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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

WAYNE MUTUAL INSURANCE COMPANY

NAIC Group Code.....4678, 4678 (Current Period) (Prior Period) NAIC Company Code..... 16799 Employer's ID Number..... 34-0606100

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

Incorporated/Organized..... January 10, 1910 Commenced Business..... March 1, 1910

Statutory Home Office 3873 CLEVELAND ROAD….. WOOSTER ..... OH ..... US 44691
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 3873 CLEVELAND ROAD….. WOOSTER ..... OH ..... US..... 44691 330-345-8100
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 3873 CLEVELAND ROAD….. WOOSTER ..... OH ..... US 44691
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3873 CLEVELAND ROAD….. WOOSTER ..... OH ..... US 44691 330-345-8100
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address

Statutory Statement Contact TOD JAMES CARMONY 330-345-8100-324
(Name) (Area Code) (Telephone Number) (Extension)
TOD_CARMONY@WAYNEINSGROUP.COM 330-345-1321
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. TOD JAMES CARMONY	PRESIDENT	2. DAVID EDWARD TSCHANTZ	TREASURER
3. MORRIS STUTZMAN	SECRETARY	4.	

OTHER

TIMOTHY JOHN SUPPES	VICE PRESIDENT	DAVID EDWARD TSCHANTZ	VICE PRESIDENT
NORMAN HERBERT LEWIS	VICE PRESIDENT		

DIRECTORS OR TRUSTEES

SCOTT LEE PREISING	MORRIS STUTZMAN	GREGORY TODD BUEHLER	TOD JAMES CARMONY
DONALD ALVIN RAMSEYER	DAVID EDWARD TSCHANTZ	METTA FREEMAN MCCOY #	

State of..... OHIO
County of..... WAYNE

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

(Signature)	(Signature)	(Signature)
TOD JAMES CARMONY	DAVID EDWARD TSCHANTZ	MORRIS STUTZMAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	TREASURER	SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2017

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		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	99,931	0.2	99,931		99,931	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	788,512	1.3	788,512		788,512	1.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	9,794,663	16.2	9,794,663		9,794,663	16.2
1.43 Revenue and assessment obligations	13,984,691	23.1	13,984,691		13,984,691	23.1
1.44 Industrial development and similar obligations	1,881,791	3.1	1,881,791		1,881,791	3.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	67,890	0.1	67,890		67,890	0.1
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,519,277	25.7	15,519,277		15,519,277	25.7
2.2 Unaffiliated non-U.S. securities (including Canada)	4,721,378	7.8	4,721,378		4,721,378	7.8
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	4,701,480	7.8	4,701,480		4,701,480	7.8
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	139,955	0.2	139,955		139,955	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	5,273,695	8.7	5,273,695		5,273,695	8.7
3.4 Other equity securities:						
3.41 Affiliated	500	0.0			0	0.0
3.42 Unaffiliated	57,437	0.1	57,437		57,437	0.1
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	16,480	0.0	16,480		16,480	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	561,140	0.9	561,140		561,140	0.9
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,855,279	4.7	2,855,279		2,855,279	4.7
11. Other invested assets		0.0			0	0.0
12. Total invested assets	60,464,098	100.0	60,463,598	0	60,463,598	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		491,994
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	93,097	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		93,097
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	23,950	
	8.2 Totals, Part 3, Column 9		23,950
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		561,141
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		561,141

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		26,566
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		10,086
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		16,480
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		16,480
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		16,480

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
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		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		46,710,973
2.	Cost of bonds and stocks acquired, Part 3, Column 7		22,259,916
3.	Accrual of discount		50,553
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15	(1,180)	
	4.3 Part 2, Section 2, Column 13	960,838	
	4.4 Part 4, Column 11	(420,842)	538,816
5.	Total gain (loss) on disposals, Part 4, Column 19		387,027
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		12,792,776
7.	Deduct amortization of premium		123,310
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		57,031,199
11.	Deduct total nonadmitted amounts		500
12.	Statement value at end of current period (Line 10 minus Line 11)		57,030,699

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	67,890	69,829	67,896	69,526
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	67,890	69,829	67,896	69,526
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	788,512	764,961	791,808	775,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,794,663	9,488,145	9,819,885	9,865,000
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	15,966,414	15,582,615	16,012,299	15,975,000
Industrial and Miscellaneous, SVO Identified	8. United States	15,519,277	15,454,904	15,527,559	15,484,000
Funds and Hybrid Securities (unaffiliated)	9. Canada	701,223	685,720	701,031	700,000
	10. Other Countries	4,020,154	3,969,725	4,016,035	4,045,000
	11. Totals	20,240,654	20,110,348	20,244,625	20,229,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	46,858,132	46,015,898	46,936,513	46,913,526
PREFERRED STOCKS	14. United States	91,273	121,169	92,453	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	48,682	51,160	48,682	
	17. Totals	139,955	172,329	141,135	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	139,955	172,329	141,135	
COMMON STOCKS	20. United States	9,535,226	9,535,226	7,122,467	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	32,690	32,690	19,456	
	22. Other Countries	464,696	464,696	467,404	
	23. Totals	10,032,612	10,032,612	7,609,327	
Parent, Subsidiaries and Affiliates	24. Totals	500	500	500	
	25. Total Common Stocks	10,033,112	10,033,112	7,609,827	
	26. Total Stocks	10,173,067	10,205,441	7,750,962	
	27. Total Bonds and Stocks	57,031,199	56,221,339	54,687,474	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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	13,895	21,769	17,751	17,237	4,290	XXX	74,941	0.2		0.0	74,941	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	13,895	21,769	17,751	17,237	4,290	XXX	74,941	0.2	0	0.0	74,941	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	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		103,410		685,102		XXX	788,512	1.7		0.0	788,512	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	103,410	0	685,102	0	XXX	788,512	1.7	0	0.0	788,512	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	330,893	1,463,286	3,086,649	4,841,343		XXX	9,722,171	20.7	3,117,521	8.1	9,722,171	
4.2 NAIC 2				72,492		XXX	72,492	0.2	25,045	0.1	72,492	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	330,893	1,463,286	3,086,649	4,913,835	0	XXX	9,794,663	20.9	3,142,566	8.2	9,794,663	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	409,583	4,329,189	3,188,738	7,883,874		XXX	15,811,384	33.7	13,867,511	36.0	15,811,384	
5.2 NAIC 2	155,029					XXX	155,029	0.3	121,335	0.3	155,029	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	564,612	4,329,189	3,188,738	7,883,874	0	XXX	15,966,414	34.1	13,988,846	36.3	15,966,414	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	999,506	3,584,361	5,979,796	907,414		XXX	11,471,076	24.5	12,523,634	32.5	11,471,076	
6.2 NAIC 2	501,161	2,419,493	5,047,793	500,000		XXX	8,468,447	18.1	8,894,218	23.1	8,468,447	
6.3 NAIC 3		100,000				XXX	100,000	0.2		0.0	100,000	
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,500,666	6,103,854	11,027,589	1,407,414	0	XXX	20,039,523	42.8	21,417,852	55.6	20,039,523	0
7. **Hybrid Securities**												
7.1 NAIC 1			201,131			XXX	201,131	0.4		0.0	201,131	
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	201,131	0	0	XXX	201,131	0.4	0	0.0	201,131	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	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		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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 Column 7 as a % of Line 10.7	9 Total from Column 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) 1,753,876	9,502,015	12,474,064	14,334,970	4,290	0	38,069,215	81.2	XXX	XXX	38,069,215	0
10.2 NAIC 2	(d) 656,190	2,419,493	5,047,793	572,492	0	0	8,695,969	18.6	XXX	XXX	8,695,969	0
10.3 NAIC 3	(d) 0	100,000	0	0	0	0	100,000	0.2	XXX	XXX	100,000	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	2,410,066	12,021,508	17,521,857	14,907,463	4,290	0	(b) 46,865,184	100.0	XXX	XXX	46,865,184	0
10.8 Line 10.7 as a % of Col. 7	5.1	25.7	37.4	31.8	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	1,720,388	5,866,614	10,948,717	10,892,826	80,121	XXX	XXX	XXX	29,508,666	76.5	29,508,665	
11.2 NAIC 2	300,018	1,931,539	5,973,368	799,338	36,335	XXX	XXX	XXX	9,040,598	23.5	9,040,598	
11.3 NAIC 3						XXX	XXX	XXX	0	0.0		
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0		
11.7 Totals	2,020,406	7,798,153	16,922,085	11,692,164	116,456	XXX	XXX	XXX	(b) 38,549,264	100.0	38,549,263	0
11.8 Line 11.7 as a % of Col. 9	5.2	20.2	43.9	30.3	0.3	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	1,753,876	9,502,015	12,474,064	14,334,970	4,290		38,069,215	81.2	29,508,665	76.5	38,069,215	XXX
12.2 NAIC 2	656,190	2,419,493	5,047,793	572,492			8,695,969	18.6	9,040,598	23.5	8,695,969	XXX
12.3 NAIC 3		100,000					100,000	0.2	0	0.0	100,000	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	2,410,066	12,021,508	17,521,857	14,907,463	4,290	0	46,865,184	100.0	38,549,263	100.0	46,865,184	XXX
12.8 Line 12.7 as a % of Col. 7	5.1	25.7	37.4	31.8	0.0	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	5.1	25.7	37.4	31.8	0.0	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	XXX	0
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	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 $.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....0 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 $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 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 $.....7,052; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 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	7,052					XXX	7,052	0.0		0.0	7,052	
1.2 Residential Mortgage-Backed Securities	6,843	21,769	17,751	17,237	4,290	XXX	67,890	0.1		0.0	67,890	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	13,895	21,769	17,751	17,237	4,290	XXX	74,941	0.2	0	0.0	74,941	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	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		103,410		685,102		XXX	788,512	1.7		0.0	788,512	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	103,410	0	685,102	0	XXX	788,512	1.7	0	0.0	788,512	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	330,893	1,463,286	3,086,649	4,913,835		XXX	9,794,663	20.9	3,142,566	8.2	9,794,663	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	330,893	1,463,286	3,086,649	4,913,835	0	XXX	9,794,663	20.9	3,142,566	8.2	9,794,663	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	469,364	4,137,075	3,033,375	6,878,112		XXX	14,517,926	31.0	13,988,846	36.3	14,517,926	
5.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	95,248	192,114	155,362	1,005,763		XXX	1,448,487	3.1		0.0	1,448,487	
5.5 Totals	564,612	4,329,189	3,188,738	7,883,874	0	XXX	15,966,414	34.1	13,988,846	36.3	15,966,414	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	1,500,666	6,103,854	11,027,589	1,407,414		XXX	20,039,523	42.8	21,417,852	55.6	20,039,523	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	1,500,666	6,103,854	11,027,589	1,407,414	0	XXX	20,039,523	42.8	21,417,852	55.6	20,039,523	0
7. **Hybrid Securities**												
7.1 Issuer Obligations			201,131			XXX	201,131	0.4		0.0	201,131	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	201,131	0	0	XXX	201,131	0.4	0	0.0	201,131	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	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 Column 7 as a % of Line 10.6	9 Total from Column 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		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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	2,307,975	11,807,625	17,348,744	13,884,463	0	XXX	45,348,807	96.8	XXX	XXX	45,348,807	0
10.2 Residential Mortgage-Backed Securities	6,843	21,769	17,751	17,237	4,290	XXX	67,890	0.1	XXX	XXX	67,890	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	95,248	192,114	155,362	1,005,763	0	XXX	1,448,487	3.1	XXX	XXX	1,448,487	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	2,410,066	12,021,508	17,521,857	14,907,463	4,290	0	46,865,184	100.0	XXX	XXX	46,865,184	0
10.7 Line 10.6 as a % of Col. 7	5.1	25.7	37.4	31.8	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	2,020,406	7,798,153	16,922,085	11,692,164	116,456	XXX	XXX	XXX	38,549,264	100.0	38,549,264	
11.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	2,020,406	7,798,153	16,922,085	11,692,164	116,456	XXX	XXX	XXX	38,549,264	100.0	38,549,264	0
11.7 Line 11.6 as a % of Col. 9	5.2	20.2	43.9	30.3	0.3	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	2,307,975	11,807,625	17,348,744	13,884,463		XXX	45,348,807	96.8	38,549,264	100.0	45,348,807	XXX
12.2 Residential Mortgage-Backed Securities	6,843	21,769	17,751	17,237	4,290	XXX	67,890	0.1	0	0.0	67,890	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	95,248	192,114	155,362	1,005,763		XXX	1,448,487	3.1	0	0.0	1,448,487	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	2,410,066	12,021,508	17,521,857	14,907,463	4,290	0	46,865,184	100.0	38,549,264	100.0	46,865,184	XXX
12.7 Line 12.6 as a % of Col. 7	5.1	25.7	37.4	31.8	0.0	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	5.1	25.7	37.4	31.8	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		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	583,597	583,597			
2. Cost of short-term investments acquired	1,473,377	667,325		806,053	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	2,049,923	1,243,870		806,053	
7. Deduct amortization of premium	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)	7,051	7,052	0	(0)	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	7,051	7,052	0	(0)	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
HOME OFFICE		WOOSTER	OH	06/30/1972.	09/27/2016.	1,587,503		561,140	1,300,000	23,950			(23,950)		133,950	52,448
0299999. Properties Occupied by the Reporting Entity - Administrative						1,587,503	0	561,140	1,300,000	23,950	0	0	(23,950)	0	133,950	52,448
0399999. Total - Properties Occupied by the Reporting Entity						1,587,503	0	561,140	1,300,000	23,950	0	0	(23,950)	0	133,950	52,448
0699999. Totals						1,587,503	0	561,140	1,300,000	23,950	0	0	(23,950)	0	133,950	52,448

