		0
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.5 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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	12,184,356	30,422,088	35,291,585	900,844	1,931,558	XXX	80,730,431	84.1	XXX	XXX	80,730,431	0
10.2 Residential Mortgage-Backed Securities	1,688,177	5,131,817	4,098,268	3,535,564	768,422	XXX	15,222,248	15.9	XXX	XXX	15,222,248	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	13,872,533	35,553,905	39,389,853	4,436,408	2,699,980	0	95,952,679	100.0	XXX	XXX	95,952,679	0
10.7 Line 10.6 as a % of Col. 7	14.5	37.1	41.1	4.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	11,247,363	29,248,898	26,892,142	503,637	2,458,814	XXX	XXX	XXX	70,350,854	73.5	70,350,854	0
11.2 Residential Mortgage-Backed Securities	2,957,474	8,847,185	6,662,976	5,520,081	1,391,849	XXX	XXX	XXX	25,379,565	26.5	25,379,565	0
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	14,204,837	38,096,083	33,555,118	6,023,718	3,850,663	XXX	XXX	XXX	95,730,419	100.0	95,730,419	0
11.7 Line 11.6 as a % of Col. 9	14.8	39.8	35.1	6.3	4.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	12,184,356	30,422,088	35,291,585	900,844	1,931,558	XXX	80,730,431	84.1	70,350,854	73.5	80,730,431	XXX
12.2 Residential Mortgage-Backed Securities	1,688,177	5,131,817	4,098,268	3,535,564	768,422	XXX	15,222,248	15.9	25,379,565	26.5	15,222,248	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	13,872,533	35,553,905	39,389,853	4,436,408	2,699,980	0	95,952,679	100.0	95,730,419	100.0	95,952,679	XXX
12.7 Line 12.6 as a % of Col. 7	14.5	37.1	41.1	4.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	14.5	37.1	41.1	4.6	2.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	10,671,692	10,671,692	0	0	0
2. Cost of short-term investments acquired	65,050,198	65,050,198	0	0	0
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	67,362,267	67,362,267	0	0	0
7. Deduct amortization of premium	40,159	40,159	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,319,464	8,319,464	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	8,319,464	8,319,464	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24	SD			1	2,744,587	100.5040	2,708,580	2,695,000	2,740,382	0	(3,725)	0	0	2.375	2.134	FA	24,176	47,500	11/17/2016	08/15/2024
912828-G3-8	UNITED STATES TREASURY 2.25%11/15/24	SD			1	255,352	99.4180	248,545	250,000	254,350	0	(515)	0	0	2.250	2.008	MN	730	5,625	01/08/2015	11/15/2024
912828-NT-3	UNITED STATES TREASURY 2.625% 08/15/20	SD			1	220,329	103.4060	227,494	220,000	220,182	0	(47)	0	0	2.625	2.601	FA	2,182	5,775	10/01/2013	08/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,220,268	XXX	3,184,619	3,165,000	3,214,914	0	(4,287)	0	0	XXX	XXX	XXX	27,088	58,900	XXX	XXX
21H030-61-7	GINNIE MAE II TBA 30YR 03.000% JAN			4	1	0	0.0000	0	0	0	1,039	0	0	0	3.000	0.000	MON	0	0		01/01/2046
36179N-BA-5	GINNIE MAE II GNMA II # MA0933M			4	1	2,478,700	101.6790	2,484,984	2,443,950	2,477,732	0	(722)	0	0	3.000	2.811	MON	6,110	73,319	12/03/2015	04/20/2043
36179Q-YU-9	GINNIE MAE II GNMA II # MA2523M			4	1	421,797	106.8340	414,008	387,525	421,101	0	(265)	0	0	4.500	2.582	MON	1,453	17,439	01/29/2015	01/20/2045
3620AQ-LA-9	GINNIE MAE I GNMA I # 736621X			4	1	325,941	109.0660	323,173	296,310	323,885	0	(1,083)	0	0	4.500	2.948	MON	1,111	13,334	01/29/2015	02/15/2034
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,226,438	XXX	3,222,165	3,127,785	3,222,718	1,039	(2,070)	0	0	XXX	XXX	XXX	8,674	104,092	XXX	XXX
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government Bonds						6,446,706	XXX	6,406,784	6,292,785	6,437,632	1,039	(6,357)	0	0	XXX	XXX	XXX	35,762	162,992	XXX	XXX
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
011770-V6-8	ALASKA STATE OF MUNI BND GO				1FE	431,295	101.6610	416,810	410,000	417,751	0	(13,162)	0	0	4.000	0.750	FA	6,833	16,400	12/16/2015	08/01/2017
13063B-3P-5	CALIFORNIA STATE OF MUNI BND GO				1FE	445,104	106.4470	425,788	400,000	428,361	0	(16,047)	0	0	5.000	0.900	AO	5,000	20,000	12/11/2015	10/01/2018
13063B-SH-6	CALIFORNIA STATE OF MUNI BND GO				1FE	222,557	114.5040	211,832	185,000	216,580	0	(5,915)	0	0	5.000	1.500	FA	3,854	9,250	12/22/2015	02/01/2022
13063C-SZ-4	CALIFORNIA STATE OF MUNI BND GO			2	1FE	1,872,980	114.3190	1,891,979	1,655,000	1,871,936	0	(1,047)	0	0	5.000	3.150	FA	34,472	0	12/12/2016	08/01/2033
34153P-VL-9	FLORIDA ST BRD ED MUNI BND GO			2	1FE	349,752	110.3140	330,942	300,000	337,275	0	(10,620)	0	0	5.000	1.270	JD	1,250	15,000	10/23/2015	06/01/2029
419791-5Z-7	HAWAII STATE OF MUNI BND GO			2	1FE	183,881	115.9510	173,927	150,000	180,350	0	(3,531)	0	0	5.000	2.100	FA	3,125	7,500	01/08/2016	08/01/2029
452152-F9-7	ILLINOIS STATE OF MUNI BND GO				2FE	1,080,407	103.5630	1,045,986	1,010,000	1,076,989	0	(3,418)	0	0	5.000	2.743	FA	8,276	0	10/14/2016	02/01/2020
57582P-6Q-8	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO			2	1FE	85,016	114.1250	79,888	70,000	83,043	0	(1,972)	0	0	5.000	1.550	MS	1,167	3,500	02/03/2016	09/01/2028
57582R-DM-5	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO			2	1FE	616,000	116.5030	582,515	500,000	601,965	0	(14,035)	0	0	5.000	1.600	MN	4,167	25,000	01/26/2016	05/01/2024
604129-KA-3	MINNESOTA STATE OF MUNI BND GO				1FE	500,931	109.0100	479,644	440,000	483,716	0	(16,559)	0	0	5.000	1.090	FA	9,167	22,000	12/14/2015	08/01/2019
647293-NT-2	NEW MEXICO STATE OF GO BDS 2009-				1FE	1,165,958	104.4410	1,117,519	1,070,000	1,121,521	0	(43,959)	0	0	5.000	0.830	MS	17,833	53,500	12/22/2015	03/01/2018
880541-SN-8	TENNESSEE STATE OF GO REF BDS 2012-				1FE	778,024	114.2200	742,430	650,000	755,114	0	(22,039)	0	0	5.000	1.350	FA	13,542	32,500	12/14/2015	08/01/2021
93974D-JR-0	WASHINGTON STATE OF MUNI BND GO			2	1FE	228,388	115.1100	230,220	200,000	228,261	0	(127)	0	0	5.000	3.000	JJ	5,000	0	12/13/2016	07/01/2031
93974D-KH-0	WASHINGTON STATE OF MUNI BND GO			2	1FE	420,690	115.6510	404,779	350,000	419,256	0	(1,433)	0	0	5.000	2.280	JJ	8,750	0	10/20/2016	07/01/2030
97705L-UC-9	WISCONSIN STATE OF MUNI BND GO			2	1FE	858,447	105.0220	824,423	785,000	828,516	0	(29,931)	0	0	5.000	0.805	MN	6,542	39,250	01/26/2016	05/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						9,239,430	XXX	8,958,682	8,175,000	9,050,634	0	(183,795)	0	0	XXX	XXX	XXX	128,978	243,900	XXX	XXX
1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						9,239,430	XXX	8,958,682	8,175,000	9,050,634	0	(183,795)	0	0	XXX	XXX	XXX	128,978	243,900	XXX	XXX
041447-B7-7	ARLINGTON HEIGHTS ILL MUNI BND GO				1FE	15,204	104.4480	15,667	15,000	15,203	0	(1)	0	0	3.000	2.750	JD	38	0	12/16/2016	12/01/2022
110290-LW-1	BRISTOL TWP PA SCH DIST MUNI BND GO				1FE	608,942	108.5560	580,775	535,000	598,047	0	(10,895)	0	0	5.000	1.450	JD	2,229	26,750	05/18/2016	06/01/2020
145591-AS-2	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO			2	1FE	284,610	105.8330	264,583	250,000	282,900	0	(1,710)	0	0	4.000	2.181	JD	833	3,639	07/07/2016	12/01/2032
145591-AT-0	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO			2	1FE	453,740	105.4030	421,612	400,000	451,090	0	(2,650)	0	0	4.000	2.231	JD	1,333	5,822	07/07/2016	12/01/2033
147670-BB-8	CASS & MORGAN CNTY ILL CMNTY U MUNI BND GO				1FE	195,112	125.8770	182,522	145,000	188,933	0	(6,179)	0	0	7.750	2.250	JD	936	11,238	02/03/2016	12/01/2022
167486-CZ-0	CHICAGO (CITY OF) MUNI BND GO	@			2FE	144,158	77.8210	155,642	200,000	153,223	0	7,951	0	0	0.000	5.400	N/A	0	0	11/04/2015	01/01/2022
167560-ST-9	CHICAGO ILL MET WTR RECLAMATIO MUNI BND GO				1FE	131,120	116.9700	134,516	115,000	131,093	0	(28)	0	0	5.000	3.000	JD	479	0	12/21/2016	12/01/2024
213039-HC-7	COOK & DU PAGE CNTYS ILL HIGH MUNI BND GO				1FE	26,466	107.4320	26,858	25,000	26,466	0	0	0	0	4.000	2.450	JJ	6	0	12/28/2016	01/01/2021
213075-FZ-2	COOK & WILL CNTYS ILL SCH DIST MUNI BND GO			2	1FE	21,349	108.7650	21,753	20,000	21,345	0	(4)	0	0	5.000	4.000	JD	83	0	12/16/2016	12/01/2031
213185-KN-0	COOK CNTY ILL MUNI BND GO				1FE	54,425	110.8760	55,438	50,000	54,384	0	(41)	0	0	5.000	3.550	MN	319	0	12/01/2016	11/15/2023
213187-CN-5	COOK CNTY ILL CMNTY COLLEGE DI MUNI BND GO			2	1FE	723,286	111.7550	692,881	620,000	711,107	0	(11,735)	0	0	5.250	2.890	JD	2,713	32,550	12/15/2015	12/01/2025
224655-HH-6	CRAWFORD CENT SCH DIST PA CRAW MUNI BND GO			2	1FE	246,583	105.2250	242,018	230,000	242,739	0	(3,844)	0	0	5.000	1.450	FA	4,792	5,750	06/30/2016	02/01/2019
235219-KC-5	DALLAS TEX MUNI BND GO				1FE	1,344,038	108.9400	1,345,409	1,235,000	1,342,611	0	(1,427)	0	0	5.000	2.100	FA	23,328	0	12/13/2016	02/15/2020
235308-LU-5	DALLAS TEX INDPT SCH DIST MUNI BND GO			2	1FE	1,012,157	105.7390	962,225	910,000	964,124	0	(47,653)	0	0	6.250	0.910	FA	21,486	56,875	12/23/2015	02/15/2024
245176-EZ-1	DEL MAR TEX COLLEGE DIST MUNI BND GO			2	1FE	930,945	114.7880	860,910	750,000	926,829	0	(4,116)	0	0	5.000	2.260	FA	18,750	0	09/27/2016	08/15/2031
283590-FY-8	EL PASO CNTY TEX HOSP DIST MUNI BND GO			2	1FE	682,530	111.6560	658,770	590,000	671,010	0	(10,999)	0	0	5.000	2.720	FA	11,144	29,500	12/09/2015	08/15/2026
400199-BB-0	GRUNDY & KENDALL CNTYS ILL MUNI BND GO				1FE	108,547	105.8070	105,807	100,000	107,821	0	(726)	0	0	4.000	1.400	FA	1,667	0	09/12/2016	02/01/2020
41422L-DJ-3	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO				1FE	260,858	114.0580	250,928	220,000	254,893	0	(5,731)	0	0	5.250	2.251	MS	3,850	8,663	11/17/2015	09/01/2022
426272-CX-6	HENRY & WHITESIDE CNTYS ILL CM MUNI BND GO			2	1FE	563,414	111.4810	535,109	480,000	561,586	0	(1,828)	0	0	5.000	2.770	FA	9,067	0	10/06/2016	08/15/2028
488683-EU-3	KENDALL CNTY ILL CMNTY UNIT SC MUNI BND GO	@			1FE	158,088	78.6410	157,282	200,000	162,772	0	4,684	0	0	0.000	3.000	N/A	0	0	01/05/2016	12/01/2023
64966K-QH-9	NEW YORK N Y MUNI BND GO				1FE	1,309,895	104.4170	1,258,225	1,205,000	1,263,456	0	(46,439)	0	0	5.000	0.800	MS	20,083	60,250	01/22/2016	03/01/2018
671579-ZZ-6	OAK PARK ILL MUNI BND GO			2	1FE	397,364	95.4910	429,710	450,000	397,450	0	87	0	0	3.125	4.250	MN	2,344	0	12/16/2016	11/01/2030
675383-NY-5	OCEANSIDE CALIF UNI SCH DIST MUNI BND GO	@			1FE	1,131,327	12.7860	1,136,036	8,885,000	1,202,134	0	70,807	0	0	0.000	6.234	N/A	0	0	12/30/2015	08/01/2049
675649-EA-1	OCONTO COUNTY OF MUNI BND GO			2	1FE	672,169	110.5720	652,375	590,000	662,569	0	(9,601)	0	0	4.000	1.951	JD	1,967	19,470	01/21/2016	06/01/2025
756717-QC-1	RED LION PA AREA SCH DIST MUNI BND GO				1FE	106,706	108.7820	108,782	100,000	106,668	0	(38)	0	0	4.000	2.650	MN	811	0	12/15/2016	05/01/2022
799038-DF-8	SAN MATEO CNTY CALIF CMNTY COL MUNI BND GO	@			1FE	1,185,254	81.3160	1,138,424	1,400,000	1,206,462	0	21,208	0	0	0.000	1.950	N/A	0	0	01/28/2016	09/01/2024
850527-LE-0	SPRINGFIELD ILL MUNI BND GO				1FE	126,870	111.2280	127,912	115,000	126,815	0	(56)	0	0	5.000	2.750	JD	479	0	12/20/2016	12/01/2021
919060-GR-8	VALDEZ ALASKA MUNI BND GO			2	1FE	944,663	111.3850	902,219	810,000	930,385	0	(14,277)	0	0	5.000	2.120	JD	113	40,500	04/18/2016	06/30/2030
969078-RT-3	WILL CNTY ILL CMNTY UNIT SCH D MUNI BND GO	@			1FE	43,518	87.0780	43,539	50,000	43,518	0	0	0	0	0.000	2.900	N/A	0	0	12/30/2016	11/01/2021
982781-HH-2	WYANDOTTE MICH CITY SCH DIST MUNI BND GO				1FE	841,980	104.6440	805,759	770,000	809,574	0	(29,361)	0	0	5.000	1.100	MN	6,417	38,500	11/19/2015	05/01/2018
983068-2Y-2	WYLIE TEX INDPT SCH DIST MUNI BND GO				1FE	61,360	123.6560	61,828	50,000	61,225	0	(135)	0	0	6.750	2.450	FA	1,275	0	11/30/2016	08/15/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						14,786,678	XXX	14,335,514	21,515,000	14,678,432	0	(104,737)	0	0	XXX	XXX	XXX	136,542	339,507	XXX	XXX
1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						14,786,678	XXX	14,335,514	21,515,000	14,678,432	0	(104,737)	0	0	XXX	XXX	XXX	136,542	339,507	XXX	XXX
010608-D8-7	ALABAMA ST PUB SCH & COLLEGE A MUNI BND REV			2	1FE	684,778	103.6050	657,892	635,000	659,554	0	(25,223)	0	0	5.000	0.750	JD	2,646	31,750	01/15/2016	12/01/2025
011839-FY-8	ALASKA HOUSING FINANCE CORP MUNI BND REV			2	1FE	362,706	115.6020	346,806	300,000	356,594	0	(5,967)	0	0	5.000	2.500	JD	1,250	15,000	12/18/2015	12/01/2027
01728A-2M-7	ALLEGHENY CNTY PA HOSP DEV AUT MUNI BND REV			2	1FE	826,403	110.5720	829,290	750,000	825,872	0	(530)	0	0	5.000	2.730	AO	7,917	0	12/14/2016	10/15/2031
04057P-HM-3	ARIZONA SCH FACS BRD MUNI BND REV			2	1FE	518,991	106.5490	495,453	465,000	498,307	0	(19,821)	0	0	5.250	0.900	MS	8,138	24,413	12/11/2015	09/01/2023
040654-VM-4	ARIZONA ST TRANSN BRD MUNI BND REV			2	1FE	335,115	106.5380	319,614	300,000	333,748	0	(1,367)	0	0	4.000	1.840	JJ	6,000	0	10/03/2016	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04109F-AW-8	ARKANSAS ST DEV FIN AUTH MUNI BND REV				1FE	423,835	110.3960	408,465	370,000	412,550	0	(9,886)	0	0	5.000	2.050	FA	7,708	18,500	11/04/2015	02/01/2021
04780M-MG-1	ATLANTA GA ARPT REV GENERAL REV REF BDS 2010C				1FE	1,120,040	103.6840	1,036,840	1,000,000	1,040,210	0	(39,831)	0	0	5.000	0.950	JJ	25,000	50,000	12/22/2014	01/01/2018
090929-GF-1	BIRMINGHAM ALA SPL CARE FACS F MUNI BND REV			2	1FE	55,830	115.4010	57,701	50,000	55,810	0	(20)	0	0	5.000	3.400	JD	208	0	12/15/2016	06/01/2027
10741L-DJ-2	BREVARD CNTY FLA HEALTH FACS A MUNI BND REV			2	1FE	635,526	107.3960	579,938	540,000	629,357	0	(6,169)	0	0	5.000	2.490	AO	6,750	13,500	06/08/2016	04/01/2033
161036-HH-4	CHARLOTTE N C MUNI BND REV			2	1FE	5,769	111.1490	5,557	5,000	5,589	0	(161)	0	0	5.500	2.000	JJ	138	275	11/10/2015	07/01/2023
167727-UC-8	CHICAGO (CITY OF) MUNI BND REV				1FE	113,387	109.3000	109,300	100,000	112,936	0	(451)	0	0	5.000	2.250	JJ	2,500	0	10/19/2016	01/01/2022
167727-UD-6	CHICAGO (CITY OF) MUNI BND REV			2	1FE	68,363	109.2510	65,551	60,000	67,610	0	(753)	0	0	5.000	2.300	JJ	1,500	1,500	06/16/2016	01/01/2023
167727-WJ-1	CHICAGO (CITY OF) MUNI BND REV				1FE	414,635	111.2590	389,407	350,000	413,088	0	(1,547)	0	0	5.000	2.500	JJ	8,750	0	10/06/2016	01/01/2025
167736-D7-9	CHICAGO (CITY OF) MUNI BND REV			2	2FE	681,757	112.2910	662,517	590,000	675,373	0	(6,384)	0	0	5.000	2.919	MN	4,917	14,750	04/28/2016	11/01/2028
167736-E6-0	CHICAGO (CITY OF) MUNI BND REV				1FE	26,247	105.0820	26,271	25,000	26,203	0	(44)	0	0	5.000	2.300	MN	208	0	12/02/2016	11/01/2018
167736-ZG-5	CHICAGO (CITY OF) MUNI BND REV			2	1FE	21,035	108.0530	21,611	20,000	21,030	0	(5)	0	0	5.000	4.000	MN	167	0	12/15/2016	11/01/2026
167736-ZY-6	CHICAGO (CITY OF) MUNI BND REV			2	1FE	27,107	110.3260	27,582	25,000	27,098	0	(9)	0	0	5.000	3.400	MN	208	0	12/19/2016	11/01/2023
169309-AD-3	CHILTON CNTY ALA MUNI BND REV				1FE	383,877	104.4500	365,575	350,000	374,362	0	(8,372)	0	0	4.000	1.480	MN	2,333	13,572	10/28/2015	11/01/2019
169309-AE-1	CHILTON CNTY ALA MUNI BND REV				1FE	564,641	105.0970	535,995	510,000	552,534	0	(10,656)	0	0	4.000	1.740	MN	3,400	19,777	10/28/2015	11/01/2020
169309-AF-8	CHILTON CNTY ALA MUNI BND REV				1FE	294,987	100.8940	282,503	280,000	292,811	0	(2,176)	0	0	3.000	2.001	MN	1,400	6,689	11/10/2016	11/01/2021
187145-DY-0	CLIFTON TX HEFA CORP TEJANO CE MUNI BND REV				1FE	260,624	117.4540	264,272	225,000	260,424	0	(201)	0	0	5.000	2.700	FA	4,250	0	12/09/2016	08/15/2024
190778-CJ-7	COBB CNTY GA DEV AUTH MUNI BND REV			2	1FE	678,099	111.2490	656,369	590,000	668,225	0	(9,108)	0	0	5.000	3.020	JJ	13,603	29,500	11/24/2015	07/15/2032
207758-BV-4	CONNECTICUT STATE OF MUNI BND REV				1FE	165,998	105.6990	158,549	150,000	159,933	0	(6,065)	0	0	5.250	0.800	JJ	3,938	3,938	01/25/2016	07/01/2018
231324-AB-0	CURRY CNTY N MEX MUNI BND REV				1FE	299,492	103.2620	294,297	285,000	294,681	0	(4,812)	0	0	3.000	1.200	JD	713	8,550	01/08/2016	12/01/2018
235036-N2-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV				1FE	348,417	111.2870	333,861	300,000	339,767	0	(7,745)	0	0	5.000	2.100	MN	2,500	15,000	11/16/2015	11/01/2021
235036-X6-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV			2	1FE	574,975	110.3260	551,630	500,000	565,112	0	(9,863)	0	0	5.000	2.580	MN	4,167	25,000	01/11/2016	11/01/2029
249182-DD-5	DENVER COLO CITY & CNTY MUNI BND REV				1FE	727,464	103.2440	696,897	675,000	698,026	0	(26,229)	0	0	5.000	1.050	MN	4,313	33,750	11/13/2015	11/15/2017
251256-BP-7	DETROIT MICH MUNI BND REV			2	1FE	403,679	110.0450	396,162	360,000	396,087	0	(7,412)	0	0	5.250	2.860	JJ	9,450	18,900	12/17/2015	07/01/2027
271624-AB-4	EAST CHICAGO IND SAN DIST MUNI BND REV				1FE	254,418	100.0500	250,125	250,000	250,165	0	(4,252)	0	0	3.000	1.250	JJ	3,458	4,083	01/05/2016	01/15/2017
271624-AD-0	EAST CHICAGO IND SAN DIST MUNI BND REV				1FE	262,670	101.6100	259,106	255,000	258,923	0	(3,718)	0	0	3.000	1.501	JJ	3,528	4,165	12/17/2015	01/15/2018
271624-AH-1	EAST CHICAGO IND SAN DIST MUNI BND REV				1FE	176,572	102.7910	174,745	170,000	174,985	0	(1,575)	0	0	3.000	2.000	JJ	2,352	2,777	12/17/2015	01/15/2020
283822-MN-1	EL PASO TEX MUNI BND REV				1FE	172,094	108.6240	162,936	150,000	170,643	0	(1,451)	0	0	4.000	1.240	MS	2,767	0	07/20/2016	03/01/2022
311450-FL-9	FARMINGTON N M UTIL SYS REV MUNI BND REV				1FE	503,665	99.1120	495,560	500,000	503,394	0	(243)	0	0	1.875	1.813	AO	2,344	9,375	11/13/2015	04/01/2029
358100-EL-5	FRESNO CALIF MUNI BND REV				2FE	505,380	113.1290	497,768	440,000	496,601	0	(7,829)	0	0	5.000	2.820	JJ	11,000	22,000	11/10/2015	07/01/2023
373541-D4-0	GEORGIA MUNICIPAL ELEC AUTH PWR REV BDS Z			4	1FE	74,593	102.7260	71,908	70,000	72,359	0	(722)	0	0	5.500	4.291	JJ	1,925	3,850	10/01/2013	01/01/2020
387733-LV-8	GRANT CNTY KY SCH DIST FIN COR MUNI BND REV			4	1FE	553,742	93.5470	537,895	575,000	556,853	0	3,039	0	0	1.400	2.000	FA	3,354	8,050	12/18/2015	08/01/2022
40065N-CC-9	GUAM GOVT MUNI BND REV			2	1FE	268,525	109.0960	272,740	250,000	268,501	0	(24)	0	0	5.000	4.000	MN	1,597	0	12/21/2016	11/15/2031
403760-JN-2	GWINNETT CNTY GA WTR & SEW AUT REV BDS 2011				1FE	785,512	111.5740	736,388	660,000	741,538	0	(22,007)	0	0	5.000	1.450	FA	13,750	33,000	12/22/2014	08/01/2020
40785E-S4-9	HAMILTON SOUTHEASTERN IND CONS MUNI BND REV			2	1FE	402,072	114.4640	377,731	330,000	400,135	0	(1,937)	0	0	5.000	2.250	JJ	7,608	0	09/22/2016	07/15/2032
428414-AQ-9	HIALEAH FLA MUNI BND REV				1FE	456,469	101.8380	448,087	440,000	447,587	0	(8,212)	0	0	3.000	1.100	JD	1,100	13,163	11/20/2015	12/01/2017
43102D-DP-0	HIGHLANDS CNTY FLA SCH BRD MUNI BND REV				1FE	427,031	104.0580	411,029	395,000	411,847	0	(14,324)	0	0	5.000	1.292	MS	6,583	14,319	11/20/2015	03/01/2018
43102D-DQ-8	HIGHLANDS CNTY FLA SCH BRD MUNI BND REV				1FE	343,920	106.6360	330,572	310,000	332,922	0	(10,375)	0	0	5.000	1.512	MS	5,167	11,238	11/20/2015	03/01/2019
435647-AJ-1	HOLLISTER CALIF REDEV AGY Ref-Hollister Cmnty Dev Proj				1FE	592,915	116.8990	584,495	500,000	579,177	0	(10,687)	0	0	5.000	2.440	AO	6,250	25,000	09/14/2015	10/01/2023
442368-NR-3	HOUSTON TEX CMNTY COLLEGE SYS HstnTXCnty.CollREV/PR4/15/18			2	1FE	69,089	105.1970	68,378	65,000	68,432	0	(656)	0	0	5.250	1.101	AO	720	1,706	10/03/2016	04/15/2022
442368-PB-6	HOUSTON TEX CMNTY COLLEGE SYS HoustonTXCmnty.CollREV/UNREF			2	1FE	143,492	104.9090	141,627	135,000	142,129	0	(1,363)	0	0	5.250	1.101	AO	1,496	3,544	10/03/2016	04/15/2022
45129W-JH-4	IDAHO HOUSING AND FINANCE ASSO MUNI BND REV			2	1FE	314,409	108.3070	303,260	280,000	304,734	0	(9,452)	0	0	5.250	1.680	JJ	6,778	14,700	12/18/2015	07/15/2024
45204E-JD-1	ILLINOIS FIN MUNI BND REV				1FE	112,929	114.2360	114,236	100,000	112,881	0	(48)	0	0	5.000	2.480	JJ	1,514	0	12/20/2016	07/01/2022
45204E-JG-4	ILLINOIS FIN MUNI BND REV				1FE	80,604	110.6030	82,952	75,000	80,590	0	(14)	0	0	4.000	3.000	JJ	908	0	12/19/2016	07/01/2025
45204E-JH-2	ILLINOIS FIN MUNI BND REV			2	1FE	68,915	110.2300	66,138	60,000	68,773	0	(142)	0	0	4.000	2.200	JJ	727	0	10/31/2016	07/01/2026
45204E-JW-9	ILLINOIS FIN MUNI BND REV				1FE	27,089	109.6380	27,410	25,000	27,082	0	(7)	0	0	5.000	2.120	JJ	378	0	12/21/2016	01/01/2020
45204E-JX-7	ILLINOIS FIN MUNI BND REV				1FE	44,260	111.9360	44,774	40,000	44,260	0	0	0	0	5.000	2.200	JJ	11	0	12/28/2016	01/01/2021
45204E-JY-5	ILLINOIS FIN MUNI BND REV				1FE	82,985	113.6170	79,532	70,000	82,311	0	(674)	0	0	5.000	1.351	JJ	1,060	0	09/14/2016	01/01/2022
452227-EM-9	ILLINOIS STATE OF MUNI BND REV				1FE	57,652	106.1780	58,398	55,000	57,631	0	(21)	0	0	4.000	2.544	JD	98	0	12/20/2016	06/15/2020
452227-LS-8	ILLINOIS STATE OF MUNI BND REV				1FE	134,352	114.6170	137,540	120,000	134,306	0	(46)	0	0	5.000	3.187	JD	1,767	0	12/19/2016	06/15/2024
452252-KB-4	ILLINOIS ST TOLL HWY AUTH REV BDS 2014D				1FE	27,978	112.9590	28,240	25,000	27,978	0	0	0	0	5.000	2.450	JJ	10	0	12/29/2016	01/01/2022