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
DUCTLESS SPLIT SYSTEM HEAT PUMP	WOOSTER	OH	06/09/2016.	SCHAR HEATING	11,869		11,408	
CARPET-LOBBY	WOOSTER	OH	07/08/2016.	OHIO DESK	50,123		48,035	
RENTAL ROOF	WOOSTER	OH	09/30/2016.	FREDERICKSBURG BUILD	5,581		5,534	
OFFICE/TRAINING ROOM	WOOSTER	OH	10/31/2016.	MATTHEW GRAY	5,000		5,000	
OFFICE/TRAINING ROOM	WOOSTER	OH	12/27/2016.	McCLINTOCK ELEC	6,081		6,081	
CARPET BASEMENT	WOOSTER	OH	12/27/2016.	OHIO DESK	14,443		14,412	
0199999. Total - Acquired by Purchase					93,097	0	90,470	0
0399999. Totals					93,097	0	90,470	0

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
		CRESTON	OH		07/15/2010	3.250	16,480						115,000	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							16,480	0	0	0	0	0	115,000	XXX
0899999. Total - Mortgages in Good Standing							16,480	0	0	0	0	0	115,000	XXX
3399999. Totals							16,480	0	0	0	0	0	115,000	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
	CRESTON	OH		07/15/2010.							0			10,086			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	0	10,086	0	0	0
0599999. Total Mortgages						0	0	0	0	0	0	0	0	10,086	0	0	0