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452252-LH-0	ILLINOIS ST TOLL HWY AUTH MUNI BND REV			2	1FE	87,921	112.8810	90,305	80,000	87,896	0	(24)	0	0	5.000	3.700	JD	333	0	12/15/2016	12/01/2031
452272-ZM-2	ILLINOIS ST UNIV MUNI BND REV				1FE	406,177	101.7710	396,907	390,000	400,955	0	(4,747)	0	0	3.000	1.720	AO	2,925	11,700	11/23/2015	04/01/2019
45506D-PS-8	INDIANA ST FINANCE AUTHORITY MUNI BND REV				1FE	28,198	114.3490	28,587	25,000	28,156	0	(42)	0	0	5.000	2.350	FA	521	0	11/30/2016	02/01/2022
484503-BV-8	KANKAKEE RIV MET AGY ILL MUNI BND REV				1FE	126,709	106.3190	122,267	115,000	126,144	0	(565)	0	0	4.000	2.071	MN	767	779	09/14/2016	05/01/2022
48542A-DF-5	KANSAS ST DEV FIN AUTH MUNI BND REV			2	1FE	844,826	113.4880	817,114	720,000	826,882	0	(17,944)	0	0	5.000	2.065	MN	4,600	36,000	01/12/2016	11/15/2028
520354-RU-7	LAWRENCE TWP IND SCH BLDG CORP MUNI BND REV				1FE	439,607	112.7590	428,484	380,000	438,485	0	(1,122)	0	0	5.000	1.481	JJ	1,689	0	10/19/2016	07/15/2021
574204-YH-0	MARYLAND ST DEPT TRANSN MUNI BND REV				1FE	655,101	106.0610	625,760	590,000	628,151	0	(26,660)	0	0	5.500	0.890	JD	2,704	32,450	12/22/2015	06/01/2018
575579-WZ-6	MASSACHUSETTS BAY TRANSPORTATI MUNI BND REV				1FE	649,549	105.5760	622,898	590,000	625,776	0	(23,578)	0	0	5.000	0.920	JJ	14,750	29,500	12/22/2015	07/01/2018
59261A-JL-2	METROPOLITAN TRANS AUTH N Y MUNI BND REV				1FE	106,070	118.8390	106,955	90,000	106,001	0	(68)	0	0	5.000	2.914	MN	813	0	12/12/2016	11/15/2026
59333P-C5-5	MIAMI-DADE CNTY FLA AMT			2	1FE	326,179	109.5290	323,111	295,000	325,922	0	(257)	0	0	5.000	3.000	AO	3,688	0	12/08/2016	10/01/2030
59447P-7C-9	MICHIGAN STATE FINANCE AUTHORI MUNI BND REV				1FE	376,520	103.4480	362,068	350,000	362,977	0	(13,543)	0	0	5.000	0.920	JD	1,458	17,500	01/12/2016	12/01/2017
59465H-MA-1	MICHIGAN ST HOSP FIN AUTH MUNI BND REV			2	1FE	654,454	111.4690	640,947	575,000	632,308	0	(19,172)	0	0	5.750	2.150	MN	4,225	33,063	11/02/2015	11/15/2039
605179-QB-9	MISSION TEX MUNI BND REV				1FE	243,704	108.4900	244,103	225,000	243,636	0	(69)	0	0	4.000	2.850	FA	4,500	0	12/14/2016	02/15/2025
607142-FM-3	MOBILE ALA BRD WTR & SWR COMMR MUNI BND REV			2	1FE	360,245	114.8440	338,790	295,000	352,162	0	(8,083)	0	0	5.000	1.600	JJ	7,375	7,375	02/03/2016	01/01/2025
60954P-JP-0	MONMOUTH CNTY N J IMPT AUTH MUNI BND REV				1FE	304,601	106.3750	292,531	275,000	293,901	0	(10,671)	0	0	5.000	1.020	AO	3,438	12,757	12/28/2015	10/01/2018
623495-EE-4	MT VERNON IND SCH BLDG CORP MUNI BND REV				1FE	469,452	116.4890	442,658	380,000	466,225	0	(3,227)	0	0	5.000	1.581	JJ	5,278	0	08/26/2016	01/15/2024
645918-5Y-5	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV			2	1FE	143,565	104.2220	130,278	125,000	142,840	0	(725)	0	0	5.000	2.860	JD	278	3,125	08/24/2016	06/15/2026
646131-BY-7	NJ ST TRANSIT CORP MUNI BND REV				1FE	485,834	105.1590	473,216	450,000	473,008	0	(12,826)	0	0	5.000	1.930	MS	6,625	22,500	01/07/2016	09/15/2018
646135-5P-4	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV				1FE	183,577	107.6990	177,703	165,000	179,312	0	(4,265)	0	0	5.250	2.200	JD	385	8,663	01/27/2016	12/15/2019
646135-5R-0	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV				1FE	677,627	111.0670	655,295	590,000	663,777	0	(13,701)	0	0	5.500	2.780	JD	1,442	32,450	12/22/2015	12/15/2021
646136-2B-6	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV			2	1FE	280,300	108.2900	270,725	250,000	279,946	0	(354)	0	0	5.000	3.501	JD	556	1,493	11/09/2016	06/15/2027
646136-YC-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV				1FE	741,756	106.9490	679,126	635,000	739,208	0	(2,548)	0	0	5.250	2.650	JD	1,482	16,669	10/19/2016	12/15/2023
649519-CD-5	NY LIBERTY DLVPT MUNI BND REV			2	1FE	886,261	114.3040	845,850	740,000	865,564	0	(20,697)	0	0	5.000	1.588	MS	10,894	37,000	02/04/2016	09/15/2028
64971Q-JD-6	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV			2	1FE	386,458	113.5260	368,960	325,000	375,356	0	(9,938)	0	0	5.000	1.650	MN	2,708	16,250	11/16/2015	11/01/2022
64971Q-MP-5	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV				1FE	1,113,570	106.7520	1,067,520	1,000,000	1,075,696	0	(37,874)	0	0	5.000	0.827	MN	8,333	50,000	01/25/2016	11/01/2018
64971W-MY-3	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV			2	1FE	382,770	115.5060	381,170	330,000	382,458	0	(313)	0	0	5.000	2.670	FA	6,875	0	12/08/2016	08/01/2031
64972G-BW-3	NEW YORK CITY MUNICIPAL WATER MUNI BND REV			2	1FE	794,500	112.3240	786,268	700,000	793,875	0	(625)	0	0	5.000	2.720	JD	1,556	0	12/12/2016	06/15/2034
64986A-2B-6	NEW YORK ST ENVIRONMENTAL FACS NYC MUNI WTR FIN PROJ			2	1FE	592,550	115.6960	578,480	500,000	577,285	0	(10,950)	0	0	5.000	2.400	JD	1,111	25,000	08/04/2015	06/15/2029
64990E-DD-6	NEW YORK STATE DORMITORY AUTH MUNI BND REV				1FE	369,249	116.4900	349,470	300,000	360,342	0	(8,907)	0	0	5.000	1.460	JD	667	15,000	01/26/2016	12/15/2022
64990E-QS-9	NEW YORK STATE DORMITORY AUTH MUNI BND REV			2	1FE	1,210,280	115.0150	1,150,150	1,000,000	1,189,189	0	(21,091)	0	0	5.000	2.150	MS	14,722	50,000	02/11/2016	03/15/2031
64990E-W6-0	NEW YORK STATE DORMITORY AUTH MUNI BND REV			2	1FE	344,949	115.7820	347,346	300,000	344,899	0	(50)	0	0	5.000	3.030	MS	4,417	0	12/22/2016	03/15/2032
65829Q-BA-1	NORTH CAROLINA STATE OF MUNI BND GO			2	1FE	598,610	115.0370	575,185	500,000	585,536	0	(12,498)	0	0	5.000	2.100	MN	4,167	25,000	12/10/2015	05/01/2027
678908-N6-7	OKLAHOMA DEV FIN AUTH MUNI BND REV			2	1FE	701,412	107.3480	665,558	620,000	689,348	0	(12,064)	0	0	5.000	2.650	FA	11,711	31,000	01/08/2016	02/15/2034
696560-KJ-9	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV/Prfn 10.1.19@100			2	1FE	83,939	109.8540	82,391	75,000	83,074	0	(866)	0	0	5.250	1.251	AO	984	1,969	09/14/2016	10/01/2021
696560-KU-4	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV			2	1FE	279,797	110.0230	275,058	250,000	276,912	0	(2,885)	0	0	5.250	1.251	AO	3,281	6,563	09/14/2016	10/01/2021
708692-AJ-7	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV				1FE	153,483	103.3240	154,986	150,000	152,906	0	(562)	0	0	2.625	2.200	MN	656	3,938	12/17/2015	11/01/2021
708692-BF-4	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV				1FE	729,713	100.1200	720,864	720,000	729,424	0	(288)	0	0	2.250	2.181	JJ	8,100	16,200	12/28/2015	07/01/2041
70869R-AJ-2	PENNSYLVANIA ECONOMIC DEV FIN AQUA PENN			2	1FE	473,516	107.2600	461,218	430,000	461,391	0	(10,471)	0	0	5.000	2.352	MN	2,747	21,500	11/03/2015	11/15/2040
709221-UH-6	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV			2	1FE	889,332	116.4670	826,916	710,000	885,467	0	(3,864)	0	0	5.000	2.210	JD	2,958	8,283	09/29/2016	12/01/2030
709223-6U-0	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV			2	1FE	304,320	101.4740	304,422	300,000	303,262	0	(906)	0	0	2.000	0.960	MON	445	4,887	10/28/2015	12/01/2020
709224-LH-0	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV				1FE	113,244	114.8360	114,836	100,000	113,205	0	(39)	0	0	5.000	3.000	JD	417	0	12/20/2016	06/01/2024
709224-LM-9	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV			2	1FE	111,833	113.5180	113,518	100,000	111,805	0	(28)	0	0	5.000	3.450	JD	417	0	12/20/2016	06/01/2028
73358W-GR-9	PORT AUTHORITY OF NEW YORK & N MUNI BND REV				1FE	505,179	107.7280	484,776	450,000	499,392	0	(5,787)	0	0	4.000	1.590	AO	4,500	9,000	05/31/2016	10/01/2021
77138P-BD-8	ROCHESTER HILLS MICH BLDG AUTH MUNI BND GO				1FE	545,210	105.3240	526,620	500,000	530,484	0	(13,317)	0	0	4.000	1.240	AO	5,000	20,000	11/18/2015	04/01/2019
790407-JS-0	ST JOHNS CNTY FLA MUNI BND REV			2	1FE	905,190	114.8920	907,647	790,000	904,654	0	(536)	0	0	5.000	3.000	AO	9,875	0	12/13/2016	10/01/2030
801577-KX-4	SANTA CLARA CNTY CALIF FING AU MUNI BND REV			2	1FE	233,850	104.5540	214,336	205,000	232,223	0	(1,626)	0	0	4.000	2.250	MN	1,048	3,576	06/08/2016	05/15/2031
810472-FQ-8	SCOTTSDALE ARIZ INDL DEV AUTH MUNI BND REV				1FE	500,996	105.8860	481,781	455,000	482,599	0	(16,348)	0	0	5.000	1.300	MS	7,583	22,750	11/10/2015	09/01/2018
810489-PD-0	SCOTTSDALE ARIZ MUN PPTY CORP MUNI BND REV				1FE	420,364	102.6630	410,652	400,000	412,183	0	(8,026)	0	0	3.000	0.950	JJ	6,000	12,000	12/21/2015	07/01/2018
836193-CX-8	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV			2	1FE	188,210	116.5380	174,807	150,000	186,974	0	(1,236)	0	0	5.000	2.131	JJ	2,646	0	08/02/2016	07/15/2028
836193-CZ-3	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV			2	1FE	286,962	115.5090	265,671	230,000	285,126	0	(1,836)	0	0	5.000	2.200	JJ	4,057	0	08/02/2016	07/15/2029
844425-BB-3	SOUTHLAKE TEX MUNI BND REV				1FE	490,992	116.2460	464,984	400,000	488,188	0	(2,804)	0	0	5.000	1.700	FA	8,333	0	09/29/2016	02/15/2024
850578-TJ-4	SPRINGFIELD ILL MUNI BND REV			2	1FE	16,680	114.2920	17,144	15,000	16,675	0	(5)	0	0	5.000	3.420	MS	250	0	12/16/2016	03/01/2026
876443-NB-4	TARRANT REGL WTR DIST TEX MUNI BND REV				1FE	29,595	119.3250	29,831	25,000	29,573	0	(22)	0	0	5.000	2.730	MS	417	0	12/09/2016	03/01/2026
88045R-WD-0	TENNESSEE HSG DEV AGY MUNI BND REV				1FE	638,321	104.6020	617,152	590,000	629,694	0	(8,627)	0	0	4.125	2.353	JJ	12,169	12,169	01/26/2016	01/01/2021

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88045R-XU-1	TENNESSEE HSG DEV AGY HOMEOWNE HOMEOWNERSHIP PROG BDS B				1FE	750,000	100.4470	753,353	750,000	750,000	0	0	0	0	1.950	1.950	JJ	7,313	14,625	10/01/2013	07/01/2018
880557-2V-4	TENNESSEE ST SCH BD AUTH SECOND PROG BDS 2009-			2	1FE	337,436	108.1480	324,444	300,000	316,286	0	(6,700)	0	0	5.000	2.585	MN	2,500	15,000	10/01/2013	05/01/2025
89602N-5R-1	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV				1FE	1,059,380	102.6000	1,026,000	1,000,000	1,028,830	0	(30,550)	0	0	4.000	0.671	MN	5,111	31,889	01/22/2016	11/15/2017
89602N-C2-8	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV				1FE	451,757	106.8570	432,771	405,000	436,379	0	(15,378)	0	0	5.000	0.817	MN	2,588	20,250	01/25/2016	11/15/2018
914072-VN-0	UNIVERSITY OF ARKANSAS MUNI BND REV			2	1FE	275,238	116.5730	262,289	225,000	274,085	0	(1,153)	0	0	5.000	2.080	MS	3,750	0	10/12/2016	03/01/2028
915260-BR-3	UNIVERSITY WIS HOSPS & CLINICS REV BDS 2013A				1FE	260,676	104.6450	251,148	240,000	251,866	0	(8,810)	0	0	5.000	1.000	AO	3,000	12,000	01/21/2016	04/01/2018
976596-AJ-5	WISCONSIN CTR DIST WIS MUNI BND REV				1FE	824,187	109.7230	768,061	700,000	817,017	0	(7,170)	0	0	4.000	1.740	JD	1,244	13,378	06/14/2016	12/15/2024
97710V-7T-9	WISCONSIN ST HEALTH & EDL FACS MUNI BND REV			4	1FE	119,921	112.4170	112,417	100,000	118,127	0	(1,794)	0	0	5.875	2.121	FA	2,219	2,938	06/14/2016	02/15/2022
985900-BR-9	YAVAPAI CNTY ARIZ INDL DEV AUT MUNI BND REV			2	2FE	417,331	106.6760	416,036	390,000	416,342	0	(989)	0	0	5.625	2.285	FA	9,141	0	11/29/2016	08/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						46,336,342	XXX	44,721,389	41,215,000	45,466,987	0	(759,368)	0	0	XXX	XXX	XXX	478,064	1,283,523	XXX	XXX
01F030-61-1	FANNIE MAE TBA 30YR 03.000% JAN			4	1	0	0.0000	0	0	0	55	0	0	0	3.000	0.000	MON	0	0		01/01/2046
01F040-61-0	FANNIE MAE TBA 30YR 04.000% JAN			4	1	0	0.0000	0	0	0	(3,594)	0	0	0	4.000	0.000	MON	0	0		01/01/2046
3128GV-TY-6	FREDDIE MAC GOLD FHLMC not including strips # E			4	1	2,603	102.4500	2,652	2,588	2,588	0	(6)	0	0	5.000	4.490	MON	11	129	10/01/2013	09/01/2017
3128H6-VN-1	FREDDIE MAC GOLD FHLMC not including strips # E			4	1	948	102.4500	966	943	944	0	(1)	0	0	5.000	4.586	MON	4	47	10/01/2013	08/01/2018
3128M9-XD-9	FREDDIE MAC GOLD FHLMC not including strips # G			4	1	902,302	107.6230	890,138	827,089	899,490	0	(1,162)	0	0	4.500	3.064	MON	3,102	37,219	01/29/2015	03/01/2042
312942-EV-3	FREDDIE MAC GOLD POOL # A93748			4	1	257,649	105.5450	252,633	239,360	257,524	0	(125)	0	0	4.000	2.814	MON	798	2,394	09/21/2016	09/01/2040
312962-VE-0	FREDDIE MAC GOLD FHLMC not including strips # B			4	1	2,963	102.5990	3,043	2,966	2,962	0	0	0	0	4.500	4.498	MON	11	133	10/01/2013	10/01/2018
312963-WK-3	FREDDIE MAC GOLD FHLMC not including strips # B			4	1	43,773	102.4500	44,488	43,425	43,555	0	(71)	0	0	5.000	4.475	MON	181	2,171	10/01/2013	01/01/2019
31307G-KQ-1	FREDDIE MAC GOLD FHLMC not including strips # J			4	1	55,508	102.8730	53,775	52,274	55,201	0	(160)	0	0	3.000	1.665	MON	131	1,568	01/30/2015	03/01/2029
3132HQ-CF-7	FREDDIE MAC GOLD POOL # Q13670			4	1	406,037	102.9550	400,094	388,610	405,740	0	(297)	0	0	3.500	2.875	MON	1,133	10,201	03/16/2016	11/01/2042
31335A-A7-3	FREDDIE MAC GOLD POOL # G60030			4	1	414,796	102.9510	408,464	396,756	414,498	0	(297)	0	0	3.500	2.879	MON	1,157	10,415	03/16/2016	07/01/2043
31335A-JF-6	FREDDIE MAC GOLD POOL # G60262			4	1	67,937	102.9670	66,940	65,011	67,890	0	(47)	0	0	3.500	2.888	MON	190	1,707	03/16/2016	01/01/2044
31374C-NV-4	FANNIE MAE FNMA # 310104F			4	1	996,717	112.1640	989,891	882,539	991,954	0	(2,174)	0	0	5.500	2.984	MON	4,045	48,540	01/28/2015	08/01/2037
3137GA-BF-3	FREDDIE MAC FHLMC_3726 FHLMC Mixed Mortgages			4	1	149,042	112.9120	149,505	132,409	147,825	0	(801)	0	0	4.500	3.476	MON	497	5,816	12/01/2016	09/15/2040
31387H-R9-3	FANNIE MAE FNMA # 584712F			4	1	15,367	113.1370	17,354	15,339	15,360	0	(2)	0	0	6.500	6.431	MON	83	997	10/01/2013	05/01/2031
3138AM-UX-1	FANNIE MAE FNMA # AI7797F			4	1	62,387	105.6580	61,158	57,883	62,357	0	(30)	0	0	4.000	2.821	MON	193	579	09/21/2016	07/01/2041
3138EJ-BL-1	FANNIE MAE FNMA # AL1842F			4	1	634	103.1450	626	607	633	0	(1)	0	0	3.500	2.853	MON	2	21	09/29/2015	05/01/2042
3138EK-VL-6	FANNIE MAE FNMA # AL3318F			4	1	675	103.1460	666	646	675	0	(1)	0	0	3.500	2.862	MON	2	23	09/29/2015	03/01/2043
3138EQ-FG-2	FANNIE MAE POOL # AL7366			4	1	856,041	108.0300	854,795	791,257	854,548	0	(922)	0	0	4.500	3.201	MON	2,967	35,607	12/03/2015	08/01/2042
3138LU-S7-1	FANNIE MAE FNMA # AO4141F			4	1	1,085,160	105.8370	1,057,460	999,140	1,081,957	0	(1,441)	0	0	4.000	2.747	MON	3,330	39,966	01/30/2015	06/01/2042
3138M7-CD-5	FANNIE MAE FNMA # AP3667F			4	1	661	103.1460	652	633	661	0	(1)	0	0	3.500	2.859	MON	2	22	09/29/2015	10/01/2042
3138MB-ZQ-2	FANNIE MAE FNMA # AP7950F			4	1	4,346	103.1320	4,288	4,157	4,341	0	(4)	0	0	3.500	2.856	MON	12	145	09/29/2015	09/01/2042
3138MF-2H-9	FANNIE MAE FNMA # AQ0775F			4	1	33,501	103.1460	33,057	32,049	33,467	0	(27)	0	0	3.500	2.859	MON	93	1,122	09/29/2015	11/01/2042
3138MF-GY-7	FANNIE MAE FNMA # AQ0214F			4	1	713	103.1000	703	682	712	0	(1)	0	0	3.500	2.859	MON	2	24	09/29/2015	11/01/2042
3138MJ-HF-9	FANNIE MAE FNMA # AQ2929F			4	1	43,660	103.0060	43,023	41,768	43,617	0	(35)	0	0	3.500	2.862	MON	122	1,462	09/29/2015	01/01/2043
3138MN-2P-4	FANNIE MAE FNMA # AQ7081F			4	1	1,306	103.1460	1,288	1,249	1,304	0	(1)	0	0	3.500	2.859	MON	4	44	09/29/2015	12/01/2042
3138MQ-TX-1	FANNIE MAE FNMA # AQ8665F			4	1	15,355	103.1470	15,151	14,689	15,339	0	(12)	0	0	3.500	2.859	MON	43	514	09/29/2015	12/01/2042
3138NX-JH-1	FANNIE MAE FNMA # AR1163F			4	1	27,507	103.0890	27,127	26,314	27,479	0	(22)	0	0	3.500	2.862	MON	77	921	09/29/2015	12/01/2042
3138WG-ZR-8	FANNIE MAE POOL # AS7051			4	1	506,263	100.3650	492,527	490,736	505,676	0	(587)	0	0	2.500	1.871	MON	1,022	8,179	04/12/2016	04/01/2031
3138WV-WT-4	FANNIE MAE FNMA # AT7857F			4	1	797,168	100.3070	773,627	771,259	794,439	0	(1,418)	0	0	2.500	1.735	MON	1,607	19,281	01/28/2015	06/01/2028
3138XZ-JE-2	FANNIE MAE FNMA # AW9260F			4	1	149,958	102.8300	145,795	141,783	149,206	0	(387)	0	0	3.000	1.765	MON	354	4,254	01/28/2015	08/01/2029
3138Y2-FN-8	FANNIE MAE FNMA # AX1072F			4	1	153,970	102.8210	149,683	145,576	153,197	0	(402)	0	0	3.000	1.766	MON	364	4,367	01/28/2015	08/01/2029
3138Y3-XN-6	FANNIE MAE FNMA # AX2484F			4	1	1,019,107	102.9080	985,313	957,470	1,017,039	0	(908)	0	0	3.500	2.613	MON	2,793	33,511	01/30/2015	10/01/2044
3138Y5-TY-2	FANNIE MAE FNMA # AX4166F			4	1	156,616	102.8250	152,262	148,079	155,837	0	(400)	0	0	3.000	1.770	MON	370	4,442	01/28/2015	09/01/2029
3138YG-GE-6	FANNIE MAE FNMA # AY2896F			4	1	29,057	102.7870	28,168	27,404	28,908	0	(77)	0	0	3.000	1.759	MON	69	822	01/30/2015	01/01/2030
31391X-S7-5	FANNIE MAE FNMA # 680142F			4	1	483	102.3400	495	484	483	0	0	0	0	5.000	4.967	MON	2	24	10/01/2013	01/01/2018
31391Y-5W-3	FANNIE MAE FNMA # 681361F			4	1	2,385	102.3400	2,407	2,352	2,359	0	(9)	0	0	5.000	3.960	MON	10	118	10/01/2013	03/01/2018
31402C-4G-4	FANNIE MAE POOL # 725423			4	1	876,196	112.1530	872,524	777,977	872,505	0	(2,504)	0	0	5.500	2.883	MON	3,566	42,789	12/03/2015	05/01/2034
31406B-N4-8	FANNIE MAE FNMA # 805111F			4	1	137,617	111.5010	150,584	135,052	137,431	0	(79)	0	0	5.500	5.066	MON	619	7,428	10/01/2013	12/01/2034
31410K-X7-4	FANNIE MAE FNMA # 890002F			4	1	52,644	112.1350	52,386	46,717	52,376	0	(126)	0	0	5.500	3.021	MON	214	2,569	01/28/2015	09/01/2036
31413S-HS-6	FANNIE MAE FNMA # 953941F			4	1	198,714	113.1330	222,841	196,973	198,631	0	(23)	0	0	6.000	5.738	MON	985	11,818	10/01/2013	12/01/2037
31416B-LE-6	FANNIE MAE FNMA # 995025F			4	1	167,710	112.1860	166,964	148,828	166,924	0	(358)	0	0	5.500	3.028	MON	682	8,186	01/28/2015	08/01/2037
31417B-XC-6	FANNIE MAE FNMA # AB5174F			4	1	628	103.1330	620	601	627	0	(1)	0	0	3.500	2.852	MON	2	21	09/29/2015	05/01/2042