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Government - Residential Mortgage-Backed Securities																					
36179N M9 6	G2 MA1284 - RMBS			4	1	67,896	100.436	69,829	69,526	67,890		(75)			3.000	3.360	MON	174	2,115	12/24/2013.	09/20/2043.
0299999. U.S. Government - Residential Mortgage-Backed Securities						67,896	XXX	69,829	69,526	67,890	0	(75)	0	0	XXX	XXX	XXX	174	2,115	XXX	XXX
0599999. Total - U.S. Government						67,896	XXX	69,829	69,526	67,890	0	(75)	0	0	XXX	XXX	XXX	174	2,115	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063C LJ 7	CALIFORNIA ST			2	1FE	204,800	97.052	194,104	200,000	204,105		(484)			3.375	3.063	JD	563	6,750	01/08/2015.	12/01/2031.
20772J 4P 4	CONNECTICUT ST			2	1FE	99,433	92.402	92,402	100,000	99,437		4			3.000	3.045	AO	542		10/31/2016.	10/15/2032.
20772J N8 1	CONNECTICUT ST			2	1FE	100,375	98.445	98,445	100,000	100,340		(33)			3.250	3.216	MN	415	3,106	12/07/2015.	11/15/2029.
677522 NA 8	OHIO ST			2	1FE	281,325	97.689	268,645	275,000	281,219		(106)			3.000	2.651	MS	1,054		11/09/2016.	09/01/2029.
93974C RU 6	WASHINGTON ST			2	1FE	105,875	111.365	111,365	100,000	103,410		(770)			5.000	4.068	JJ	2,500	5,000	01/20/2011.	01/01/2025.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						791,808	XXX	764,961	775,000	788,512	0	(1,388)	0	0	XXX	XXX	XXX	5,074	14,856	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						791,808	XXX	764,961	775,000	788,512	0	(1,388)	0	0	XXX	XXX	XXX	5,074	14,856	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
010033 K6 4	AKRON OHIO			2	1FE	44,964	100.866	45,390	45,000	44,972		3			3.000	3.008	JD	113	1,350	03/25/2014.	12/01/2025.
03667P EH 1	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	@		3	1FE	164,581	65.037	159,341	245,000	169,641		5,060				3.246	N/A			03/18/2016.	08/01/2028.
038105 4F 6	APPLETON WIS			2	1FE	202,000	100.412	200,824	200,000	201,434		(317)			2.375	2.197	AO	1,188	4,750	09/02/2014.	04/01/2024.
041447 C8 4	ARLINGTON HEIGHTS ILL			2	1FE	201,500	94.003	188,006	200,000	201,431		(69)			3.000	2.908	JD	500	4,850	04/20/2016.	12/01/2031.
043519 VW 4	ASCENSION PARISH LA PARISHWIDE SCH DIST			2	1FE	98,697	90.351	90,351	100,000	98,720		23			2.000	2.141	MS	633		10/18/2016.	03/01/2027.
072671 LC 2	BAY VILLAGE OHIO CITY SCH DIST			2	1FE	29,841	100.269	30,081	30,000	29,864		10			3.000	3.046	JD	75	900	08/05/2014.	12/01/2028.
075293 BT 6	BEAVER OHIO LOC SCH DIST			2	1FE	47,455	100.168	50,084	50,000	47,884		158			3.000	3.469	JD	125	1,500	03/05/2014.	12/01/2027.
080257 LF 3	BELMONT CNTY OHIO			2	1FE	76,584	101.318	75,988	75,000	75,000		(1,029)			4.000	3.002	JD	250	3,000	06/28/2010.	12/01/2023.
080680 GR 6	BELOIT WIS SCH DIST			2	1FE	100,000	92.913	92,913	100,000	100,000					3.000	3.000	AO	750	3,000	02/23/2016.	04/01/2032.
083419 YW 5	BENTONVILLE ARK SCH DIST NO 006			2	1FE	102,100	101.182	101,182	100,000	101,316		(523)			3.000	2.435	JD	250	3,000	06/05/2014.	06/01/2025.
087365 WA 6	BETHLEHEM PA AREA SCH DIST			2	1FE	100,210	89.358	89,358	100,000	100,198		(12)			2.000	1.976	FA	672		08/22/2016.	02/01/2028.
101565 F6 1	BOULDER LARIMER & WELD CNTYS COLO ST VRA			2	1FE	100,000	92.083	92,083	100,000	100,000					3.000	3.000	JD	133	2,250	02/23/2016.	12/15/2033.
112097 XQ 8	BROKEN ARROW OKLA				1FE	101,822	98.936	98,936	100,000	101,813		(9)			2.000	1.672	JD	167		11/22/2016.	12/01/2022.
113152 TW 2	BROOKHAVEN N Y			2	1FE	200,000	102.757	205,514	200,000	200,000					3.000	3.000	FA	2,500	6,000	03/10/2014.	02/01/2025.
123547 8L 8	BUTLER CNTY OHIO			2	1FE	25,007	102.100	25,525	25,000	25,003		(0)			4.000	3.997	JD	83	1,000	07/01/2009.	12/01/2020.
15317P AF 7	CENTRAL COLO WTR CONSERVANCY DIST ADAMS				1FE	92,574	99.685	89,716	90,000	91,171		(390)			2.000	1.542	JD	150	1,800	04/29/2013.	12/01/2019.
169196 LQ 3	CHILLICOTHE OHIO CITY SCH DIST			2	1FE	289,575	105.843	285,776	270,000	289,551		(24)			4.000	2.966	JD	900		12/22/2016.	12/01/2030.
199491 7W 5	COLUMBUS OHIO			2	1FE	137,705	100.624	135,842	135,000	136,901		(307)			3.000	2.728	FA	1,530	4,050	07/31/2012.	02/15/2028.
199492 PA 1	COLUMBUS OHIO			2	1FE	100,837	100.059	100,059	100,000	100,752		(77)			3.100	2.999	JJ	1,550	2,738	10/30/2015.	07/01/2030.
199492 QZ 5	COLUMBUS OHIO			2	1FE	103,400	94.783	94,783	100,000	103,273		(127)			3.000	2.574	FA	1,225		08/10/2016.	08/15/2033.
199492 RV 3	COLUMBUS OHIO			2	1FE	104,250	94.098	94,098	100,000	104,078		(172)			3.000	2.472	FA	1,225		07/22/2016.	08/15/2033.
227615 KU 4	CROSSETT ARK SCH DIST NO 052			2	1FE	99,250	89.255	89,255	100,000	99,266		16			2.000	2.075	JD	556		09/28/2016.	12/01/2027.
235218 J4 7	DALLAS TEX			1	1FE	100,978	100.424	100,424	100,000	100,014		(103)			4.858	4.745	FA	1,835	4,858	01/26/2005.	02/15/2017.
242811 W7 8	DECATUR ALA			2	1FE	159,650	97.661	151,375	155,000	159,366		(284)			3.000	2.637	AO	1,163	1,795	05/05/2016.	10/01/2031.
245505 RZ 7	DEL VALLE TEX INDPT SCH DIST			2	1FE	177,625	99.214	173,625	175,000	177,222		(264)			3.000	2.810	JD	233	5,250	02/24/2015.	06/15/2028.
248775 Z3 5	DENTON CNTY TEX			2	1FE	206,230	100.718	206,472	205,000	206,083		(125)			3.125	3.046	JJ	2,954	5,872	09/03/2015.	07/15/2029.
253291 JN 9	DICKINSON N D PUB SCH DIST NO 001			2	1FE	203,730	95.762	191,524	200,000	203,423		(307)			3.000	2.748	FA	5,000		02/11/2016.	08/01/2031.
287425 C3 4	ELK RIVER MINN INDPT SCH DIST NO 728			2	1FE	276,240	109.768	263,443	240,000	269,844		(3,863)			4.000	2.101	FA	4,000	9,600	02/02/2015.	02/01/2026.
295119 6C 0	ERIE CNTY OHIO			2	1FE	30,007	102.060	30,618	30,000	30,002		(2)			4.250	4.239	AO	319	1,275	07/01/2009.	10/01/2023.
296804 XP 7	ESSEX CNTY N J			2	1FE	95,900	86.179	86,179	100,000	95,947		47			2.125	2.500	MS	626		10/27/2016.	09/01/2029.
298029 L5 6	EUCLID OHIO			2	1FE	112,283	106.714	106,714	100,000	106,558		(2,180)			4.000	1.685	JD	333	4,000	11/04/2013.	12/01/2020.
305837 JK 3	FAIRVIEW PARK OHIO			2	1FE	51,255	97.584	48,792	50,000	50,914		(140)			3.000	2.664	JD	125	1,500	11/30/2012.	12/01/2028.
30747N DA 9	FARGO N D			2	1FE	125,462	89.556	111,945	125,000	125,447		(16)			2.000	1.954	JJ	1,208		08/22/2016.	07/01/2028.
41421F GN 5	HARRIS CNTY TEX MUN UTIL DIST NO 401				1FE	100,694	93.690	93,690	100,000	100,683		(11)			2.000	1.904	MS	333		10/26/2016.	09/01/2024.
41456P HG 5	HARRIS-MONTGOMERY CNTYS MUN UTIL DIST NO			2	1FE	213,114	98.203	211,136	215,000	213,216		100			3.125	3.200	MS	2,240	5,039	11/20/2015.	09/01/2030.
422504 KT 6	HEBER SPRINGS ARK SCH DIST NO 1			2	1FE	93,597	103.102	92,792	90,000	91,972		(990)			4.000	2.816	JD	300	3,600	10/25/2013.	06/01/2024.
427542 LG 8	HERMISTON ORE			2	1FE	250,000	88.987	222,468	250,000	250,000					3.000	3.000	JD	625	1,458	09/14/2016.	12/01/2032.
434326 BW 3	HODGKINS ILL				1FE	203,548	95.346	190,692	200,000	203,430		(118)			2.800	2.585	JJ	1,960		08/24/2016.	01/01/2026.
454519 BH 1	INDIAN TRAILS PUB LIBR DIST ILL			2	1FE	100,189	91.474	91,474	100,000	100,179		(10)			2.125	2.099	JD	177	655	07/25/2016.	06/01/2026.
468574 HF 8	JACKSON OHIO LOC SCH DIST STARK & SUMMIT			2	1FE	51,417	100.518	50,259	50,000	50,387		(918)			4.250	2.364	JD	177	2,125	03/05/2014.	12/01/2030.
504102 H8 0	LA PORTE TEX INDPT SCH DIST			2	1FE	100,500	101.689	101,689	100,000	100,430		(44)			3.000	2.940	FA	1,133	3,000	03/18/2015.	02/15/2027.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
508354 WA 1	LAKE CNTY ILL FST PRESV DIST			2	1FE	99,810	89.103	89,103	100,000	99,815		5			2.000	2.019	JD	89	733	07/15/2016.	12/15/2027.
511648 LJ 4	LAKELAND CENT SCH DIST N Y SHRUB OAK			2	1FE	100,872	89.348	89,348	100,000	100,841		(31)			2.000	1.885	JD	700		08/30/2016.	12/15/2027.
537292 LH 5	LITTLE MIAMI OHIO LOC SCH DIST			2	1FE	51,088	94.226	47,113	50,000	51,045		(43)			3.560	3.311	JD	148	682	06/30/2016.	12/01/2034.
538650 KB 7	LIVINGSTON CNTY N Y			2	1FE	138,358	100.665	140,931	140,000	138,909		136			2.500	2.617	MN	583	3,500	09/18/2012.	05/01/2024.