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE PERMANENT GENERAL ASSURANCE CORPORATION OF OHIO

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 Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417E-JE-2	FANNIE MAE FNMA # AB7460F			4	1	640,967	99.9720	616,605	616,778	639,991	0	(467)	0	0	3.000	2.476	MON	1,542	18,503	01/28/2015	01/01/2043
31417E-MX-6	FANNIE MAE FNMA # AB7573F			4	1	1,158,276	99.9720	1,114,252	1,114,564	1,156,511	0	(840)	0	0	3.000	2.476	MON	2,786	33,437	01/28/2015	01/01/2043
31417G-UR-5	FANNIE MAE POOL # AB9591			4	1	121,345	105.2100	119,455	113,539	121,234	0	(111)	0	0	4.000	2.919	MON	378	2,271	05/20/2016	06/01/2043
31419H-XQ-0	FANNIE MAE POOL # AE6986			4	1	413,740	105.1550	403,659	383,870	413,535	0	(205)	0	0	4.000	2.783	MON	1,280	3,839	09/21/2016	10/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						12,030,432	XXX	11,830,104	11,240,425	11,999,530	(3,539)	(16,543)	0	0	XXX	XXX	XXX	36,837	407,646	XXX	XXX
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						58,366,774	XXX	56,551,493	52,455,425	57,466,517	(3,539)	(775,911)	0	0	XXX	XXX	XXX	514,901	1,691,169	XXX	XXX
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5999999. Subtotal - Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						73,582,718	XXX	71,200,204	74,070,000	72,410,967	0	(1,052,187)	0	0	XXX	XXX	XXX	770,672	1,925,830	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						15,256,870	XXX	15,052,269	14,368,210	15,222,248	(2,500)	(18,613)	0	0	XXX	XXX	XXX	45,511	511,738	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						88,839,588	XXX	86,252,473	88,438,210	87,633,215	(2,500)	(1,070,800)	0	0	XXX	XXX	XXX	816,183	2,437,568	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 Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	The General Automobile Insurance Company, Inc.			6,000.000	36,634,977	6,105.059	36,634,977	39,800,000	0	500,000	0	(5,398,893)	0	(5,398,893)	0	A	08/15/2009
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					36,634,977	XXX	36,634,977	39,800,000	0	500,000	0	(5,398,893)	0	(5,398,893)	0	XXX	XXX
9799999 - Total Common Stocks					36,634,977	XXX	36,634,977	39,800,000	0	500,000	0	(5,398,893)	0	(5,398,893)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					36,634,977	XXX	36,634,977	39,800,000	0	500,000	0	(5,398,893)	0	(5,398,893)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ...., the total $ value (included in Column 8) of all such issues $ ....

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
21H030-61-7	GINNIE MAE II TBA 30YR 03.000% JAN 3.000% 01/01/46		01/02/2016	Various		(2,000,109)	(1,975,000)	(3,292)
21H040-61-6	GINNIE MAE II TBA 30YR 04.000% JAN 4.000% 01/01/46		01/02/2016	Various		(5,305,824)	(5,000,000)	(11,111)
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24 2.375% 08/15/24		11/17/2016	Various		713,650	695,000	3,534
0599999. Subtotal - Bonds - U.S. Governments						(6,592,283)	(6,280,000)	(10,869)
13063C-SZ-4	CALIFORNIA STATE OF MUNI BND GO 5.000% 08/01/33		12/12/2016	Stifel Nicolaus		1,872,980	1,655,000	30,801
419791-5Z-7	HAWAII STATE OF MUNI BND GO 5.000% 08/01/29		01/08/2016	Stifel Nicolaus		183,881	150,000	3,375
452152-F9-7	ILLINOIS STATE OF MUNI BND GO 5.000% 02/01/20		10/14/2016	Bank of America		1,080,407	1,010,000	0
57582P-6Q-8	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO 5.000% 09/01/28		02/03/2016	Raymond James & Assoc Inc		85,016	70,000	1,526
57582R-DM-5	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO 5.000% 05/01/24		01/26/2016	Hutchinson,Shockey,Erley & Co		616,000	500,000	6,111
93974D-JR-0	WASHINGTON STATE OF MUNI BND GO 5.000% 07/01/31		12/13/2016	Stifel Nicolaus		228,388	200,000	4,583
93974D-KH-0	WASHINGTON STATE OF MUNI BND GO 5.000% 07/01/30		10/20/2016	Stifel Nicolaus		420,690	350,000	5,542
97705L-UC-9	WISCONSIN STATE OF MUNI BND GO 5.000% 05/01/19		01/26/2016	Various		858,447	785,000	9,594
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,345,809	4,720,000	61,532
041447-B7-7	ARLINGTON HEIGHTS ILL MUNI BND GO 3.000% 12/01/22		12/16/2016	Hutchinson,Shockey,Erley & Co		15,204	15,000	25
110290-LW-1	BRISTOL TWP PA SCH DIST MUNI BND GO 5.000% 06/01/20		05/18/2016	Hutchinson,Shockey,Erley & Co		608,942	535,000	12,781
145591-AS-2	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO 4.000% 12/01/32		07/07/2016	Stifel Nicolaus		284,610	250,000	0
145591-AT-0	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO 4.000% 12/01/33		07/07/2016	Stifel Nicolaus		453,740	400,000	0
147670-BB-8	CASS & MORGAN CNTY ILL CMNTY U MUNI BND GO 7.750% 12/01/22		02/03/2016	Hutchinson,Shockey,Erley & Co		195,112	145,000	2,091
167560-ST-9	CHICAGO ILL MET WTR RECLAMATIO MUNI BND GO 5.000% 12/01/24		12/21/2016	Hutchinson,Shockey,Erley & Co		131,120	115,000	406
213039-HC-7	COOK & DU PAGE CNTYS ILL HIGH MUNI BND GO 4.000% 01/01/21		12/28/2016	Hutchinson,Shockey,Erley & Co		26,466	25,000	6
213075-FZ-2	COOK & WILL CNTYS ILL SCH DIST MUNI BND GO 5.000% 12/01/31		12/16/2016	Hutchinson,Shockey,Erley & Co		21,349	20,000	56
213185-KN-0	COOK CNTY ILL MUNI BND GO 5.000% 11/15/23		12/01/2016	Hutchinson,Shockey,Erley & Co		54,425	50,000	146
224655-HH-6	CRAWFORD CENT SCH DIST PA CRAW MUNI BND GO 5.000% 02/01/19		06/30/2016	Hutchinson,Shockey,Erley & Co		246,583	230,000	4,951
235219-KC-5	DALLAS TEX MUNI BND GO 5.000% 02/15/20		12/13/2016	Southwest Securities		1,344,038	1,235,000	20,755
245176-EZ-1	DEL MAR TEX COLLEGE DIST MUNI BND GO 5.000% 08/15/31		09/27/2016	Stifel Nicolaus		930,945	750,000	5,313
400199-BB-0	GRUNDY & KENDALL CNTYS ILL MUNI BND GO 4.000% 02/01/20		09/12/2016	Hutchinson,Shockey,Erley & Co		108,547	100,000	489
426272-CX-6	HENRY & WHITESIDE CNTYS ILL CM MUNI BND GO 5.000% 08/15/28		10/06/2016	Stifel Nicolaus		563,414	480,000	3,800
488683-EU-3	KENDALL CNTY ILL CMNTY UNIT SC MUNI BND GO 0.000% 12/01/23		01/05/2016	Hutchinson,Shockey,Erley & Co		158,088	200,000	0
64966K-QH-9	NEW YORK N Y MUNI BND GO 5.000% 03/01/18		01/22/2016	Stifel Nicolaus		1,309,895	1,205,000	24,435
671579-ZZ-6	OAK PARK ILL MUNI BND GO 3.125% 11/01/30		12/16/2016	Hutchinson,Shockey,Erley & Co		397,364	450,000	1,953
675649-EA-1	OCONTO COUNTY OF MUNI BND GO 4.000% 06/01/25		01/21/2016	Hutchinson,Shockey,Erley & Co		672,169	590,000	0
756717-QC-1	RED LION PA AREA SCH DIST MUNI BND GO 4.000% 05/01/22		12/15/2016	Hutchinson,Shockey,Erley & Co		106,706	100,000	689
799038-DF-8	SAN MATEO CNTY CALIF CMNTY COL MUNI BND GO 0.000% 09/01/24		01/28/2016	Hutchinson,Shockey,Erley & Co		1,185,254	1,400,000	0
850527-LE-0	SPRINGFIELD ILL MUNI BND GO 5.000% 12/01/21		12/20/2016	Hutchinson,Shockey,Erley & Co		126,870	115,000	351
919060-GR-8	VALDEZ ALASKA MUNI BND GO 5.000% 06/30/30		04/18/2016	Stifel Nicolaus		944,663	810,000	12,488
969078-RT-3	WILL CNTY ILL CMNTY UNIT SCH D MUNI BND GO 0.000% 11/01/21		12/30/2016	Hutchinson,Shockey,Erley & Co		43,518	50,000	0
983068-2Y-2	WYLIE TEX INDPT SCH DIST MUNI BND GO 6.750% 08/15/22		11/30/2016	Hutchinson,Shockey,Erley & Co		61,360	50,000	1,031
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,990,382	9,320,000	91,766
010608-D8-7	ALABAMA ST PUB SCH & COLLEGE A MUNI BND REV 5.000% 12/01/25		01/15/2016	Stifel Nicolaus		684,778	635,000	4,410
01728A-2M-7	ALLEGHENY CNTY PA HOSP DEV AUT MUNI BND REV 5.000% 10/15/31		12/14/2016	Stifel Nicolaus		826,403	750,000	6,667
01F030-61-1	FANNIE MAE TBA 30YR 03.000% JAN 3.000% 01/01/46		01/02/2016	Goldman Sachs		1,397,813	1,400,000	1,400
01F040-61-0	FANNIE MAE TBA 30YR 04.000% JAN 4.000% 01/01/46		01/02/2016	Various		(2,111,094)	(2,000,000)	(2,667)
040654-VM-4	ARIZONA ST TRANSN BRD MUNI BND REV 4.000% 07/01/29		10/03/2016	Stifel Nicolaus		335,115	300,000	3,167
090929-GF-1	BIRMINGHAM ALA SPL CARE FACS F MUNI BND REV 5.000% 06/01/27		12/15/2016	Hutchinson,Shockey,Erley & Co		55,830	50,000	132
10741L-DJ-2	BREVARD CNTY FLA HEALTH FACS A MUNI BND REV 5.000% 04/01/33		06/08/2016	Stifel Nicolaus		635,526	540,000	5,400
167727-UC-8	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/22		10/19/2016	Hutchinson,Shockey,Erley & Co		113,387	100,000	1,569
167727-UD-6	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/23		06/16/2016	Hutchinson,Shockey,Erley & Co		68,363	60,000	1,417
167727-WJ-1	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/25		10/06/2016	PNC Na Swaps Counterparty		414,635	350,000	4,910
167736-D7-9	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/28		04/28/2016	Hutchinson,Shockey,Erley & Co		681,757	590,000	164
167736-E6-0	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/18		12/02/2016	Hutchinson,Shockey,Erley & Co		26,247	25,000	125
167736-ZG-5	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/26		12/15/2016	Hutchinson,Shockey,Erley & Co		21,035	20,000	136
167736-ZY-6	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/23		12/19/2016	Hutchinson,Shockey,Erley & Co		27,107	25,000	177
169309-AF-8	CHILTON CNTY ALA MUNI BND REV 3.000% 11/01/21		11/10/2016	Hutchinson,Shockey,Erley & Co		294,987	280,000	1,117
187145-DY-0	CLIFTON TX HEFA CORP TEJANO CE MUNI BND REV 5.000% 08/15/24		12/09/2016	Hutchinson,Shockey,Erley & Co		260,624	225,000	3,719
207758-BV-4	CONNECTICUT STATE OF MUNI BND REV 5.250% 07/01/18		01/25/2016	Stifel Nicolaus		165,998	150,000	591
231324-AB-0	CURRY CNTY N MEX MUNI BND REV 3.000% 12/01/18		01/08/2016	Stifel Nicolaus		299,492	285,000	998
235036-X6-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV 5.000% 11/01/29		01/11/2016	Stifel Nicolaus		574,975	500,000	5,069
271624-AB-4	EAST CHICAGO IND SAN DIST MUNI BND REV 3.000% 01/15/17		01/05/2016	Hutchinson,Shockey,Erley & Co		254,418	250,000	188
283822-MN-1	EL PASO TEX MUNI BND REV 4.000% 03/01/22		07/20/2016	Hutchinson,Shockey,Erley & Co		172,094	150,000	0
312942-EV-3	FREDDIE MAC GOLD POOL # A93748 4.000% 09/01/40		09/21/2016	CSFB SUISSE GROUP		257,649	239,360	665
3132HQ-CF-7	FREDDIE MAC GOLD POOL # Q13670 3.500% 11/01/42		03/16/2016	Citi International		406,037	388,610	756
31335A-A7-3	FREDDIE MAC GOLD POOL # G60030 3.500% 07/01/43		03/16/2016	Goldman Sachs		414,796	396,756	771
31335A-JF-6	FREDDIE MAC GOLD POOL # G60262 3.500% 01/01/44		03/16/2016	Citi International		67,937	65,011	126
3137GA-BF-3	FREDDIE MAC FHLMC_3726 FHLMC Mixed Mortgages 4.500% 09/15/40		12/01/2016	Interest Capitalization		5,816	5,816	0