602142 BT 7	MILTON UNION OHIO EXMP VLG SCH DIST			2	1FE	101,503	100.704	100,704	100,000	100,553		(274)			3.625	3.324	JD	302	3,625	01/19/2010.	12/01/2021.
609269 FS 9	MONESSEN PA SCH DIST			2	1FE	101,000	99.752	99,752	100,000	100,628		(205)			2.250	2.030	JD	100	2,250	08/25/2014.	12/15/2021.
659443 EH 4	NORTH FORK OHIO LOC SCH DIST				1FE	55,830	108.306	59,568	55,000	55,557		(49)			5.400	5.250	JD	248	2,970	11/17/2010.	06/01/2025.
660631 WP 3	NORTH LITTLE ROCK ARK SCH DIST NO 1			2	1FE	202,000	97.279	194,558	200,000	201,503		(391)			3.000	2.778	FA	2,500	6,000	01/23/2015.	02/01/2029.
671130 MW 9	OAK CREEK-FRANKLIN WIS JT SCH DIST			2	1FE	218,350	98.393	216,465	220,000	218,580		145			2.750	2.823	AO	1,513	9,075	04/07/2015.	04/01/2027.
671579 ZC 7	OAK PARK ILL			2	1FE	196,840	94.036	188,072	200,000	197,044		199			3.000	3.151	MN	1,000	5,150	12/08/2015.	11/01/2028.
672411 P2 5	OAKLAND CNTY MICH			2	1FE	220,375	101.495	218,214	215,000	219,101		(800)			3.000	2.571	AO	1,613	6,450	10/06/2014.	10/01/2026.
673421 BF 9	OAKLAND MACOMB MICH INTERCEPTOR DRAIN DR			2	1FE	190,500	95.208	190,416	200,000	191,502		486			3.000	3.389	AO	1,500	6,000	11/14/2014.	10/01/2030.
686033 DL 2	OREGON OHIO CITY SCH DIST			2	1FE	63,123	102.609	61,565	60,000	62,079		(324)			3.000	2.369	JD	150	1,800	04/02/2013.	12/01/2023.
686033 DN 8	OREGON OHIO CITY SCH DIST			2	1FE	117,818	101.447	116,664	115,000	117,002		(307)			3.000	2.680	JD	288	3,450	05/21/2013.	12/01/2025.
69750R FN 2	PALOMA LAKE MUN UTIL DIST NO 1 TEX			2	2FE	72,713	94.850	66,395	70,000	72,492		(220)			3.250	2.570	MS	758	1,138	06/13/2016.	09/01/2031.
724190 EJ 8	PIQUA OHIO CITY SCH DIST			2	1FE	89,517	98.497	98,497	100,000	91,225		562			3.250	4.193	JD	271	3,250	10/16/2013.	12/01/2028.
741751 Y3 9	PRINCE WILLIAM CNTY VA			2	1FE	200,000	98.678	197,356	200,000	200,000					3.000	3.000	FA	2,500	5,800	08/24/2015.	08/01/2030.
748508 GK 8	QUINCY MASS			2	1FE	163,195	101.778	162,845	160,000	162,619		(313)			3.000	2.754	JD	400	4,800	11/20/2014.	06/01/2026.
76541V QH 3	RICHMOND VA			2	1FE	100,000	97.573	97,573	100,000	100,000					3.125	3.125	MS	1,042	2,283	12/07/2015.	03/01/2032.
778550 KB 8	ROSWELL N MEX INDPT SCH DIST			2	1FE	200,000	99.119	198,238	200,000	200,000					3.000	3.000	FA	2,500	6,000	04/28/2015.	08/01/2028.
797646 J5 6	SAN FRANCISCO CALIF CITY & CNTY			2	1FE	200,000	93.426	186,852	200,000	200,000					3.000	3.000	JD	267	5,217	01/22/2016.	06/15/2033.
806347 MS 6	SCHAUMBURG ILL			2	1FE	147,600	87.403	131,105	150,000	147,680		80			2.250	2.390	JD	1,584		07/06/2016.	12/01/2029.
817207 RX 3	SENECA VY PA SCH DIST			2	1FE	101,199	98.069	98,069	100,000	101,180		(19)			2.000	1.754	JJ	322		11/29/2016.	01/15/2023.
82620Y GK 3	SIENNA PLANTATION TEX MUN UTIL DIST NO 1			2	1FE	200,000	100.436	200,872	200,000	200,000					3.500	3.500	MS	2,333	7,000	05/27/2015.	09/01/2028.
851120 HW 8	SPRINGFIELD OHIO CITY SCH DIST CLARK CNT				1FE	35,669	111.214	38,925	35,000	35,466		(37)			5.900	5.707	JD	172	2,065	12/13/2010.	12/01/2025.
862386 JF 7	STOW OHIO			2	1FE	51,120	100.720	50,360	50,000	50,487		(524)			3.000	1.920	JD	125	1,500	08/05/2014.	12/01/2026.
869410 EC 0	SUTTER CALIF UN HIGH SCH DIST	@		3	1FE	234,641	62.461	215,490	345,000	239,967		5,326				2.938	N/A			05/10/2016.	08/01/2029.
871463 SN 6	SYLVANIA OHIO CITY SCH DIST			2	1FE	214,800	107.274	214,548	200,000	212,858		(1,316)			4.000	3.125	JD	667	8,000	05/04/2015.	12/01/2027.
895139 AT 0	TRENTON N J				1FE	101,750	100.733	100,733	100,000	100,658		(282)			2.767	2.464	AO	692	2,767	12/14/2012.	04/01/2019.
903613 BV 8	UINTAH CNTY UTAH			2	1FE	250,000	93.951	234,878	250,000	250,000					3.000	2.998	JD	333	7,208	02/04/2016.	12/15/2032.
952530 2F 9	WEST DES MOINES IOWA			2	1FE	98,438	97.802	97,802	100,000	98,454		16			2.000	2.227	JD	250		11/29/2016.	06/01/2024.
971365 DX 6	WILLSBORO N Y CENT SCH DIST			2	1FE	107,545	109.829	109,829	100,000	105,367		(1,110)			4.375	3.076	JD	194	4,375	10/23/2013.	06/15/2026.
97966V AS 8	WOODLAND PK N J BRD ED			2	1FE	219,460	107.445	214,890	200,000	214,664		(4,316)			4.000	1.696	AO	1,689	8,000	08/25/2015.	04/15/2027.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					9,819,885	XXX	9,488,145	9,865,000	9,794,663	0	(10,618)	0	0	XXX	XXX	XXX	66,148	211,305	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					9,819,885	XXX	9,488,145	9,865,000	9,794,663	0	(10,618)	0	0	XXX	XXX	XXX	66,148	211,305	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
00344N KV 5	ABILENE TEX			2	1FE	202,300	99.858	199,716	200,000	201,957		(235)			3.000	2.847	FA	2,267	7,633	04/13/2015.	02/15/2027.
010056 FF 1	AKRON OHIO INCOME TAX REV			2	1FE	50,397	97.317	48,658	50,000	50,180		(191)			3.000	2.600	JD	125	1,500	10/07/2014.	12/01/2029.
010056 FG 9	AKRON OHIO INCOME TAX REV			2	1FE	25,609	97.185	24,296	25,000	25,279		(300)			3.125	1.886	JD	65	781	01/16/2015.	12/01/2030.
010056 JE 0	AKRON OHIO INCOME TAX REV			2	1FE	135,000	96.921	130,843	135,000	135,000					3.500	3.500	JD	302		11/28/2016.	12/01/2033.
011839 JR 9	ALASKA ST HSG FIN CORP			2	1FE	227,250	93.009	209,270	225,000	227,159		(91)			2.450	2.336	JD	459	1,899	07/15/2016.	06/01/2028.
02765U BV 5	AMERICAN MUN PWR OHIO INC REV			2	1FE	94,055	107.669	96,902	90,000	91,936		(855)			5.000	3.933	FA	1,700	4,500	01/14/2011.	02/15/2024.
02765U FK 5	AMERICAN MUN PWR OHIO INC REV			2	1FE	101,880	103.368	103,368	100,000	101,365		(235)			4.000	3.705	FA	1,511	4,000	06/26/2012.	02/15/2030.
02765U LC 6	AMERICAN MUN PWR OHIO INC REV			2	1FE	99,490	88.008	88,008	100,000	99,507		17			2.000	2.050	FA	855		07/18/2016.	02/15/2028.
091156 LL 1	BIRMINGHAM JEFFERSON ALA CIVIC CTR AUTH			2	1FE	198,162	97.935	195,870	200,000	198,390		128			3.000	3.090	JJ	3,000	6,000	03/05/2015.	07/01/2027.
091582 YG 5	BISMARCK N D			2	1FE	182,500	75.242	188,105	250,000	190,296		3,857			1.000	3.385	MN	417	2,500	12/04/2014.	05/01/2029.
116475 H4 9	BROWNSVILLE TEX UTIL SYS REV			2	1FE	49,500	103.488	46,570	45,000	46,992		(1,182)			4.000	1.300	MS	600	1,800	10/01/2012.	09/01/2022.
116475 H6 4	BROWNSVILLE TEX UTIL SYS REV			2	1FE	59,400	103.455	56,900	55,000	57,119		(1,251)			4.000	1.642	MS	733	2,200	10/01/2012.	09/01/2024.
12008E JX 5	BUILD NYC RESOURCE CORP N Y REV			1,2	1FE	213,387	98.970	212,785	215,000	213,490		72			3.500	3.559	JJ	3,762	7,065	07/14/2015.	07/01/2032.
13017H AE 6	CALIFORNIA EARTHQUAKE AUTH REV				1FE	202,416	101.178	202,356	200,000	201,188		(655)			2.805	2.457	JJ	2,805	5,610	10/29/2014.	07/01/2019.
13034A KX 7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			2	1FE	225,400	104.019	208,038	200,000	224,106		(1,294)			4.000	2.508	FA	3,333	1,467	06/08/2016.	02/01/2033.
150573 EU 3	CEDAR RAPIDS IOWA			2	1FE	250,757	94.483	231,483	245,000	250,398		(359)			3.000	2.670	JD	612	3,389	05/25/2016.	06/01/2031.
167593 KV 3	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	216,840	103.204	206,408	200,000	215,383		(1,457)			4.000	2.360	JJ	4,000	4,000	06/24/2016.	01/01/2027.
172254 LT 9	CINCINNATI OHIO ECONOMIC DEV REV			2	1FE	102,262	102.018	102,018	100,000	102,068		(187)			4.600	4.316	MN	767	4,383	11/18/2015.	11/01/2035.
18085P HV 9	CLARK CNTY NEV ARPT REV			2	1FE	113,125	101.848	101,848	100,000	102,091		(4,157)			5.000	0.801	JJ	2,500	5,000	01/18/2013.	07/01/2018.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
18571P AN 5	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE			2	1FE	50,978	107.369	53,684	50,000	50,753		(106)			5.000	4.705	JD	208	2,500	12/04/2013.	12/01/2026.
18571P AQ 8	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE			2	1FE	50,675	108.561	54,280	50,000	50,535		(74)			5.250	5.038	JD	219	2,625	11/26/2013.	12/01/2028.
186387 NX 0	CLEVELAND OHIO INCOME TAX REV			2	1FE	85,007	102.913	87,476	85,000	85,005		1			4.125	4.120	AO	876	3,506	07/01/2009.	10/01/2022.