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
3138AM-UX-1	FANNIE MAE FNMA # AI7797F 4.000% 07/01/41		09/21/2016	Morgan Stanley		62,387	57,883	161
3138WG-ZR-8	FANNIE MAE POOL # AS7051 2.500% 04/01/31		04/12/2016	CSFB SUISSE GROUP		506,263	490,736	579
31417G-UR-5	FANNIE MAE POOL # AB9591 4.000% 06/01/43		05/20/2016	Morgan Stanley		121,345	113,539	151
31419H-XQ-0	FANNIE MAE POOL # AE6986 4.000% 10/01/40		09/21/2016	Morgan Stanley		413,740	383,870	1,066
40065N-CC-9	GUAM GOVT MUNI BND REV 5.000% 11/15/31		12/21/2016	Hutchinson,Shockey,Erley & Co		268,525	250,000	1,458
40785E-S4-9	HAMILTON SOUTHEASTERN IND CONS MUNI BND REV 5.000% 07/15/32		09/22/2016	Stifel Nicolaus		402,072	330,000	3,300
442368-NR-3	HOUSTON TEX CMNTY COLLEGE SYS HstnTXCnty.CollREV/PR4/15/18 5.250% 04/15/22		10/03/2016	Tax Free Exchange		69,089	65,000	0
442368-PB-6	HOUSTON TEX CMNTY COLLEGE SYS HoustonTXCmnty.CollREV/UNREF 5.250% 04/15/22		10/03/2016	Tax Free Exchange		143,492	135,000	0
45204E-JD-1	ILLINOIS FIN MUNI BND REV 5.000% 07/01/22		12/20/2016	Hutchinson,Shockey,Erley & Co		112,929	100,000	1,403
45204E-JG-4	ILLINOIS FIN MUNI BND REV 4.000% 07/01/25		12/19/2016	Hutchinson,Shockey,Erley & Co		80,604	75,000	833
45204E-JH-2	ILLINOIS FIN MUNI BND REV 4.000% 07/01/26		10/31/2016	Hutchinson,Shockey,Erley & Co		68,915	60,000	340
45204E-JW-9	ILLINOIS FIN MUNI BND REV 5.000% 01/01/20		12/21/2016	Hutchinson,Shockey,Erley & Co		27,089	25,000	365
45204E-JX-7	ILLINOIS FIN MUNI BND REV 5.000% 01/01/21		12/28/2016	Hutchinson,Shockey,Erley & Co		44,260	40,000	11
45204E-JY-5	ILLINOIS FIN MUNI BND REV 5.000% 01/01/22		09/14/2016	Hutchinson,Shockey,Erley & Co		82,985	70,000	68
452227-EM-9	ILLINOIS STATE OF MUNI BND REV 4.000% 06/15/20		12/20/2016	Hutchinson,Shockey,Erley & Co		57,652	55,000	41
452227-LS-8	ILLINOIS STATE OF MUNI BND REV 5.000% 06/15/24		12/19/2016	Hutchinson,Shockey,Erley & Co		134,352	120,000	1,617
452252-KB-4	ILLINOIS ST TOLL HWY AUTH REV BDS 2014D 5.000% 01/01/22		12/29/2016	Hutchinson,Shockey,Erley & Co		27,978	25,000	10
452252-LH-0	ILLINOIS ST TOLL HWY AUTH MUNI BND REV 5.000% 12/01/31		12/15/2016	Hutchinson,Shockey,Erley & Co		87,921	80,000	211
45506D-PS-8	INDIANA ST FINANCE AUTHORITY MUNI BND REV 5.000% 02/01/22		11/30/2016	Hutchinson,Shockey,Erley & Co		28,198	25,000	431
484503-BV-8	KANKAKEE RIV MET AGY ILL MUNI BND REV 4.000% 05/01/22		09/14/2016	Hutchinson,Shockey,Erley & Co		126,709	115,000	243
48542A-DF-5	KANSAS ST DEV FIN AUTH MUNI BND REV 5.000% 11/15/28		01/12/2016	Stifel Nicolaus		844,826	720,000	6,000
520354-RU-7	LAWRENCE TWP IND SCH BLDG CORP MUNI BND REV 5.000% 07/15/21		10/19/2016	Stifel Nicolaus		439,607	380,000	0
59261A-JL-2	METROPOLITAN TRANS AUTH N Y MUNI BND REV 5.000% 11/15/26		12/12/2016	Hutchinson,Shockey,Erley & Co		106,070	90,000	603
59333P-C5-5	MIAMI-DADE CNTY FLA AMT 5.000% 10/01/30		12/08/2016	Raymond James & Assoc Inc		326,179	295,000	2,950
59447P-7C-9	MICHIGAN STATE FINANCE AUTHORI MUNI BND REV 5.000% 12/01/17		01/12/2016	Stifel Nicolaus		376,520	350,000	2,139
605179-QB-9	MISSION TEX MUNI BND REV 4.000% 02/15/25		12/14/2016	Hutchinson,Shockey,Erley & Co		243,704	225,000	2,900
607142-FM-3	MOBILE ALA BRD WTR & SWR COMMR MUNI BND REV 5.000% 01/01/25		02/03/2016	Raymond James & Assoc Inc		360,245	295,000	1,516
623495-EE-4	MT VERNON IND SCH BLDG CORP MUNI BND REV 5.000% 01/15/24		08/26/2016	Hutchinson,Shockey,Erley & Co		469,452	380,000	0
645918-5Y-5	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 5.000% 06/15/26		08/24/2016	Hutchinson,Shockey,Erley & Co		143,565	125,000	1,285
646131-BY-7	NJ ST TRANSIT CORP MUNI BND REV 5.000% 09/15/18		01/07/2016	Stifel Nicolaus		485,834	450,000	7,313
646135-5P-4	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.250% 12/15/19		01/27/2016	Stifel Nicolaus		183,577	165,000	1,107
646136-2B-6	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.000% 06/15/27		11/09/2016	Raymond James & Assoc Inc		280,300	250,000	451
646136-YC-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.250% 12/15/23		10/19/2016	Stifel Nicolaus		741,756	635,000	11,946
649519-CD-5	NY LIBERTY DLVPT MUNI BND REV 5.000% 09/15/28		02/04/2016	Raymond James & Assoc Inc		886,261	740,000	14,738
64971Q-MP-5	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV 5.000% 11/01/18		01/25/2016	Stifel Nicolaus		1,113,570	1,000,000	12,083
64971W-MY-3	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV 5.000% 08/01/31		12/08/2016	Stifel Nicolaus		382,770	330,000	6,050
64972G-BW-3	NEW YORK CITY MUNICIPAL WATER MUNI BND REV 5.000% 06/15/34		12/12/2016	Stifel Nicolaus		794,500	700,000	0
64990E-DD-6	NEW YORK STATE DORMITORY AUTH MUNI BND REV 5.000% 12/15/22		01/26/2016	Piper Jaffray		369,249	300,000	1,833
64990E-QS-9	NEW YORK STATE DORMITORY AUTH MUNI BND REV 5.000% 03/15/31		02/11/2016	Stifel Nicolaus		1,210,280	1,000,000	21,111
64990E-W6-0	NEW YORK STATE DORMITORY AUTH MUNI BND REV 5.000% 03/15/32		12/22/2016	Stifel Nicolaus		344,949	300,000	4,292
678908-N6-7	OKLAHOMA DEV FIN AUTH MUNI BND REV 5.000% 02/15/34		01/08/2016	Stifel Nicolaus		701,412	620,000	12,744
696560-KJ-9	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV/Prfn 10.1.19@100 5.250% 10/01/21		09/14/2016	Tax Free Exchange		83,939	75,000	0
696560-KU-4	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV 5.250% 10/01/21		09/14/2016	Tax Free Exchange		279,797	250,000	0
709221-UH-6	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV 5.000% 12/01/30		09/29/2016	Raymond James & Assoc Inc		889,332	710,000	2,663
709224-LH-0	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV 5.000% 06/01/24		12/20/2016	Hutchinson,Shockey,Erley & Co		113,244	100,000	306
709224-LM-9	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV 5.000% 06/01/28		12/20/2016	Hutchinson,Shockey,Erley & Co		111,833	100,000	306
73358W-GR-9	PORT AUTHORITY OF NEW YORK & N MUNI BND REV 4.000% 10/01/21		05/31/2016	Raymond James & Assoc Inc		505,179	450,000	3,100
790407-JS-0	ST JOHNS CNTY FLA MUNI BND REV 5.000% 10/01/30		12/13/2016	Stifel Nicolaus		905,190	790,000	8,229
801577-KX-4	SANTA CLARA CNTY CALIF FING AU MUNI BND REV 4.000% 05/15/31		06/08/2016	Raymond James & Assoc Inc		233,850	205,000	114
836193-CX-8	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV 5.000% 07/15/28		08/02/2016	Stifel Nicolaus		188,210	150,000	0
836193-CZ-3	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV 5.000% 07/15/29		08/02/2016	Stifel Nicolaus		286,962	230,000	0
844425-BB-3	SOUTHLAKE TEX MUNI BND REV 5.000% 02/15/24		09/29/2016	Hutchinson,Shockey,Erley & Co		490,992	400,000	2,222
850578-TJ-4	SPRINGFIELD ILL MUNI BND REV 5.000% 03/01/26		12/16/2016	Hutchinson,Shockey,Erley & Co		16,680	15,000	229
876443-NB-4	TARRANT REGL WTR DIST TEX MUNI BND REV 5.000% 03/01/26		12/09/2016	Hutchinson,Shockey,Erley & Co		29,595	25,000	358
88045R-WD-0	TENNESSEE HSG DEV AGY MUNI BND REV 4.125% 01/01/21		01/26/2016	Raymond James & Assoc Inc		638,321	590,000	1,893
89602N-5R-1	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 4.000% 11/15/17		01/22/2016	Citi International		1,059,380	1,000,000	0
89602N-C2-8	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 5.000% 11/15/18		01/25/2016	Stifel Nicolaus		451,757	405,000	4,106
914072-VN-0	UNIVERSITY OF ARKANSAS MUNI BND REV 5.000% 03/01/28		10/12/2016	Stifel Nicolaus		275,238	225,000	1,438
915260-BR-3	UNIVERSITY WIS HOSPS & CLINICS REV BDS 2013A 5.000% 04/01/18		01/21/2016	Stifel Nicolaus		260,676	240,000	3,800
976596-AJ-5	WISCONSIN CTR DIST WIS MUNI BND REV 4.000% 12/15/24		06/14/2016	Stifel Nicolaus		824,187	700,000	0
97710V-7T-9	WISCONSIN ST HEALTH & EDL FACS MUNI BND REV 5.875% 02/15/22		06/14/2016	Emmet & Co, Inc.		119,921	100,000	1,991
985900-BR-9	YAVAPAI CNTY ARIZ INDL DEV AUT MUNI BND REV 5.625% 08/01/37		11/29/2016	Stifel Nicolaus		417,331	390,000	7,373
3199999. Subtotal - Bonds - U.S. Special Revenues						28,204,470	24,896,581	202,484
8399997. Total - Bonds - Part 3						36,948,378	32,656,581	344,913

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
8399998. Total - Bonds - Part 5						26,205,044	24,572,526	70,343
8399999. Total - Bonds						63,153,422	57,229,107	415,256
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
000000-00-0	The General Automobile Insurance Company, Inc.		08/15/2016	Capital Contribution	0.000	500,000		0
000000-00-0	The General Automobile Insurance Company, Inc.		12/08/2016	Capital Contribution	0.000	10,200,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						10,700,000	XXX	0
9799997. Total - Common Stocks - Part 3						10,700,000	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						10,700,000	XXX	0
9899999. Total - Preferred and Common Stocks						10,700,000	XXX	0
9999999 - Totals						73,853,422	XXX	415,256