194468 S4 7	COLLEGE STATION TEX			2	1FE	99,996	102.726	102,726	100,000	100,001		3			4.125	4.124	FA	1,558	4,125	08/25/2008.	02/15/2020.
20775B WE 2	CONN ST HSG FIN AUTH HSG MTG FIN PG				1FE	102,234	100.501	100,501	100,000	100,843		(442)			1.900	1.442	MN	243	1,900	10/15/2013.	11/15/2018.
20775B YE 0	CONN ST HSG FIN AUTH HSG MTG FIN PG				1FE	103,012	102.061	102,061	100,000	101,657		(353)			3.000	2.596	MN	383	3,000	12/04/2012.	05/15/2021.
215093 GZ 2	COOK CNTY ILL SCH DIST NO 149 EAST DOLTO				1FE	100,991	90.142	90,142	100,000	100,951		(40)			2.375	2.267	JD	198	996	07/08/2016.	12/01/2026.
223400 AK 8	COVINGTON KY INDPT SCH DIST FIN CORP ENE				1FE	101,752	91.074	91,074	100,000	101,681		(71)			2.000	1.808	FA	1,000		07/12/2016.	08/01/2026.
232263 GV 9	CUYAHOGA CNTY OHIO ECONOMIC DEV REV				1FE	99,400	103.864	103,864	100,000	99,778		74			5.000	5.083	JD	417	5,000	12/13/2010.	12/01/2019.
246430 AH 5	DELAWARE TRANSN AUTH U S 301 PROJ REV			2	1FE	101,500	98.571	98,571	100,000	101,359		(139)			3.375	3.190	JD	281	3,234	12/16/2015.	06/01/2033.
271371 XK 7	EAST CAROLINA UNIV N C UNIV REV			2	1FE	100,000	91.721	91,721	100,000	100,000					3.000	3.000	AO	750	2,033	02/23/2016.	10/01/2033.
277210 GB 0	EASTERN WASHINGTON UNIV WASH REV			2	1FE	95,342	88.208	88,208	100,000	95,393		51			2.125	2.551	AO	714		10/26/2016.	10/01/2029.
300060 NH 9	EVERETT WASH WTR & SWR REV			2	1FE	200,000	97.731	195,462	200,000	200,000					3.000	3.000	JD	500	6,467	10/22/2015.	12/01/2029.
3137EA CA 5	FREDDIE MAC			1		99,726	105.344	105,344	100,000	99,931		33			3.750	3.782	MS	979	3,750	06/30/2009.	03/27/2019.
34074G DH 4	FLORIDA HURRICANE CATASTROPHE FD FIN COR			1	1FE	200,631	102.394	204,788	200,000	200,289		(78)			2.995	2.951	JJ	2,995	5,990	02/04/2014.	07/01/2020.
34160W ZM 9	FLORIDA ST DEPT ENVIRONMENTAL PROTN REV			2	1FE	98,661	88.565	88,565	100,000	98,685		24			2.000	2.129	JJ	511		09/22/2016.	07/01/2028.
349316 LJ 6	FORT WAYNE IND WTRWKS REV			2	1FE	200,200	99.940	199,880	200,000	200,173		(15)			3.250	3.238	JD	542	6,500	11/19/2014.	12/01/2028.
373511 GE 8	GEORGIA ST HIGHER ED FACS AUTH REV			2	1FE	125,000	100.474	125,593	125,000	125,000					3.000	3.000	JD	167	3,750	06/03/2015.	06/15/2026.
373539 C2 9	GEORGIA ST HSG & FIN AUTH REV				1FE	100,000	102.348	102,348	100,000	100,000					2.750	2.749	JD	229	2,750	11/18/2011.	12/01/2018.
373541 4X 6	GEORGIA MUN ELEC AUTH PWR REV				1FE	106,500	103.449	103,449	100,000	104,028		(620)			3.000	2.278	JJ	1,500	3,000	11/08/2012.	01/01/2023.
384784 HF 4	GRAIN VALLEY MO			2	1FE	44,618	88.600	44,300	50,000	44,618					3.625	4.467	MS	176		12/29/2016.	03/01/2036.
392546 DM 6	GREELEY COLO WTR REV			2	1FE	99,994	104.509	104,509	100,000	100,000		3			4.125	4.125	FA	1,719	4,125	04/01/2008.	08/01/2021.
407277 CR 1	HAMILTON CNTY OHIO CONVENTION FACS AUTH			2	1FE	49,923	99.263	49,632	50,000	49,932		5			3.625	3.638	JD	151	1,812	11/25/2014.	12/01/2030.
407287 KJ 9	HAMILTON CNTY OHIO SALES TAX	@			1FE	58,629	87.770	87,770	100,000	80,941		3,407				4.347	N/A			07/01/2009.	12/01/2021.
414008 CF 7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1FE	81,180	88.853	71,082	80,000	81,125		(55)			3.000	2.828	MN	307	1,227	06/14/2016.	11/15/2032.
45201Y J9 9	ILLINOIS HSG DEV AUTH REV				1FE	201,096	98.700	197,400	200,000	201,010		(85)			1.550	1.350	FA	853		10/05/2016.	08/01/2019.
455057 PE 3	INDIANA ST FIN AUTH REV				1FE	223,766	111.336	222,672	200,000	223,303		(463)			5.250	1.800	JJ	5,250		11/30/2016.	07/01/2020.
462590 LB 4	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1FE	202,558	99.146	198,292	200,000	202,458		(100)			2.379	2.037	JD	872		11/01/2016.	10/01/2020.
469466 EM 4	JACKSONVILLE FLA PORT AUTH REV			2	1FE	238,600	111.936	223,872	200,000	236,191		(2,409)			5.000	1.725	MN	1,667	5,000	08/01/2016.	11/01/2024.
469495 DM 4	JACKSONVILLE FLA TRANSN REV			2	1FE	203,000	95.816	191,632	200,000	202,767		(233)			3.250	3.068	AO	1,625	4,893	02/23/2016.	10/01/2032.
478497 ZH 6	JOHNSON CNTY KANS PUB BLDG COMMN LEASE P			2	1FE	96,364	89.417	89,417	100,000	96,410		46			2.000	2.353	MS	356		10/27/2016.	09/01/2028.
485429 7P 3	KANSAS ST DEV FIN AUTH REV			2	1FE	97,750	88.283	88,283	100,000	97,794		44			2.125	2.339	MN	714		09/22/2016.	11/01/2028.
499764 QR 2	KNOXVILLE TENN GAS REV			2	1FE	125,000	98.372	122,965	125,000	125,000					2.000	2.000	MS	833	2,500	12/12/2012.	03/01/2024.
508336 EK 6	LAKE CNTY ILL			2	1FE	200,000	99.484	198,968	200,000	200,000					3.000	3.000	MN	517	6,000	07/06/2015.	11/30/2027.
509433 BA 5	LAKE CNTY OHIO CMNTY COLLEGE DIST GEN RC			2	1FE	50,010	98.896	49,448	50,000	50,007		(2)			3.250	3.245	JD	135	1,625	11/25/2014.	12/01/2029.
543098 CF 2	LONGMONT COLO ENTERPRISE WASTEWATER REV			2	1FE	195,750	96.578	193,156	200,000	196,047		238			3.000	3.178	MN	1,000	6,733	09/22/2015.	11/01/2030.
561850 KN 7	MANATEE CNTY FLA PORT AUTH PORT REV				1FE	107,518	102.426	102,426	100,000	102,317		(1,299)			3.000	1.649	AO	750	3,000	11/15/2012.	10/01/2018.
57429N BK 7	MARYLAND ST TRANSN AUTH PASSENGER FAC CH			2	1FE	89,500	95.268	95,268	100,000	91,551		846			2.500	3.677	JD	208	2,500	06/27/2014.	06/01/2025.
579847 AL 8	MCCREARY CNTY KY SCH DIST FIN CORP ENERG			2	1FE	223,389	92.303	207,682	225,000	223,485		96			2.375	2.449	MN	3,563		05/17/2016.	05/01/2027.
584730 AA 3	MEDINA CNTY OHIO PORT AUTH DEV REV			1,2	1FE	21,986	106.395	21,279	20,000	21,625		(361)			8.000	5.656	JD	133	1,600	06/26/2013.	12/01/2030.
584730 AE 5	MEDINA CNTY OHIO PORT AUTH DEV REV				1FE	80,004	106.224	84,979	80,000	80,006		2			5.125	5.123	JD	342	4,100	01/05/2011.	12/01/2020.
59333N ZC 0	MIAMI-DADE CNTY FLA SPL OBLIG	@		3	1FE	141,520	50.087	125,218	250,000	144,251		2,731				3.340	N/A			07/21/2016.	10/01/2033.
59447P M5 7	MICHIGAN FIN AUTH REV			1	1FE	199,300	100.729	201,458	200,000	199,508		101			2.870	2.926	AO	1,435	5,740	11/03/2014.	10/01/2021.
59455T B2 7	MICHIGAN MUN BD AUTH REV				1FE	227,833	103.523	217,398	210,000	215,352		(3,931)			4.000	2.049	MN	1,400	8,400	09/26/2013.	05/01/2018.
596566 WB 1	MIDDLESEX CNTY N J IMPT AUTH REV				1FE	101,529	100.903	100,903	100,000	100,486		(336)			2.250	1.900	JD	188	2,250	10/15/2013.	06/01/2018.
60416S AL 4	MINNESOTA ST HSG FIN AGY				1FE	142,975	101.229	141,721	140,000	141,445		(1,421)			2.750	1.705	JJ	1,925	3,894	11/30/2015.	01/01/2018.
604366 DK 7	MINOT N D ARPT REV			2	1FE	196,000	96.078	192,156	200,000	196,283		257			3.000	3.191	AO	1,500	5,117	11/09/2015.	10/01/2028.
606033 AN 8	MISSOURI DEV FIN BRD ANNUAL APPROPRIATIO			2	1FE	124,950	99.090	123,863	125,000	124,959		7			3.000	3.004	AO	938	3,750	06/03/2015.	10/01/2027.
626388 PT 3	MUNSTER IND SCH BLDG CORP			2	1FE	100,000	102.294	102,294	100,000	100,000					4.125	4.124	JJ	2,017	4,125	04/23/2008.	01/05/2021.
64465P L5 5	NEW HAMPSHIRE MUN BD BK			2	1FE	90,641	90.997	90,997	100,000	90,659		18			2.000	3.035	FA	928		12/20/2016.	08/15/2027.
646065 NY 4	NEW JERSEY ST EDL FACS AUTH REV			2	1FE	75,000	104.303	78,227	75,000	75,000					4.125	4.123	JJ	1,547	3,094	04/01/2008.	07/01/2021.
64972C YW 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI				1FE	247,500	93.850	234,625	250,000	247,563		64			2.150	2.295	MN	1,090		10/12/2016.	05/01/2024.
659079 BJ 5	NORTH DAVIS UTAH SWR DIST SWR REV			2	1FE	166,440	96.976	184,254	190,000	171,821		1,908			2.125	3.482	MS	1,346	4,037	01/22/2014.	03/01/2025.
661510 AL 1	NORTH PENN PA HEALTH HOSP & ED AUTH SCH			2	1FE	101,651	92.247	92,247	100,000	101,561		(89)			2.250	2.034	MN	288	975	06/29/2016.	11/15/2027.
662907 EZ 3	NORTH TEX MUN WTR DIST TEX WTR TRANSMISS			2	1FE	200,400	98.405	196,810	200,000	200,337		(37)			3.000	2.975	JD	500	6,000	12/16/2014.	06/01/2027.
663903 CT 7	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1FE	75,007	101.365	76,024	75,000	75,002		(2)			4.500	4.492	MN	431	3,375	07/01/2009.	11/15/2022.