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	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
21H030-61-7	GINNIE MAE II TBA 30YR 03.000% JAN 3.000% 01/01/46		01/01/2016	Various		(1,999,070)	(1,975,000)	(2,000,109)	(1,999,070)	(1,039)	0	0	(1,039)	0	(2,000,109)	0	1,038	1,038	(3,292)	01/01/2046
21H030-6C-3	GINNIE MAE II TBA 30YR 03.000% DEC 3.000% 12/01/46		01/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2046
21H040-61-6	GINNIE MAE II TBA 30YR 04.000% JAN 4.000% 01/01/46		01/01/2016	Various		(5,299,609)	(5,000,000)	(5,305,824)	(5,305,824)	0	0	0	0	0	(5,305,824)	0	6,215	6,215	(11,111)	01/01/2046
21H040-69-9	GINNIE MAE II TBA 30YR 04.000% SEP 4.000% 09/01/46		07/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2046
36179N-BA-5	GINNIE MAE II GNMA II # MA0933M 3.000% 04/20/43		12/01/2016	Paydown		521,279	521,279	528,691	528,638	0	(7,359)	0	(7,359)	0	521,279	0	0	0	8,975	04/20/2043
36179Q-YU-9	GINNIE MAE II GNMA II # MA2523M 4.500% 01/20/45		12/01/2016	Paydown		218,394	218,394	237,709	237,466	0	(19,071)	0	(19,071)	0	218,394	0	0	0	4,769	01/20/2045
36179R-VB-2	GINNIE MAE II POOL # MA3310 3.500% 12/20/45		03/30/2016	Nomura Securities Internationa		2,614,620	2,475,747	2,578,451	2,577,617	0	(378)	0	(378)	0	2,577,239	0	37,382	37,382	28,643	12/20/2045
36179R-VB-2	GINNIE MAE II POOL # MA3310 3.500% 12/20/45		03/01/2016	Paydown		24,253	24,253	25,260	25,251	0	(998)	0	(998)	0	24,253	0	0	0	161	12/20/2045
3620AQ-LA-9	GINNIE MAE I GNMA I # 736621X 4.500% 02/15/34		12/01/2016	Paydown		65,663	65,663	72,229	72,014	0	(6,351)	0	(6,351)	0	65,663	0	0	0	1,811	02/15/2034
912810-RM-2	UNITED STATES TREASURY 3%05/15/45 3.000% 05/15/45		02/24/2016	RBC Capital Markets		54,662	50,000	47,664	47,689	0	7	0	7	0	47,696	0	6,966	6,966	420	05/15/2045
912810-RP-5	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 11/15/45		03/18/2016	Various		586,104	550,000	550,083	550,085	0	3	0	3	0	550,088	0	36,016	36,016	5,541	11/15/2045
912828-FY-1	UNITED STATES TREASURY 4.625%11/15/16 4.625% 11/15/16		11/15/2016	Maturity		375,000	375,000	376,062	375,316	0	(316)	0	(316)	0	375,000	0	0	0	17,344	11/15/2016
912828-M7-2	UNITED STATES TREASURY SENIOR GOVT BND 0.875% 11/30/17		02/11/2016	Hong Kong and Shanghai Banking		1,004,334	1,000,000	997,189	997,193	0	167	0	167	0	997,361	0	6,974	6,974	1,769	11/30/2017
912828-UA-6	UNITED STATES TREASURY 0.000%11/30/17 0.625% 11/30/17		02/11/2016	Bank of Montreal		998,084	1,000,000	992,814	993,022	0	366	0	366	0	993,388	0	4,696	4,696	1,178	11/30/2017
0599999. Subtotal - Bonds - U.S. Governments						(836,286)	(694,664)	(899,781)	(900,603)	(1,039)	(33,930)	0	(34,969)	0	(935,572)	0	99,287	99,287	56,208	XXX
13063B-MH-2	CALIFORNIA STATE OF CA ST - VAR PURPOSE 5.000% 09/01/21		01/27/2016	Stifel Nicolaus		1,201,610	1,000,000	1,193,150	1,185,191	0	(2,653)	0	(2,653)	0	1,182,538	0	19,072	19,072	20,833	09/01/2021
594612-AG-8	MICHIGAN STATE OF MUNI BND GO 5.000% 11/01/19		01/21/2016	Hutchinson,Shockey,Erley & Co		355,688	310,000	354,404	353,974	0	(768)	0	(768)	0	353,206	0	2,482	2,482	3,660	11/01/2019
93974D-KU-1	WASHINGTON STATE OF MUNI BND GO 5.000% 02/01/28		01/22/2016	Hutchinson,Shockey,Erley & Co		704,944	575,000	695,629	695,288	0	(806)	0	(806)	0	694,482	0	10,463	10,463	14,056	02/01/2028
97705L-NA-1	WISCONSIN STATE OF AMBAC 5.000% 05/01/19		01/22/2016	Hutchinson,Shockey,Erley & Co		1,214,492	1,075,000	1,213,396	1,211,740	0	(2,870)	0	(2,870)	0	1,208,869	0	5,623	5,623	12,840	05/01/2019
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,476,734	2,960,000	3,456,579	3,446,193	0	(7,097)	0	(7,097)	0	3,439,095	0	37,640	37,640	51,389	XXX
107745-HY-0	BREWSTER N Y CENT SCH DIST 2.000% 10/01/21		01/05/2016	Stifel Nicolaus		1,301,546	1,265,000	1,292,286	1,291,269	0	(84)	0	(84)	0	1,291,185	0	10,361	10,361	6,325	10/01/2021
213039-HB-9	COOK & DU PAGE CNTYS ILL HIGH MUNI BND GO 4.000% 01/01/20		02/04/2016	Hutchinson,Shockey,Erley & Co		633,759	575,000	632,540	630,587	0	(1,450)	0	(1,450)	0	629,137	0	4,622	4,622	6,517	01/01/2020
346604-HN-4	FORSYTH CNTY GA SCH DIST GO BDS 2014 5.000% 02/01/20		07/07/2016	Stifel Nicolaus		762,183	665,000	782,366	759,695	0	(11,970)	0	(11,970)	0	747,726	0	14,457	14,457	31,495	02/01/2020
346843-FT-7	FORT BEND TEX INDPT SCH DIST FORT BEND TX INDEP SCH DIST 5.000% 08/15/21		01/11/2016	Stifel Nicolaus		1,345,656	1,125,000	1,335,960	1,327,210	0	(1,148)	0	(1,148)	0	1,326,062	0	19,594	19,594	23,177	08/15/2021
388625-CD-5	GRAPEVINE TEX City of Grapevine TX GO LTD 5.000% 02/15/21		04/19/2016	Stifel Nicolaus		869,996	740,000	868,716	862,852	0	(7,069)	0	(7,069)	0	855,783	0	14,213	14,213	25,386	02/15/2021
41422L-DF-1	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/19		05/10/2016	Hutchinson,Shockey,Erley & Co		250,512	220,000	251,599	251,256	0	(3,025)	0	(3,025)	0	248,231	0	2,280	2,280	5,445	09/01/2019
41422L-DG-9	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/20		05/18/2016	Hutchinson,Shockey,Erley & Co		258,071	220,000	257,103	256,791	0	(2,970)	0	(2,970)	0	253,821	0	4,250	4,250	5,781	09/01/2020
41422L-DH-7	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/21		01/05/2016	Stifel Nicolaus		261,360	220,000	261,316	261,033	0	(132)	0	(132)	0	260,901	0	459	459	1,244	09/01/2021
41454T-FN-6	HARRIS-FORT BEND CNTYS TEX MUN MUNI BND GO 5.500% 04/01/19		05/10/2016	Hutchinson,Shockey,Erley & Co		421,695	375,000	423,030	422,369	0	(5,186)	0	(5,186)	0	417,182	0	4,513	4,513	9,281	04/01/2019

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
472736-P8-4	JEFFERSON COUNTY, CO SD R-1 MUNI BND GO 5.000% 12/15/21		01/29/2016	Stifel Nicolaus		602,800	500,000	600,650	598,050	0	(1,423)	0	(1,423)	0	596,628	0	6,172	6,172	3,333	12/15/2021
545624-JV-1	LOS RIOS CALIF CMNTY COLLEGE D MUNI BND GO 5.000% 08/01/35		06/22/2016	Stifel Nicolaus		677,214	590,000	681,539	678,302	0	(9,084)	0	(9,084)	0	669,219	0	7,995	7,995	26,714	08/01/2035
591852-XY-9	METROPOLITAN COUNCIL MINN MINN MUNI BND GO 5.000% 03/01/18		04/18/2016	Stifel Nicolaus		1,057,204	980,000	1,067,997	1,067,452	0	(12,132)	0	(12,132)	0	1,055,320	0	1,885	1,885	34,708	03/01/2018
735764-EE-8	PORTAGE MICH MUNI BND GO 3.000% 12/01/24		01/22/2016	Hutchinson,Shockey,Erley & Co		821,244	770,000	806,590	805,943	0	(289)	0	(289)	0	805,655	0	15,589	15,589	7,443	12/01/2024
92839N-CF-8	VISTANCIA CMNTY FACS DIST ARIZ Vistancia AZ CMNY FACT DIST GO 5.000% 07/15/22		01/27/2016	Stifel Nicolaus		230,058	200,000	223,654	222,221	0	(396)	0	(396)	0	221,825	0	8,233	8,233	3,917	07/15/2022
92839N-CG-6	VISTANCIA CMNTY FACS DIST ARIZ Vistancia AZ CMNTY FACS DIS GO 5.000% 07/15/23		03/22/2016	Stifel Nicolaus		229,020	200,000	222,974	221,584	0	(1,080)	0	(1,080)	0	220,504	0	8,516	8,516	5,500	07/15/2023
983068-2T-3	WYLIE TEX INDPT SCH DIST MUNI BND GO 6.500% 08/15/25		04/20/2016	Stifel Nicolaus		803,320	590,000	793,585	792,607	0	(6,744)	0	(6,744)	0	785,863	0	17,458	17,458	21,732	08/15/2025
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,525,638	9,235,000	10,501,905	10,449,221	0	(64,182)	0	(64,182)	0	10,385,042	0	140,597	140,597	217,998	XXX
01F022-41-0	FANNIE MAE TBA 15YR 02.500% JAN 2.500% 01/01/31		01/01/2016	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/01/2031
01F030-61-1	FANNIE MAE TBA 30YR 03.000% JAN 3.000% 01/01/46		01/01/2016	Various		1,397,857	1,400,000	1,397,813	1,397,867	(55)	0	0	(55)	0	1,397,813	0	45	45	1,400	01/01/2046
01F030-6A-1	FANNIE MAE TBA 30YR 03.000% OCT 3.000% 10/01/46		07/01/2016	Goldman Sachs		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2046
01F040-61-0	FANNIE MAE TBA 30YR 04.000% JAN 4.000% 01/01/46		01/01/2016	Various		(2,114,688)	(2,000,000)	(2,111,094)	(2,114,688)	3,594	0	0	3,594	0	(2,111,094)	0	(3,594)	(3,594)	(2,667)	01/01/2046
13068L-WT-8	CALIFORNIA ST PUB WKS BRD LEAS CA ST PUBLIC WKS BRD LEASE REV 5.000% 05/01/21		06/23/2016	Stifel Nicolaus		1,411,980	1,200,000	1,424,952	1,416,454	0	(19,181)	0	(19,181)	0	1,397,273	0	14,707	14,707	42,500	05/01/2021
167727-WH-5	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/24		05/11/2016	Hutchinson,Shockey,Erley & Co		729,675	625,000	705,306	703,797	0	(3,258)	0	(3,258)	0	700,539	0	29,136	29,136	17,969	01/01/2024
167736-B7-1	CHICAGO (CITY OF) 5.000% 11/01/28		04/27/2016	Hutchinson,Shockey,Erley & Co		668,334	590,000	655,655	655,294	0	(2,100)	0	(2,100)	0	653,194	0	15,141	15,141	14,832	11/01/2028
169309-AD-3	CHILTON CNTY ALA MUNI BND REV 4.000% 11/01/19		01/04/2016	Hutchinson,Shockey,Erley & Co		162,984	150,000	164,519	164,029	0	(59)	0	(59)	0	163,970	0	(986)	(986)	917	11/01/2019
184153-EG-5	CLAYTON CNTY GA HOSP AUTH REF REV ANTIC CTFS 2010A 5.000% 08/01/20		02/03/2016	Hutchinson,Shockey,Erley & Co		514,818	440,000	465,780	458,068	0	(371)	0	(371)	0	457,698	0	57,120	57,120	11,428	08/01/2020
3128GV-TY-6	FREDDIE MAC GOLD FHLMC not including strips # E 5.000% 09/01/17		12/01/2016	Paydown		5,360	5,360	5,391	5,371	0	(11)	0	(11)	0	5,360	0	0	0	139	09/01/2017
3128H6-VN-1	FREDDIE MAC GOLD FHLMC not including strips # E 5.000% 08/01/18		12/01/2016	Paydown		1,361	1,361	1,369	1,365	0	(4)	0	(4)	0	1,361	0	0	0	34	08/01/2018
3128M9-XD-9	FREDDIE MAC GOLD FHLMC not including strips # G 4.500% 03/01/42		12/01/2016	Paydown		249,676	249,676	272,381	271,882	0	(22,207)	0	(22,207)	0	249,676	0	0	0	6,396	03/01/2042
3128PU-JY-9	FREDDIE MAC GOLD FHLMC not including strips # J 3.500% 03/01/26		12/21/2016	Citi International		840,994	808,587	862,661	859,377	0	(3,002)	0	(3,002)	0	856,374	0	(15,381)	(15,381)	29,951	03/01/2026
3128PU-JY-9	FREDDIE MAC GOLD FHLMC not including strips # J 3.500% 03/01/26		12/01/2016	Paydown		215,744	215,744	230,172	229,296	0	(13,552)	0	(13,552)	0	215,744	0	0	0	4,337	03/01/2026
312962-VE-0	FREDDIE MAC GOLD FHLMC not including strips # B 4.500% 10/01/18		12/01/2016	Paydown		4,120	4,120	4,116	4,114	0	5	0	5	0	4,120	0	0	0	86	10/01/2018
312963-WK-3	FREDDIE MAC GOLD FHLMC not including strips # B 5.000% 01/01/19		12/01/2016	Paydown		34,595	34,595	34,873	34,755	0	(160)	0	(160)	0	34,595	0	0	0	712	01/01/2019
31307G-KQ-1	FREDDIE MAC GOLD FHLMC not including strips # J 3.000% 03/01/29		12/01/2016	Paydown		9,185	9,185	9,753	9,727	0	(542)	0	(542)	0	9,185	0	0	0	148	03/01/2029
3135G0-ES-8	FANNIE MAE FR 1.375%111516 1.375% 11/15/16		11/15/2016	Maturity		200,000	200,000	201,254	200,354	0	(354)	0	(354)	0	200,000	0	0	0	2,750	11/15/2016
31374C-NV-4	FANNIE MAE FNMA # 310104F 5.500% 08/01/37		12/01/2016	Paydown		256,119	256,119	289,254	288,503	0	(32,384)	0	(32,384)	0	256,119	0	0	0	7,456	08/01/2037
31387H-R9-3	FANNIE MAE FNMA # 584712F 6.500% 05/01/31		12/01/2016	Paydown		689	689	690	690	0	(1)	0	(1)	0	689	0	0	0	24	05/01/2031
3138EJ-BL-1	FANNIE MAE FNMA # AL1842F 3.500% 05/01/42		12/01/2016	Paydown		99	99	103	103	0	(4)	0	(4)	0	99	0	0	0	2	05/01/2042

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3138EK-VL-6	FANNIE MAE FNMA # AL3318F 3.500% 03/01/43		12/01/2016	Paydown		123	123	129	129	0	(6)	0	(6)	0	123	0	0	0	2	03/01/2043
3138EL-4F-7	FANNIE MAE FNMA # AL4421F 5.000% 02/01/34		12/21/2016	JP Morgan		1,660,642	1,525,055	1,702,343	1,696,955	0	(4,020)	0	(4,020)	0	1,692,936	0	(32,294)	(32,294)	80,701	02/01/2034
3138EL-4F-7	FANNIE MAE FNMA # AL4421F 5.000% 02/01/34		12/01/2016	Paydown		297,935	297,935	332,570	331,518	0	(33,582)	0	(33,582)	0	297,935	0	0	0	7,972	02/01/2034
3138EQ-FG-2	FANNIE MAE POOL # AL7366 4.500% 08/01/42		12/01/2016	Paydown		190,413	190,413	206,004	205,866	0	(15,453)	0	(15,453)	0	190,413	0	0	0	4,688	08/01/2042
3138LU-S7-1	FANNIE MAE FNMA # AO4141F 4.000% 06/01/42		12/01/2016	Paydown		210,491	210,491	228,613	228,241	0	(17,751)	0	(17,751)	0	210,491	0	0	0	5,030	06/01/2042
3138M7-CD-5	FANNIE MAE FNMA # AP3667F 3.500% 10/01/42		12/01/2016	Paydown		116	116	121	121	0	(5)	0	(5)	0	116	0	0	0	3	10/01/2042
3138MB-ZQ-2	FANNIE MAE FNMA # AP7950F 3.500% 09/01/42		12/01/2016	Paydown		453	453	473	473	0	(20)	0	(20)	0	453	0	0	0	10	09/01/2042
3138MF-2H-9	FANNIE MAE FNMA # AQ0775F 3.500% 11/01/42		12/01/2016	Paydown		5,102	5,102	5,333	5,332	0	(230)	0	(230)	0	5,102	0	0	0	75	11/01/2042
3138MF-GY-7	FANNIE MAE FNMA # AQ0214F 3.500% 11/01/42		12/01/2016	Paydown		95	95	99	99	0	(4)	0	(4)	0	95	0	0	0	2	11/01/2042
3138MJ-HF-9	FANNIE MAE FNMA # AQ2929F 3.500% 01/01/43		12/01/2016	Paydown		3,804	3,804	3,976	3,976	0	(172)	0	(172)	0	3,804	0	0	0	52	01/01/2043
3138MN-2P-4	FANNIE MAE FNMA # AQ7081F 3.500% 12/01/42		12/01/2016	Paydown		324	324	338	338	0	(15)	0	(15)	0	324	0	0	0	5	12/01/2042
3138MQ-TX-1	FANNIE MAE FNMA # AQ8665F 3.500% 12/01/42		12/01/2016	Paydown		2,916	2,916	3,048	3,047	0	(131)	0	(131)	0	2,916	0	0	0	52	12/01/2042
3138NX-JH-1	FANNIE MAE FNMA # AR1163F 3.500% 12/01/42		12/01/2016	Paydown		1,591	1,591	1,663	1,663	0	(72)	0	(72)	0	1,591	0	0	0	37	12/01/2042
3138WF-N3-6	FANNIE MAE FNMA # AS5809F 3.500% 09/01/45		12/21/2016	Goldman Sachs		802,009	787,249	826,396	826,226	0	(450)	0	(450)	0	825,776	0	(23,767)	(23,767)	29,161	09/01/2045
3138WF-N3-6	FANNIE MAE FNMA # AS5809F 3.500% 09/01/45		12/01/2016	Paydown		61,883	61,883	64,960	64,947	0	(3,064)	0	(3,064)	0	61,883	0	0	0	1,262	09/01/2045
3138WV-WT-4	FANNIE MAE FNMA # AT7857F 2.500% 06/01/28		12/01/2016	Paydown		137,697	137,697	142,322	142,088	0	(4,392)	0	(4,392)	0	137,697	0	0	0	1,936	06/01/2028
3138XZ-JE-2	FANNIE MAE FNMA # AW9260F 3.000% 08/01/29		12/01/2016	Paydown		16,898	16,898	17,872	17,829	0	(931)	0	(931)	0	16,898	0	0	0	190	08/01/2029
3138Y2-FN-8	FANNIE MAE FNMA # AX1072F 3.000% 08/01/29		12/01/2016	Paydown		28,260	28,260	29,890	29,818	0	(1,557)	0	(1,557)	0	28,260	0	0	0	261	08/01/2029
3138Y3-XN-6	FANNIE MAE FNMA # AX2484F 3.500% 10/01/44		06/09/2016	Bank of America		459,565	433,552	461,461	460,936	0	167	0	167	0	461,103	0	(1,538)	(1,538)	8,093	10/01/2044
3138Y3-XN-6	FANNIE MAE FNMA # AX2484F 3.500% 10/01/44		12/01/2016	Paydown		160,283	160,283	170,601	170,407	0	(10,124)	0	(10,124)	0	160,283	0	0	0	3,086	10/01/2044
3138Y5-TY-2	FANNIE MAE FNMA # AX4166F 3.000% 09/01/29		12/01/2016	Paydown		37,503	37,503	39,665	39,569	0	(2,066)	0	(2,066)	0	37,503	0	0	0	521	09/01/2029
3138YG-GE-6	FANNIE MAE FNMA # AY2896F 3.000% 01/01/30		12/01/2016	Paydown		5,600	5,600	5,938	5,923	0	(323)	0	(323)	0	5,600	0	0	0	109	01/01/2030
31391X-S7-5	FANNIE MAE FNMA # 680142F 5.000% 01/01/18		12/01/2016	Paydown		786	786	785	784	0	2	0	2	0	786	0	0	0	20	01/01/2018
31391Y-5W-3	FANNIE MAE FNMA # 681361F 5.000% 03/01/18		12/01/2016	Paydown		3,242	3,242	3,287	3,264	0	(22)	0	(22)	0	3,242	0	0	0	82	03/01/2018
31402C-4G-4	FANNIE MAE POOL # 725423 5.500% 05/01/34		12/01/2016	Paydown		204,887	204,887	230,754	230,441	0	(25,554)	0	(25,554)	0	204,887	0	0	0	5,992	05/01/2034
31406B-N4-8	FANNIE MAE FNMA # 805111F 5.500% 12/01/34		12/01/2016	Paydown		5,206	5,206	5,305	5,301	0	(95)	0	(95)	0	5,206	0	0	0	151	12/01/2034
31409J-M3-1	FANNIE MAE FNMA # 872578F 5.500% 05/01/21		11/01/2016	Paydown		34,014	34,014	33,670	33,715	0	299	0	299	0	34,014	0	0	0	1,553	05/01/2021
31410K-X7-4	FANNIE MAE FNMA # 890002F 5.500% 09/01/36		12/01/2016	Paydown		12,719	12,719	14,332	14,293	0	(1,575)	0	(1,575)	0	12,719	0	0	0	377	09/01/2036
31413S-HS-6	FANNIE MAE FNMA # 953941F 6.000% 12/01/37		12/01/2016	Paydown		4,686	4,686	4,727	4,726	0	(40)	0	(40)	0	4,686	0	0	0	154	12/01/2037

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
31416B-LE-6	FANNIE MAE FNMA # 995025F 5.500% 08/01/37		12/01/2016	Paydown		42,570	42,570	47,972	47,849	0	(5,279)	0	(5,279)	0	42,570	0	0	0	1,225	08/01/2037
31417B-XC-6	FANNIE MAE FNMA # AB5174F 3.500% 05/01/42		12/01/2016	Paydown		121	121	126	126	0	(5)	0	(5)	0	121	0	0	0	2	05/01/2042
31417E-JE-2	FANNIE MAE FNMA # AB7460F 3.000% 01/01/43		12/01/2016	Paydown		82,224	82,224	85,449	85,381	0	(3,157)	0	(3,157)	0	82,224	0	0	0	1,434	01/01/2043
31417E-MX-6	FANNIE MAE FNMA # AB7573F 3.000% 01/01/43		12/01/2016	Paydown		141,582	141,582	147,134	147,017	0	(5,435)	0	(5,435)	0	141,582	0	0	0	2,130	01/01/2043
31417E-T4-3	FANNIE MAE FNMA # AB7770F 3.000% 02/01/43		06/29/2016	Morgan Stanley		1,000,419	956,338	993,844	993,057	0	(303)	0	(303)	0	992,754	0	7,665	7,665	16,656	02/01/2043
31417E-T4-3	FANNIE MAE FNMA # AB7770F 3.000% 02/01/43		06/01/2016	Paydown		33,977	33,977	35,310	35,282	0	(1,305)	0	(1,305)	0	33,977	0	0	0	265	02/01/2043
31418R-RE-3	FANNIE MAE FNMA # AD4084F 4.500% 05/01/40		03/30/2016	Bank of America		1,274,631	1,169,722	1,275,545	1,273,389	0	(157)	0	(157)	0	1,273,232	0	1,399	1,399	17,400	05/01/2040
31418R-RE-3	FANNIE MAE FNMA # AD4084F 4.500% 05/01/40		03/01/2016	Paydown		127,118	127,118	138,618	138,384	0	(11,266)	0	(11,266)	0	127,118	0	0	0	1,099	05/01/2040
373541-D4-0	GEORGIA MUNICIPAL ELEC AUTH PWR REV BDS Z 5.500% 01/01/20		01/01/2016	Redemption 100.0000		80,000	80,000	85,249	83,522	0	0	0	0	0	83,522	0	(3,522)	(3,522)	2,200	01/01/2020
378352-PG-7	GLENDALE, AZ WATER & SEWER MUNI BND REV 5.000% 07/01/20		01/27/2016	Stifel Nicolaus		1,208,033	1,040,000	1,214,699	1,209,142	0	(3,121)	0	(3,121)	0	1,206,021	0	2,012	2,012	30,333	07/01/2020
387733-LV-8	GRANT CNTY KY SCH DIST FIN COR MUNI BND REV 1.400% 08/01/22		08/16/2016	Call 100.0000		50,000	50,000	48,152	48,158	0	164	0	164	0	48,322	0	1,678	1,678	700	08/01/2022
396080-JR-5	GREENVILLE HOSP SYS S C 5.000% 05/01/27		06/23/2016	Various		1,340,980	1,140,000	1,295,542	1,286,709	0	(9,229)	0	(9,229)	0	1,277,480	0	63,500	63,500	34,219	05/01/2027
423551-FA-3	HEMET CALIF UNI SCH DIST 4.000% 10/01/21		06/22/2016	Stifel Nicolaus		630,650	560,000	614,740	614,728	0	12	0	12	0	614,740	0	15,910	15,910	16,615	10/01/2021
423551-FB-1	HEMET CALIF UNI SCH DIST 4.000% 10/10/22		06/22/2016	Stifel Nicolaus		571,170	500,000	548,580	546,961	0	(3,116)	0	(3,116)	0	543,845	0	27,325	27,325	14,833	10/10/2022
43102D-DN-5	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV 5.000% 03/01/17		01/05/2016	Stifel Nicolaus		234,671	225,000	236,153	235,605	0	(174)	0	(174)	0	235,431	0	(761)	(761)	875	03/01/2017
442368-HH-2	HOUSTON TEX CMNTY COLLEGE SYS Houston TX Cmnty. College REV 5.250% 04/15/22		10/03/2016	Tax Free Exchange		212,580	200,000	221,928	218,691	0	(6,110)	0	(6,110)	0	212,580	0	0	0	5,250	04/15/2022
581872-GP-7	MCLEAN CNTY ILL PUB BLDG COMMN MUNI BND REV 5.000% 12/01/27		05/11/2016	Hutchinson,Shockey,Erley & Co		650,132	535,000	625,426	624,536	0	(3,254)	0	(3,254)	0	621,282	0	28,850	28,850	16,347	12/01/2027
66283A-DF-0	NORTH TEX MUN WTR DIST TEX MUNI BND REV 5.000% 06/01/22		01/11/2016	Stifel Nicolaus		1,237,636	1,025,000	1,226,587	1,221,481	0	(1,026)	0	(1,026)	0	1,220,454	0	17,182	17,182	10,819	06/01/2022
850578-TC-9	SPRINGFIELD ILL MUNI BND REV 5.000% 03/01/20		02/08/2016	Hutchinson,Shockey,Erley & Co		1,022,654	895,000	1,011,968	1,009,770	0	(3,003)	0	(3,003)	0	1,006,767	0	15,886	15,886	8,577	03/01/2020
88045R-XU-1	TENNESSEE HSG DEV AGY HOMEOWNE HOMEOWNERSHIP PROG BDS B 1.950% 07/01/18		12/01/2016	Call 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,511	07/01/2018
88045R-XW-7	TENNESSEE HSG DEV AGY HOMEOWNE HOMEOWNERSHIP PROG BDS B 2.450% 07/01/20		01/01/2016	Call 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	184	07/01/2020
91754R-TH-0	UTAH ST BRD REGENTS REV MUNI BND REV 5.000% 08/01/20		01/29/2016	Stifel Nicolaus		688,158	590,000	683,940	681,700	0	(1,721)	0	(1,721)	0	679,979	0	8,179	8,179	14,914	08/01/2020
92862P-DL-9	VISALIA CALIF 5.000% 12/01/24		01/27/2016	Stifel Nicolaus		615,425	500,000	597,370	594,903	0	(805)	0	(805)	0	594,098	0	21,327	21,327	4,167	12/01/2024
3199999. Subtotal - Bonds - U.S. Special Revenues						20,277,876	18,352,070	20,380,955	20,305,774	3,539	(276,661)	0	(273,122)	0	20,032,656	0	245,219	245,219	491,746	XXX
8399997. Total - Bonds - Part 4						33,443,962	29,852,406	33,439,658	33,300,585	2,500	(381,870)	0	(379,370)	0	32,921,221	0	522,743	522,743	817,341	XXX
8399998. Total - Bonds - Part 5						26,093,441	24,572,526	26,205,044		0	(90,966)	0	(90,966)	0	26,114,077	0	(20,638)	(20,638)	223,714	XXX
8399999. Total - Bonds						59,537,403	54,424,932	59,644,702	33,300,585	2,500	(472,836)	0	(470,336)	0	59,035,298	0	502,105	502,105	1,041,055	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						59,537,403	XXX	59,644,702	33,300,585	2,500	(472,836)	0	(470,336)	0	59,035,298	0	502,105	502,105	1,041,055	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21H030-61-7	GINNIE MAE II TBA 30YR 03.000% JAN 3.000% 01/01/46		01/02/2016	Various	01/02/2016	Various	1,975,000	2,000,109	1,999,070	2,000,109	0	0	0	0	0	0	(1,039)	(1,039)	3,292	3,292
21H040-61-6	GINNIE MAE II TBA 30YR 04.000% JAN 4.000% 01/01/46		01/02/2016	Various	01/02/2016	Various	5,000,000	5,305,824	5,299,609	5,305,824	0	0	0	0	0	0	(6,215)	(6,215)	11,111	11,111
912810-RQ-3	UNITED STATES TREASURY SENIOR GOVT BND 2.500% 02/15/46		02/24/2016	JP Morgan	03/21/2016	Morgan Stanley	75,000	73,383	71,648	73,385	0	2	0	2	0	0	(1,737)	(1,737)	185	72
912810-RU-4	UNITED STATES TREASURY SENIOR GOVT BND 2.875% 11/15/46		11/30/2016	Brownstone Investment Group, L	12/07/2016	Brownstone Investment Group, L	100,000	96,215	97,129	96,216	0	1	0	1	0	0	913	913	183	159
912828-2C-3	UNITED STATES TREASURY SENIOR GOVT BND 0.750% 08/31/18		09/20/2016	UBS Financial Services, Inc.	12/21/2016	HSBC Bank USA, NA	1,000,000	999,455	994,850	999,504	0	50	0	50	0	0	(4,655)	(4,655)	1,800	477
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		01/19/2016	RBC Capital Markets	02/11/2016	SOC GEN LDN FI	100,000	101,946	105,640	101,935	0	(10)	0	(10)	0	0	3,705	3,705	550	420
912828-P8-7	UNITED STATES TREASURY SENIOR GOVT BND 1.125% 02/28/21		03/16/2016	SOC GEN LDN FI	03/31/2016	Various	1,000,000	986,174	991,412	986,213	0	40	0	40	0	0	5,199	5,199	807	642
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		12/02/2016	Various	12/21/2016	RBC Capital Markets	350,000	337,707	333,087	337,756	0	50	0	50	0	0	(4,669)	(4,669)	715	401
0599999. Subtotal - Bonds - U.S. Governments							9,600,000	9,900,813	9,892,445	9,900,942	0	133	0	133	0	0	(8,498)	(8,498)	18,643	16,574
242015-GC-3	DE WITT FORD ETC CNTYS ILL CMN MUNI BND GO 3.000% 12/01/24		05/17/2016	Hutchinson,Shockey,Erley & Co	07/28/2016	Hutchinson,Shockey,Erley & Co	580,000	631,927	628,795	630,799	0	(1,128)	0	(1,128)	0	0	(2,004)	(2,004)	3,867	387
262548-EV-8	DU PAGE & COOK CNTYS ILL TWP H MUNI BND GO 5.000% 01/15/30		06/09/2016	Hutchinson,Shockey,Erley & Co	10/31/2016	Hutchinson,Shockey,Erley & Co	100,000	114,261	115,739	113,099	0	(1,162)	0	(1,162)	0	0	2,640	2,640	4,000	2,069
282317-MF-0	EGG HARBOR TWP N J SCH DIST MUNI BND GO 4.000% 09/15/26		05/11/2016	Hutchinson,Shockey,Erley & Co	06/22/2016	Stifel Nicolaus	875,000	1,021,921	1,020,119	1,021,009	0	(912)	0	(912)	0	0	(891)	(891)	2,528	0
416415-KD-8	HARTFORD CONN MUNI BND GO 5.000% 04/01/21		05/10/2016	Hutchinson,Shockey,Erley & Co	08/24/2016	Hutchinson,Shockey,Erley & Co	155,000	180,609	179,454	179,122	0	(1,487)	0	(1,487)	0	0	333	333	3,186	904
442331-WC-4	HOUSTON CITY OF MUNI BND GO 5.000% 03/01/32		02/04/2016	Raymond James & Assoc Inc	04/20/2016	Stifel Nicolaus	300,000	353,943	347,280	352,168	0	(1,775)	0	(1,775)	0	0	(4,888)	(4,888)	9,750	6,583
645172-JG-3	NEW HAVEN MICH CMNTY SCHS MUNI BND GO 5.000% 05/01/21		01/21/2016	Hutchinson,Shockey,Erley & Co	06/09/2016	Hutchinson,Shockey,Erley & Co	590,000	686,884	688,335	680,790	0	(6,094)	0	(6,094)	0	0	7,546	7,546	10,079	0
654727-HT-6	NISKAYUNA N Y CENT SCH DIST MUNI BND GO 1.300% 03/15/18		08/11/2016	Hutchinson,Shockey,Erley & Co	09/28/2016	Stifel Nicolaus	115,000	115,539	114,670	115,495	0	(44)	0	(44)	0	0	(825)	(825)	822	627
654727-HU-3	NISKAYUNA N Y CENT SCH DIST MUNI BND GO 1.630% 03/15/19		08/11/2016	Hutchinson,Shockey,Erley & Co	09/28/2016	Stifel Nicolaus	115,000	116,546	115,045	116,469	0	(77)	0	(77)	0	0	(1,424)	(1,424)	1,031	786
66650P-AL-2	NORTHLAND MINN INDPT SCH DIST MUNI BND GO 5.000% 02/01/17		01/13/2016	Hutchinson,Shockey,Erley & Co	07/07/2016	Stifel Nicolaus	625,000	650,675	639,600	639,674	0	(11,001)	0	(11,001)	0	0	(74)	(74)	13,108	0
66702R-LV-2	NORTHSIDE TEX INDPT SCH DIST MUNI BND GO 5.000% 06/15/27		04/06/2016	Raymond James & Assoc Inc	06/22/2016	Stifel Nicolaus	450,000	576,131	578,660	573,760	0	(2,370)	0	(2,370)	0	0	4,899	4,899	5,063	313
692160-JQ-8	OYSTER BAY N Y MUNI BND GO 4.000% 11/01/20		01/26/2016	Raymond James & Assoc Inc	08/25/2016	Hutchinson,Shockey,Erley & Co	590,000	660,322	649,277	651,934	0	(8,388)	0	(8,388)	0	0	(2,656)	(2,656)	19,601	5,769
823194-G2-5	SHENENDEHOWA CENT SCH DIST N Y MUNI BND GO 1.550% 08/01/18		08/11/2016	Hutchinson,Shockey,Erley & Co	09/28/2016	Stifel Nicolaus	145,000	146,541	145,115	146,440	0	(102)	0	(102)	0	0	(1,325)	(1,325)	387	94
854582-BR-3	STANLEY WIS MUNI BND GO 2.500% 03/01/18		02/16/2016	Hutchinson,Shockey,Erley & Co	09/28/2016	Stifel Nicolaus	395,000	402,311	399,456	399,459	0	(2,853)	0	(2,853)	0	0	(3)	(3)	5,815	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							5,035,000	5,657,610	5,621,545	5,620,218	0	(37,393)	0	(37,393)	0	0	1,328	1,328	79,237	17,532
01F030-42-1	FANNIE MAE TBA 15YR 03.000% FEB 3.000% 02/01/31		02/01/2016	Morgan Stanley	02/10/2016	Morgan Stanley	1,000,000	1,041,055	1,045,000	1,041,055	0	0	0	0	0	0	3,945	3,945	1,333	1,333
01F030-42-1	FANNIE MAE TBA 15YR 03.000% FEB 3.000% 02/01/31		02/09/2016	Goldman Sachs	02/10/2016	Goldman Sachs	(1,000,000)	(1,045,352)	(1,045,000)	(1,045,352)	0	0	0	0	0	0	352	352	(1,333)	(1,333)
01F030-43-9	FANNIE MAE TBA 15YR 03.000% MAR 3.000% 03/01/31		02/25/2016	Various	02/25/2016	Various	2,000,000	2,086,563	2,085,469	2,086,563	0	0	0	0	0	0	(1,094)	(1,094)	2,667	2,667
01F030-61-1	FANNIE MAE TBA 30YR 03.000% JAN 3.000% 01/01/46		01/02/2016	Goldman Sachs	01/02/2016	Various	(1,400,000)	(1,397,813)	(1,397,857)	(1,397,813)	0	0	0	0	0	0	(45)	(45)	(1,400)	(1,400)
01F040-61-0	FANNIE MAE TBA 30YR 04.000% JAN 4.000% 01/01/46		01/02/2016	Various	01/02/2016	Various	2,000,000	2,111,094	2,114,688	2,111,094	0	0	0	0	0	0	3,594	3,594	2,667	2,667
040688-LE-1	ARIZONA WTR INFRASTRUCTURE FIN MUNI BND REV 5.000% 10/01/30		06/10/2016	Hutchinson,Shockey,Erley & Co	06/23/2016	Hutchinson,Shockey,Erley & Co	300,000	350,313	349,353	349,907	0	(406)	0	(406)	0	0	(554)	(554)	3,625	3,083