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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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
665306 ND 4	NORTHERN KY WTR DIST REV			2	1FE	277,760	99.061	277,371	280,000	278,028		137			3.125	3.196	FA	3,646	8,750	12/18/2014.	02/01/2029.
677525 RE 9	OHIO ST AIR QUALITY DEV AUTH REV			2	2FE	36,382	100.050	35,018	35,000	35,000		(1,335)			4.800	4.514	MS	560	1,680	10/08/2014.	09/01/2036.
677525 UQ 8	OHIO ST AIR QUALITY DEV AUTH REV			2	1FE	115,005	111.657	128,406	115,000	115,009		4			5.250	5.248	JD	503	6,037	12/16/2010.	12/01/2025.
67756C BC 1	OHIO ST HOSP REV			2	1FE	132,443	100.047	130,061	130,000	130,073		(1,919)			3.500	2.002	JJ	2,098	4,550	10/25/2012.	01/15/2027.
67756Q TR 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1FE	125,000	90.392	112,990	125,000	125,000					3.200	3.200	MS	711		10/12/2016.	09/01/2036.
67759T EU 8	OHIO ST TRANSN PROJ REV			2	1FE	49,533	98.029	49,015	50,000	49,597		32			3.125	3.213	MN	200	1,563	11/25/2014.	11/15/2027.
683548 BD 2	OPELIKA ALA UTILS BRD UTIL REV			2	1FE	114,000	107.146	107,146	100,000	107,747		(2,167)			4.500	2.135	JD	375	4,500	12/19/2012.	06/01/2022.
71779Q AD 4	PHILADELPHIA PA AUTH FOR INDL DEV CITY A				1FE	231,800	109.963	219,926	200,000	227,527		(4,273)			5.000	1.376	JD	833	8,278	05/11/2016.	12/01/2020.
717893 B2 6	PHILADELPHIA PA WTR & WASTEWTR REV			2	1FE	89,159	89.376	89,376	100,000	89,159					3.000	3.849	AO	508		12/29/2016.	10/01/2034.
73358W GV 0	PORT AUTH N Y & N J			2	1FE	114,500	111.488	111,488	100,000	110,922		(1,912)			5.000	2.750	AO	1,250	5,000	06/11/2014.	10/01/2025.
73674N BM 2	PORTLAND ORE RIV DIST URBAN RENEWAL & RE			1	1FE	102,500	101.502	101,502	100,000	101,479		(242)			3.780	3.480	JD	168	3,780	07/03/2012.	06/15/2022.
754361 BE 2	RAVENNA OHIO LIBR IMPT REV			2	1FE	100,006	96.884	96,884	100,000	100,006		0			3.000	2.998	JD	250	3,000	05/29/2013.	12/01/2026.
76804A AJ 4	RIVER CITY INC KY PKG AUTH REV				1FE	90,231	103.296	87,802	85,000	88,277		(564)			3.000	2.240	JD	213	2,550	06/03/2013.	06/01/2022.
80014P CH 1	SANDUSKY CNTY OHIO SALES TAX SUPPORTED S			2	1FE	99,489	92.662	92,662	100,000	99,495		6			2.000	2.048	JD	167	611	10/26/2016.	12/01/2028.
82525A AJ 0	SHOREWOOD WIS SEW SYS REV			2	1FE	114,742	91.005	104,656	115,000	114,754		11			2.000	2.025	MN	901		07/21/2016.	05/01/2026.
83309A EX 5	SNOHOMISH CNTY WASH HSG AUTH REV				1FE	72,450	101.129	70,790	70,000	71,475		(254)			3.000	2.574	MN	350	2,100	01/04/2013.	05/01/2022.
83755N DS 8	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY			2	1FE	64,030	104.460	62,676	60,000	62,801		(685)			4.000	2.709	MN	400	2,707	07/25/2014.	11/01/2023.
858620 Z7 5	STEPHEN F AUSTIN ST UNIV TEX UNIV REVS			2	1FE	226,474	104.449	208,898	200,000	225,897		(577)			4.000	2.500	AO	2,044		09/28/2016.	10/15/2031.
860068 BL 8	STEUBENVILLE OHIO HOSP REV				2FE	95,054	100.542	95,515	95,000	95,008		(7)			3.250	3.239	AO	772	3,088	08/18/2010.	10/01/2017.
864881 MD 6	SUGAR LAND TEX WTRWKS & SWR REV			2	1FE	104,100	101.269	101,269	100,000	103,116		(631)			3.000	2.286	FA	1,133	3,000	10/27/2014.	08/15/2026.
87638Q PK 9	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1FE	88,754	89.751	89,751	100,000	88,754					3.000	3.917	MN	408		12/29/2016.	11/15/2033.
889257 AB 7	TOLEDO-LUCAS CNTY OHIO PORT AUTH LEASE R				1FE	101,105	102.436	102,436	100,000	100,618		(105)			5.100	4.957	JD	425	5,100	12/21/2011.	12/01/2021.
889396 NY 9	TOLEDO OHIO WTRWKS REV			2	1FE	68,580	101.375	70,963	70,000	68,680		100			3.125	3.331	MN	280	2,188	03/05/2014.	11/15/2027.
914023 KN 5	UNIVERSITY AKRON OHIO GEN RCPTS			2	1FE	97,507	99.884	99,884	100,000	97,686		114			3.500	3.702	JJ	1,750	4,025	05/28/2015.	01/01/2032.
914119 UT 7	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	105,285	107.381	107,381	100,000	103,889		(647)			4.000	3.212	JD	333	4,000	11/05/2013.	06/01/2026.
914378 EP 5	UNIVERSITY KY GEN RCPTS			2	1FE	103,888	99.552	99,552	100,000	103,339		(405)			3.500	2.984	AO	875	3,500	03/23/2015.	04/01/2031.
914745 AU 8	UNIVERSITY OF ALA AT BIRMINGHAM GEN REV			2	1FE	99,999	96.252	96,252	100,000	100,002		3			3.125	3.125	AO	781	3,125	12/16/2015.	10/01/2032.
91514A DA 0	UNIVERSITY TEX UNIV REVS			2	1FE	208,000	94.953	189,906	200,000	207,487		(513)			2.500	1.655	FA	1,889		08/30/2016.	08/15/2036.
917547 ZC 8	UTAH ST BLDG OWNERSHIP AUTH LEASE REV			2	1FE	305,066	93.221	278,270	300,000	304,763		(303)			3.000	2.785	MN	1,150	5,500	06/01/2016.	05/15/2031.
917567 CE 7	UTAH TRAN AUTH SALES TAX REV			2	1FE	211,504	94.248	188,496	200,000	211,128		(377)			3.000	2.340	JD	267	1,850	08/17/2016.	12/15/2029.
924194 PB 3	VERMONT HSG FIN AGY MULTI FAMILY				1FE	101,886	101.774	101,774	100,000	101,072		(213)			3.050	2.801	FA	1,152	3,050	01/08/2013.	08/15/2021.
92812Q 2M 8	VIRGINIA ST HSG DEV AUTH			2	1FE	110,428	97.891	107,680	110,000	110,363		(63)			3.250	3.179	FA	1,490	3,575	12/01/2015.	08/01/2031.
92812V JQ 0	VIRGINIA ST HSG DEV AUTH			2	1FE	102,641	94.494	94,494	100,000	102,476		(165)			3.000	2.667	MN	500	1,367	05/05/2016.	11/01/2031.
928172 P7 4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1FE	124,998	90.325	112,906	125,000	124,996		(2)			3.000	3.000	FA	896		10/12/2016.	08/01/2035.
95073B DK 0	WENTZVILLE R-IV SCH DIST MO LEASE CTFS P			2	1FE	99,723	89.221	89,221	100,000	99,731		8			2.125	2.152	AO	708		08/25/2016.	04/01/2028.
956695 B3 3	WEST VIRGINIA ST WTR DEV AUTH WTR DEV RE				1FE	126,000	102.887	123,464	120,000	123,022		(821)			3.000	2.248	JJ	1,800	3,600	04/02/2013.	07/01/2020.
97689Q DG 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1FE	198,600	97.818	195,636	200,000	198,606		6			3.150	3.213	MS	2,100		12/08/2016.	09/01/2030.
982354 CM 2	WRIGHT ST UNIV OHIO GEN RCPTS				1FE	100,534	105.009	105,009	100,000	100,164		(57)			5.310	5.234	MN	885	5,310	12/29/2009.	05/01/2019.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						14,561,872	XXX	14,182,932	14,525,000	14,517,926	0	(28,994)	0	0	XXX	XXX	XXX	115,558	328,109	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
010047 CE 6	AKRON OHIO CTFS PARTN			2	1FE	25,007	102.721	25,680	25,000	25,002		(1)			4.000	3.992	JD	83	1,000	07/01/2009.	12/01/2020.
083600 AK 2	BEREA OHIO CITY SCH DIST CTFS PARTN				1FE	50,226	102.809	51,405	50,000	50,051		(26)			3.625	3.564	AO	453	1,813	10/19/2009.	10/01/2018.
117534 AL 1	BRYAN OHIO CITY SCH DIST CTFS PARTN			2	1FE	40,006	100.602	40,241	40,000	40,005		(1)			3.250	3.247	JD	58	1,300	06/04/2014.	12/15/2027.
172253 CN 4	CINCINNATI OHIO CITY SCH DIST CTFS PARTN			2	1FE	104,082	98.143	98,143	100,000	103,686		(396)			3.375	2.854	JD	150	3,375	01/06/2016.	12/15/2028.
172724 AD 8	CIRCLEVILLE OHIO CITY SCH DIST CTFS PART			2	1FE	103,155	105.940	105,940	100,000	102,058		(443)			7.000	6.397	JD	583	7,000	02/03/2011.	12/01/2026.
18925P ED 6	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN			2	1FE	55,433	100.703	55,387	55,000	55,362		(62)			3.500	3.360	MS	642	1,925	07/31/2015.	03/01/2030.
458934 BH 8	INTERMEDIATE SCH DIST 287 MINN CTFS PART			2	1FE	97,789	96.842	96,842	100,000	97,793		4			3.000	3.233	MN	883		12/20/2016.	05/01/2028.
565225 AJ 8	MAPLE HEIGHTS OHIO CITY SCH DIST CTFS PA				2FE	25,176	102.606	25,652	25,000	25,022		(23)			4.750	4.643	MN	198	1,188	07/01/2009.	11/01/2017.
578305 GG 3	MAYFIELD OHIO CITY SCH DIST CTFS PARTN			2	1FE	109,302	97.211	106,932	110,000	109,347		26			3.500	3.545	MS	1,283	3,850	03/30/2015.	09/01/2034.
640546 AZ 0	NEOSHO CNTY KANS CMNTY COLLEGE CTFS PART			2	1FE	200,000	91.583	183,166	200,000	200,000					2.625	2.625	AO	1,108	1,531	06/03/2016.	04/15/2030.