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
103272-DF-4	BOYD CNTY KY CAP PROJS CORP MUNI BND REV 3.000% 08/01/21		02/04/2016	Hutchinson,Shockey,Erley & Co	02/10/2016	Stifel Nicolaus	250,000	267,468	267,130	267,468	0	0	0	0	0	0	(338)	(338)	0	0
167727-XH-4	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/24		05/11/2016	Hutchinson,Shockey,Erley & Co	05/17/2016	Hutchinson,Shockey,Erley & Co	680,000	805,106	817,013	804,945	0	(162)	0	(162)	0	0	12,068	12,068	13,128	12,750
167736-A4-9	CHICAGO (CITY OF) MUNI BND REV 4.000% 11/01/17		05/17/2016	Hutchinson,Shockey,Erley & Co	12/02/2016	Hutchinson,Shockey,Erley & Co	60,000	62,227	61,335	61,391	0	(836)	0	(836)	0	0	(56)	(56)	1,440	127
3128MJ-X9-6	FREDDIE MAC GOLD POOL # G08703 4.000% 04/01/46		04/22/2016	Citi International	12/21/2016	JP Morgan	894,492	955,010	933,067	954,376	0	(633)	0	(633)	0	0	(21,310)	(21,310)	22,959	1,093
3128MJ-X9-6	FREDDIE MAC GOLD POOL # G08703 4.000% 04/01/46		04/22/2016	Citi International	12/01/2016	Paydown	102,891	109,852	102,891	102,891	0	(6,961)	0	(6,961)	0	0	0	0	1,701	126
312942-EV-3	FREDDIE MAC GOLD POOL # A93748 4.000% 09/01/40		09/21/2016	CSFB SUISSE GROUP	12/01/2016	Paydown	16,568	17,834	16,568	16,568	0	(1,266)	0	(1,266)	0	0	0	0	109	46
3132HQ-CF-7	FREDDIE MAC GOLD POOL # Q13670 3.500% 11/01/42		03/16/2016	Citi International	12/01/2016	Paydown	69,523	72,641	69,523	69,523	0	(3,118)	0	(3,118)	0	0	0	0	1,041	135
31335A-A7-3	FREDDIE MAC GOLD POOL # G60030 3.500% 07/01/43		03/16/2016	Goldman Sachs	12/01/2016	Paydown	66,504	69,528	66,504	66,504	0	(3,024)	0	(3,024)	0	0	0	0	1,022	129
31335A-JF-6	FREDDIE MAC GOLD POOL # G60262 3.500% 01/01/44		03/16/2016	Citi International	12/01/2016	Paydown	13,770	14,390	13,770	13,770	0	(620)	0	(620)	0	0	0	0	212	27
3138AM-UX-1	FANNIE MAE FNMA # AI7797F 4.000% 07/01/41		09/21/2016	Morgan Stanley	12/01/2016	Paydown	8,067	8,695	8,067	8,067	0	(628)	0	(628)	0	0	0	0	45	22
3138WF-UG-9	FANNIE MAE POOL # AS5982 3.500% 10/01/30		01/22/2016	Barclays Bank PLC	06/29/2016	Bank of America	263,137	278,967	281,392	278,761	0	(205)	0	(205)	0	0	2,631	2,631	4,298	665
3138WF-UG-9	FANNIE MAE POOL # AS5982 3.500% 10/01/30		01/22/2016	Barclays Bank PLC	07/01/2016	Paydown	16,058	17,024	16,058	16,058	0	(966)	0	(966)	0	0	0	0	965	41
3138WG-D5-0	FANNIE MAE POOL # AS6423 3.500% 12/01/30		01/22/2016	Barclays Bank PLC	12/21/2016	Citi International	201,315	212,985	209,384	212,576	0	(410)	0	(410)	0	0	(3,192)	(3,192)	6,870	509
3138WG-D5-0	FANNIE MAE POOL # AS6423 3.500% 12/01/30		01/22/2016	Barclays Bank PLC	12/01/2016	Paydown	18,796	19,886	18,796	18,796	0	(1,090)	0	(1,090)	0	0	0	0	356	48
3138WG-R4-8	FANNIE MAE POOL # AS6806 2.500% 03/01/31		03/16/2016	Morgan Stanley	04/12/2016	CSFB SUISSE GROUP	523,987	536,268	538,887	536,243	0	(25)	0	(25)	0	0	2,644	2,644	1,710	728
3138WG-R4-8	FANNIE MAE POOL # AS6806 2.500% 03/01/31		03/16/2016	Morgan Stanley	04/01/2016	Paydown	5,398	5,524	5,398	5,398	0	(127)	0	(127)	0	0	0	0	11	8
3138WG-ZR-8	FANNIE MAE POOL # AS7051 2.500% 04/01/31		04/12/2016	CSFB SUISSE GROUP	12/01/2016	Paydown	34,264	35,348	34,264	34,264	0	(1,084)	0	(1,084)	0	0	0	0	332	40
3138WH-BS-0	FANNIE MAE POOL # AS7248 4.000% 05/01/46		05/20/2016	Goldman Sachs	12/21/2016	JP Morgan	620,143	663,844	646,887	663,442	0	(402)	0	(402)	0	0	(16,556)	(16,556)	13,850	827
3138WH-BS-0	FANNIE MAE POOL # AS7248 4.000% 05/01/46		05/20/2016	Goldman Sachs	12/01/2016	Paydown	55,424	59,329	55,424	55,424	0	(3,906)	0	(3,906)	0	0	0	0	747	74
3140EX-BC-6	FANNIE MAE POOL # BC2734 4.000% 05/01/46		05/20/2016	Goldman Sachs	12/21/2016	JP Morgan	85,793	91,786	89,493	91,731	0	(55)	0	(55)	0	0	(2,237)	(2,237)	1,916	114
3140EX-BC-6	FANNIE MAE POOL # BC2734 4.000% 05/01/46		05/20/2016	Goldman Sachs	12/01/2016	Paydown	6,939	7,424	6,939	6,939	0	(485)	0	(485)	0	0	0	0	83	9
3140F0-PY-4	FANNIE MAE POOL # BC4938 2.500% 04/01/31		03/16/2016	Wells Fargo Securities	06/29/2016	Citi International	948,225	970,375	980,820	970,024	0	(351)	0	(351)	0	0	10,796	10,796	7,836	1,317
3140F0-PY-4	FANNIE MAE POOL # BC4938 2.500% 04/01/31		03/16/2016	Wells Fargo Securities	06/01/2016	Paydown	22,775	23,307	22,775	22,775	0	(532)	0	(532)	0	0	0	0	79	32
3140F5-MH-3	FANNIE MAE POOL # BC9359 4.000% 05/01/46		05/20/2016	Citi International	12/21/2016	JP Morgan	69,906	74,832	72,921	74,787	0	(45)	0	(45)	0	0	(1,866)	(1,866)	1,561	93
3140F5-MH-3	FANNIE MAE POOL # BC9359 4.000% 05/01/46		05/20/2016	Citi International	12/01/2016	Paydown	21,957	23,504	21,957	21,957	0	(1,547)	0	(1,547)	0	0	0	0	264	29
31417G-UR-5	FANNIE MAE POOL # AB9591 4.000% 06/01/43		05/20/2016	Morgan Stanley	12/01/2016	Paydown	22,363	23,901	22,363	22,363	0	(1,537)	0	(1,537)	0	0	0	0	261	30
31419H-XQ-0	FANNIE MAE POOL # AE6986 4.000% 10/01/40		09/21/2016	Morgan Stanley	12/01/2016	Paydown	44,231	47,672	44,231	44,231	0	(3,442)	0	(3,442)	0	0	0	0	324	123
44237N-BD-3	HOUSTON CITY OF MUNI BND REV 0.000% 09/01/33		01/06/2016	Hutchinson,Shockey,Erley & Co	03/23/2016	Stifel Nicolaus	180,000	92,662	91,613	93,421	0	759	0	759	0	0	(1,808)	(1,808)	0	0
45203H-GH-9	ILLINOIS FIN MUNI BND REV 5.000% 11/15/26		01/05/2016	Raymond James & Assoc Inc	10/13/2016	Stifel Nicolaus	530,000	623,799	615,807	611,917	0	(11,882)	0	(11,882)	0	0	3,890	3,890	24,513	3,901

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
653728-FU-4	NICHOLAS CNTY KY SCH DIST FIN MUNI BND REV 2.000% 02/01/18		01/14/2016	Hutchinson,Shockey,Erley & Co	02/04/2016	Hutchinson,Shockey,Erley & Co	450,000	456,624	458,343	456,570	0	(54)	0	(54)	0	0	1,773	1,773	200	50
696560-HK-0	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV 5.250% 10/01/21		01/04/2016	Raymond James & Assoc Inc	09/14/2016	Tax Free Exchange	325,000	372,265	363,737	363,737	0	(8,528)	0	(8,528)	0	0	0	0	8,531	4,550
84552Y-PH-8	SOUTHWESTERN ILL DEV AUTH MUNI BND REV 4.000% 10/15/22		02/04/2016	Hutchinson,Shockey,Erley & Co	02/10/2016	Stifel Nicolaus	430,000	480,684	474,441	480,546	0	(138)	0	(138)	0	0	(6,105)	(6,105)	1,911	1,577
3199999. Subtotal - Bonds - U.S. Special Revenues							9,937,526	10,646,621	10,579,451	10,592,917	0	(53,706)	0	(53,706)	0	0	(13,468)	(13,468)	125,834	36,237
8399998. Total - Bonds							24,572,526	26,205,044	26,093,441	26,114,077	0	(90,966)	0	(90,966)	0	0	(20,638)	(20,638)	223,714	70,343
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								26,205,044	26,093,441	26,114,077	0	(90,966)	0	(90,966)	0	0	(20,638)	(20,638)	223,714	70,343

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
					NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?				11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number			Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
000000-00-0	The General Automobile Insurance Company, Inc.		13703		2CIB1	NO	0	36,634,977	0	6,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							0	36,634,977	0	XXX	XXX
1899999. Total Common Stocks							0	36,634,977	0	XXX	XXX
1999999 - Totals							0	36,634,977	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 0

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	SHENENDEHOWA CENT SCH DIST N Y MUNI BND GO			08/11/2016	Hutchinson,Shockey,Erley & Co	08/01/2017	140,350	0	(223)	0	0	140,000	140,573	747	0	1.280	0.850	FA	0	75
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations							140,350	0	(223)	0	0	140,000	140,573	747	0	XXX	XXX	XXX	0	75
2499999. Total - U.S. Political Subdivisions Bonds							140,350	0	(223)	0	0	140,000	140,573	747	0	XXX	XXX	XXX	0	75
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							140,350	0	(223)	0	0	140,000	140,573	747	0	XXX	XXX	XXX	0	75
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							140,350	0	(223)	0	0	140,000	140,573	747	0	XXX	XXX	XXX	0	75
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
31846V-56-7	FIRST AMERICAN GOVERNMENT OBLI Government Ob MMMF			12/30/2016	Direct Placement DTC 01506	XXX	8,179,114		0	0	0	0	8,179,114	0	0	0.000	0.097		2,841	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							8,179,114	0	0	0	0	XXX	8,179,114	0	0	XXX	XXX	XXX	2,841	0
9199999 - Totals							8,319,464	0	(223)	0	0	XXX	8,319,687	747	0	XXX	XXX	XXX	2,841	75

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

Schedule E - Part 1 - Month End Depository Balances

NONE

Schedule E - Part 2 - Cash Equivalents Owned

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Bonds held-statutory purpose	0	0	122,021	120,605
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Bonds held-statutory purpose	0	0	254,350	248,545
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	Bonds held-statutory purpose	220,182	227,494	0	0
35.	North Dakota ND						
36.	Ohio OH	B	Multiple	2,237,047	2,211,086	0	0
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Bonds held-statutory purpose	152,526	150,756	0	0
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Bonds held-statutory purpose	228,789	226,134	0	0
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,838,544	2,815,470	376,371	369,150
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)