641494 CM 9	NEVADA SYS HIGHER ED CTFS PARTN			2	1FE	196,174	92.513	185,026	200,000	196,335		161			3.000	3.150	JJ	3,000	2,450	01/13/2016.	07/01/2032.
697480 BH 3	PALO VERDE CALIF CMNTY COLLEGE DIST CTFS			2	1FE	45,577	101.011	45,455	45,000	45,225		(32)			4.750	4.612	JJ	1,069	1,069	07/17/2008.	01/01/2021.
770266 AX 2	ROBBINSDALE MINN INDPT SCH DIST NO 281 C			2	1FE	100,000	89.589	89,589	100,000	100,000					2.125	2.125	AO	956		07/06/2016.	04/01/2028.
790409 EB 8	ST JOHNS CNTY FLA SCH BRD CTFS PARTN			2	1FE	99,500	99.885	99,885	100,000	99,583		22			3.250	3.286	JJ	1,625	3,250	01/11/2013.	07/01/2031.
79152Q BM 3	ST LOUIS CNTY MO LIBR DIST CTFS PARTN			2	1FE	99,000	89.727	89,727	100,000	99,017		17			2.250	2.343	AO	575		09/28/2016.	04/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
792075 MA 8	ST LUCIE CNTY FLA SCH BRD CTFS PARTN.			2	1FE	100,000	100.614	100,614	100,000	100,000					3.125	3.125	JJ	1,563	3,125	02/25/2013.	07/01/2026.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						1,450,427	XXX	1,399,683	1,450,000	1,448,487	0	(753)	0	0	XXX	XXX	XXX	14,230	32,875	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						16,012,299	XXX	15,582,614	15,975,000	15,966,413	0	(29,747)	0	0	XXX	XXX	XXX	129,787	360,984	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R BD 3	AT&T INC.			1	2FE	100,097	99.024	99,024	100,000	100,032		(6)			3.000	2.993	FA	1,133	3,000	07/17/2013.	02/15/2022.
00206R BM 3	AT&T INC.			1	2FE	201,075	99.636	199,272	200,000	200,218		(236)			1.400	1.280	JD	233	2,800	05/29/2013.	12/01/2017.
00206R BN 1	AT&T INC.			1,2	2FE	100,556	95.927	95,927	100,000	100,542		(14)			2.625	2.522	JD	219	1,313	10/26/2016.	12/01/2022.
00206R CN 0	AT&T INC.			1,2	2FE	101,777	96.246	96,246	100,000	101,669		(108)			3.400	3.166	MN	434	1,700	05/18/2016.	05/15/2025.
00287Y AL 3	ABBVIE INC.			1	2FE	100,966	98.988	98,988	100,000	100,761		(117)			2.900	2.758	MN	443	2,900	03/24/2015.	11/06/2022.
00846U AJ 0	AGILENT TECHNOLOGIES EUROPE BV.			1,2	2FE	101,846	103.475	103,475	100,000	101,399		(193)			3.875	3.625	JJ	1,787	3,875	07/31/2014.	07/15/2023.
025816 BK 4	AMERICAN EXPRESS CO.			2	1FE	100,882	100.848	100,848	100,000	100,795		(85)			3.625	3.508	JD	262	3,625	12/18/2015.	12/05/2024.
02587D C8 9	American Express Centurion Bank.				1FE	100,000	100.000	100,000	100,000	100,000					2.350	2.350	AO	554	2,356	10/01/2015.	10/07/2020.
026874 DD 6	AMERICAN INTERNATIONAL GROUP INC.			1,2	2FE	101,758	100.349	100,349	100,000	101,661		(97)			3.750	3.517	JJ	1,781	1,875	05/25/2016.	07/10/2025.
031162 BU 3	AMGEN INC.			1,2	2FE	100,948	100.828	100,828	100,000	100,462		(194)			2.200	1.994	MN	238	2,200	05/27/2014.	05/22/2019.
031162 BY 5	AMGEN INC.			1,2	2FE	98,884	97.031	97,031	100,000	99,006		105			3.125	3.262	MN	521	3,125	10/26/2015.	05/01/2025.
035242 AA 4	ANHEUSER-BUSCH INBEV FINANCE INC.		C	1	1FE	290,049	98.021	293,873	300,000	291,793		1,218			2.625	3.125	JJ	3,587	7,875	09/16/2015.	01/17/2023.
037833 AK 6	APPLE INC.			1	1FE	95,602	97.632	97,632	100,000	96,747		463			2.400	2.967	MN	387	2,400	06/12/2014.	05/03/2023.
037833 AS 9	APPLE INC.			1	1FE	91,693	103.004	92,704	90,000	91,309		(153)			3.450	3.226	MN	474	3,105	06/10/2014.	05/06/2024.
046353 AF 5	ASTRAZENECA PLC.		C	1	1FE	100,207	99.999	99,999	100,000	100,099		(34)			1.950	1.912	MS	558	1,950	10/31/2013.	09/18/2019.
05565Q CC 0	BP CAPITAL MARKETS PLC.		C	1	1FE	100,218	99.936	99,936	100,000	100,043		(49)			1.375	1.324	MN	210	1,375	05/29/2013.	11/06/2017.
05565Q CD 8	BP CAPITAL MARKETS PLC.		C	1	1FE	97,008	97.878	97,878	100,000	97,665		330			2.750	3.158	MN	390	2,750	12/16/2014.	05/10/2023.
05574L TX 6	BNP PARIBAS SA.		C		1FE	101,243	100.570	100,570	100,000	100,512		(255)			2.400	2.130	JD	127	2,400	01/22/2014.	12/12/2018.
06048W QR 4	BANK OF AMERICA CORP.			2	2FE	200,000	95.529	191,058	200,000	200,000					3.000	4.013	AO	1,017	6,000	04/28/2015.	04/30/2030.
06048W RZ 5	BANK OF AMERICA CORP.			2	2FE	100,000	95.867	95,867	100,000	100,000					3.000	4.612	MN	300	3,000	11/20/2015.	11/25/2030.
06050W EP 6	BANK OF AMERICA CORPORATION.				2FE	100,000	100.092	100,092	100,000	100,000					4.000	3.999	FA	1,511	4,000	02/14/2011.	02/15/2017.
06051G FN 4	BANK OF AMERICA CORP.				2FE	198,158	98.896	197,792	200,000	198,587		409			2.250	2.474	AO	875	4,500	12/15/2015.	04/21/2020.
060624 7A 5	Bank of Baroda.		C		3FE	100,000	100.302	100,302	100,000	100,000					2.050	2.049	MN	281	2,056	11/06/2013.	11/13/2018.
06366R MS 1	BANK OF MONTREAL.			1,2	1FE	101,169	99.735	99,735	100,000	100,298		(248)			1.450	1.196	AO	330	1,450	04/30/2013.	04/09/2018.
064159 BE 5	BANK OF NOVA SCOTIA.			2	1FE	98,253	99.947	99,947	100,000	99,598		412			1.375	1.799	JD	50	1,375	08/26/2013.	12/18/2017.
06738K DL 2	BARCLAYS BANK PLC.		C	9	1FE	100,000	96.037	96,037	100,000	100,000					2.500	2.500	MJSD.	111	2,500	03/07/2011.	03/15/2021.
06740K HW 0	Barclays Bank Delaware.		C		1	100,007	100.201	100,201	100,000	100,005		(1)			2.350	2.348	FA	863	2,356	08/19/2014.	08/20/2020.
075887 AT 6	BECTON, DICKINSON AND COMPANY.			1	2FE	101,482	103.988	103,988	100,000	100,189		(133)			4.900	4.747	AO	1,034	4,900	10/18/2004.	04/15/2018.
09710L BQ 7	Bofl Federal Bank.			2	1	100,000	100.000	100,000	100,000	100,000					2.000	2.000	MON	16	838	07/25/2016.	07/29/2026.
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC.			1,2	2FE	101,972	96.435	96,435	100,000	101,883		(89)			3.400	3.164	JD	38	1,700	06/22/2016.	06/27/2026.
134429 AV 1	CAMPBELL SOUP CO.			1	2FE	101,602	100.928	100,928	100,000	100,134		(244)			3.050	2.797	JJ	1,406	3,050	07/01/2010.	07/15/2017.
134429 AY 5	CAMPBELL SOUP CO.			1	2FE	90,246	98.355	98,355	100,000	93,314		1,055			2.500	3.841	FA	1,035	2,500	12/18/2013.	08/02/2022.
14040H BG 9	CAPITAL ONE FINANCIAL CORP.			2	2FE	100,429	96.799	96,799	100,000	100,360		(37)			3.200	3.149	FA	1,298	3,200	02/25/2015.	02/05/2025.
14042E 3V 0	CAPITAL ONE NA.			2	2FE	100,863	99.384	99,384	100,000	100,214		(185)			1.500	1.310	MS	412	1,500	04/30/2013.	03/22/2018.
14042E 5U 0	Capital One, National Association.				1FE	104,182	100.860	103,886	103,000	103,885		(244)			2.400	2.150	FA	914	2,479	10/09/2015.	08/19/2020.
14912H RH 5	CATERPILLAR FINANCIAL SERVICES CORP.				1FE	100,000	98.091	98,091	100,000	100,000					3.200	3.200	JJ	1,475	3,200	06/30/2014.	07/15/2024.
166764 AT 7	CHEVRON CORP.			1,2	1FE	99,353	98.421	98,421	100,000	99,437		84			2.411	2.528	MS	790	2,411	02/26/2016.	03/03/2022.
17284A Q6 8	CIT Bank, National Association.				1	100,007	100.252	100,252	100,000	100,006		(2)			2.100	2.097	MN	265	2,106	05/22/2012.	05/16/2019.
17284C G5 7	CIT Bank, National Association.				1	100,543	100.678	100,678	100,000	100,358		(81)			2.700	2.612	MN	244	2,707	08/28/2014.	05/28/2021.
172967 KX 8	CITIGROUP INC.			2	2FE	202,268	101.988	203,976	200,000	202,202		(66)			2.361	2.188	MJSD.	406	1,215	10/26/2016.	09/01/2023.
1730T0 W3 9	CITIGROUP INC.			9	2FE	99,750	94.192	94,192	100,000	99,802		23			1.937	1.965	FMAN.	183	2,033	08/26/2014.	08/27/2024.
1730T3 BE 2	CITIGROUP INC.			2	2FE	100,000	93.899	93,899	100,000	100,000					3.250	3.250	MN	280	1,625	06/02/2016.	05/31/2036.
1730T3 BG 7	CITIGROUP INC.				2FE	100,000	93.148	93,148	100,000	100,000					3.000	3.000	JD	133	1,433	06/20/2016.	06/15/2027.
17401Q AB 7	CITIZENS BANK NA.			2	2FE	202,620	100.336	200,672	200,000	202,185		(435)			2.450	2.052	JD	367	4,900	05/25/2016.	12/04/2019.
191219 AW 4	COCA-COLA ENTERPRISES INC.				1FE	134,840	128.822	128,822	100,000	129,172		(2,481)			7.000	3.450	AO	1,750	7,000	08/26/2014.	10/01/2026.
200340 AQ 0	COMERICA INC.				1FE	202,072	97.800	195,600	200,000	201,926		(138)			3.800	3.680	JJ	3,357	5,700	03/24/2016.	07/22/2026.
20826F AB 2	CONOCOPHILLIPS CO.			1,2	1FE	98,514	99.460	99,460	100,000	99,656		356			1.050	1.414	JD	47	1,050	09/24/2013.	12/15/2017.
20826F AJ 5	CONOCOPHILLIPS CO.			1,2	1FE	94,159	98.906	98,906	100,000	95,252		1,093			2.200	3.712	MN	281	2,200	02/25/2016.	05/15/2020.
22160K AF 2	COSTCO WHOLESALE CORP.			1	1FE	101,619	99.971	102,970	103,000	102,278		236			1.700	1.945	JD	78	1,751	02/20/2014.	12/15/2019.
22533A 3V 7	CREDIT AGRICOLE CORPORATE & INVT BK MEDI.		C	5	1FE	200,000	100.000	200,000	200,000	200,000					2.500	2.488	FMAN.	458	3,736	02/26/2016.	02/28/2021.
22533A 4M 6	CREDIT AGRICOLE CORPORATE & INVT BK MEDI.		C	2	1FE	200,000	82.514	165,028	200,000	200,000					3.000	3.340	MS	2,017		08/26/2016.	08/30/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22548Q 3E 3	CREDIT SUISSE AG (NASSAU BRANCH)		C	5	1FE	200,000	97.601	195,202	200,000	200,000					5.000	5.000	JAO	2,139	5,000	04/11/2016.	04/14/2026.
24422E RT 8	JOHN DEERE CAPITAL CORP				1FE	113,743	99.722	111,689	112,000	113,557		(186)			2.800	2.551	JJ	1,341	1,568	03/09/2016.	01/27/2023.
24424C BT 7	JOHN DEERE CAPITAL CORP				1FE	200,000	99.379	198,758	200,000	200,000					2.750	2.750	AO	1,161	5,286	10/26/2015.	10/15/2022.
254672 XQ 6	Discover Bank				2FE	100,535	100.489	100,489	100,000	100,489		(46)			2.400	2.339	FA	947	1,197	02/22/2016.	02/10/2026.
25468P CN 4	WALT DISNEY CO			1	1FE	128,887	101.798	127,248	125,000	126,988		(402)			2.750	2.385	FA	1,289	3,438	01/13/2012.	08/16/2021.
263534 CK 3	E I DU PONT DE NEMOURS AND CO			1	1FE	101,243	97.898	97,898	100,000	101,121		(122)			2.800	2.601	FA	1,058	1,400	03/30/2016.	02/15/2023.
26441C AR 6	DUKE ENERGY CORP			1,2	2FE	101,056	95.905	95,905	100,000	100,987		(69)			1.800	1.576	MS	695		08/30/2016.	09/01/2021.
26483E AF 7	DUN & BRADSTREET CORP			1	2FE	104,000	100.971	100,971	100,000	100,808		(865)			3.250	2.351	JD	271	3,250	03/04/2014.	12/01/2017.
278642 AE 3	EBAY INC			1,2	2FE	97,006	97.347	97,347	100,000	97,668		382			2.600	3.061	JJ	1,199	2,600	03/30/2015.	07/15/2022.
278642 AK 9	EBAY INC			1,2	2FE	100,431	99.619	99,619	100,000	100,314		(65)			2.875	2.799	FA	1,198	2,875	02/23/2015.	08/01/2021.
278642 AL 7	EBAY INC			1,2	2FE	99,142	97.819	97,819	100,000	99,286		83			3.450	3.558	FA	1,437	3,450	03/17/2015.	08/01/2024.
29379V AF 0	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	212,060	108.203	216,406	200,000	209,313		(2,747)			5.250	3.639	JJ	4,404	10,500	01/05/2016.	01/31/2020.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	98,794	100.676	100,676	100,000	98,935		113			3.750	3.904	FA	1,417	3,750	09/28/2015.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	96,385	99.613	99,613	100,000	96,714		295			3.700	4.136	FA	1,398	3,700	11/16/2015.	02/15/2026.
29667R JP 9	ESSA Bank & Trust			9	1	100,000	100.025	100,025	100,000	100,000					1.200	1.200	JJ	506	1,203	07/26/2013.	07/31/2017.
345397 WF 6	FORD MOTOR CREDIT CO LLC				2FE	209,100	103.029	206,058	200,000	208,972		(128)			4.250	3.380	MS	2,385		11/23/2016.	09/20/2022.
36157P HK 8	Synchrony Bank				2FE	100,000	100.367	100,367	100,000	100,000					2.000	1.999	JJ	981	2,005	06/29/2012.	07/06/2018.
36159S 5B 3	Synchrony Bank				2FE	101,507	101.186	101,186	100,000	100,820		(169)			2.900	2.716	MN	365	2,908	06/28/2012.	11/16/2021.
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP			9	1FE	152,800	96.752	193,504	200,000	167,720		3,464			1.261	3.292	FMAN.	385	1,987	12/14/2011.	05/05/2026.
36966R 7M 2	GENERAL ELECTRIC CAPITAL CORPORATION				1FE	100,000	106.401	106,401	100,000	100,000					4.250	4.250	MS	1,251	4,250	09/07/2010.	09/15/2022.
36966T ER 9	GENERAL ELECTRIC CAPITAL CORPORATION				1FE	100,000	102.610	102,610	100,000	100,000					3.250	3.250	FA	1,228	3,250	02/21/2012.	02/15/2021.
36966T HX 3	GENERAL ELECTRIC CAPITAL CORP			9	1FE	100,000	101.548	101,548	100,000	100,000					1.680	1.703	JAO	355	1,393	04/01/2013.	04/15/2020.
370334 BV 5	GENERAL MILLS INC			1	2FE	100,864	100.243	100,243	100,000	100,498		(170)			2.200	2.016	AO	428	2,200	10/24/2014.	10/21/2019.
38141E H2 8	GOLDMAN SACHS GROUP INC				2FE	100,880	102.820	102,820	100,000	100,439		(109)			3.500	3.374	MON	155	3,500	09/20/2012.	09/15/2020.
38141E M2 2	GOLDMAN SACHS GROUP INC				1FE	100,000	100.188	100,188	100,000	100,000					3.500	3.500	MON	155	3,500	02/28/2012.	02/15/2017.
38141E P4 5	GOLDMAN SACHS GROUP INC				1FE	100,000	106.731	106,731	100,000	100,000					5.000	5.000	MON	222	5,000	04/30/2012.	05/15/2022.
38143A TN 5	Goldman Sachs Bank USA				1FE	100,000	100.580	100,580	100,000	100,000					2.250	2.249	MN	197	2,256	05/22/2012.	05/30/2019.
38147J TX 0	Goldman Sachs Bank USA				1FE	100,000	100.023	100,023	100,000	100,000					1.900	1.900	FA	703	1,905	02/11/2014.	02/19/2019.
38147Q BS 4	GOLDMAN SACHS GROUP INC			9	2FE	99,000	98.627	98,627	100,000	99,309		99			2.493	2.610	MJSD.	83	2,170	10/15/2013.	06/17/2023.
38148T MY 2	GOLDMAN SACHS GROUP INC			2	1FE	100,000	95.986	95,986	100,000	100,000					3.000	3.000	MON	133	1,600	05/31/2016.	06/15/2025.
40414L AG 4	HCP INC			1,2	2FE	99,538	99.037	99,037	100,000	99,633		61			3.150	3.222	FA	1,312	3,150	05/28/2015.	08/01/2022.
40414L AM 1	HCP INC			1,2	2FE	99,124	95.753	95,753	100,000	99,267		79			3.400	3.505	FA	1,417	3,400	02/18/2015.	02/01/2025.
40431G K4 0	Hsbc Bank USA		C	2	1	248,276	101.425	248,491	245,000	247,022		(963)			2.500	2.096	FA	2,433	6,142	02/03/2015.	02/09/2024.
406216 BD 2	HALLIBURTON CO			1,2	2FE	100,553	100.961	100,961	100,000	100,487		(65)			3.500	3.414	FA	1,458	3,500	12/18/2015.	08/01/2023.
428236 BF 9	HP INC			1	2FE	101,640	103.426	103,426	100,000	100,822		(191)			3.750	3.523	JD	312	3,750	06/19/2012.	12/01/2020.
44266R AC 1	HOWARD HUGHES MEDICAL INSTITUTE			1	1FE	100,000	104.272	104,272	100,000	100,000					3.500	3.500	MS	1,167	3,500	01/07/2014.	09/01/2023.
458140 AL 4	INTEL CORP			1	1FE	101,677	100.161	100,161	100,000	100,352		(366)			1.350	0.978	JD	60	1,350	04/24/2013.	12/15/2017.
459200 HG 9	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	199,185	95.941	191,237	200,000	200,032		144			1.875	1.870	FA	1,563	1,875	08/25/2016.	08/01/2022.
46625H JJ 0	JPMORGAN CHASE & CO				2FE	200,123	99.742	199,484	200,000	200,111		(9)			3.375	3.365	MN	1,125	6,750	06/01/2015.	05/01/2023.
46625H RW 2	JPMORGAN CHASE & CO			2	1FE	201,280	101.997	203,994	200,000	201,240		(40)			2.112	2.028	JAO	810		10/18/2016.	10/24/2023.
494550 BL 9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	102,400	102.671	102,671	100,000	101,747		(284)			3.950	3.593	MS	1,317	3,950	08/01/2014.	09/01/2022.
500255 AU 8	KOHLS CORP			1,2	2FE	99,127	100.565	100,565	100,000	99,228		75			4.250	4.359	JJ	1,936	4,250	08/18/2015.	07/17/2025.
534187 BE 8	LINCOLN NATIONAL CORP			1	2FE	199,538	98.936	197,872	200,000	199,574		36			3.350	3.380	MS	2,084	3,350	04/28/2016.	03/09/2025.
5394E8 AB 5	LLOYDS TSB BANK PLC		C	2	1FE	100,000	103.664	103,664	100,000	100,000					5.000	4.997	JJ	2,125	5,000	07/25/2011.	07/28/2026.
540424 AQ 1	LOEWS CORP			1,2	1FE	95,795	96.818	96,818	100,000	96,705		463			2.625	3.201	MN	335	2,625	12/29/2014.	05/15/2023.
565849 AL 0	MARATHON OIL CORP			1,2	2FE	91,475	97.191	97,191	100,000	92,274		728			3.850	4.985	JD	321	3,850	11/25/2015.	06/01/2025.
571748 AX 0	MARSH & MCLENNAN COMPANIES INC			1,2	1FE	100,633	100.551	100,551	100,000	100,512		(55)			3.500	3.426	MS	1,079	3,500	09/11/2014.	03/10/2025.
57772K AB 7	MAXIM INTEGRATED PRODUCTS INC			1,2	2FE	101,590	98.012	98,992	101,000	101,465		(69)			3.375	3.290	MS	1,004	3,409	02/19/2015.	03/15/2023.
58013M EU 4	MCDONALD'S CORP			1,2	2FE	100,963	100.245	100,245	100,000	100,861		(89)			3.375	3.254	MN	328	3,375	10/21/2015.	05/26/2025.
585055 AZ 9	MEDTRONIC INC		C	1,2	1FE	98,881	99.332	99,332	100,000	99,149		126			2.750	2.900	AO	688	2,750	10/17/2014.	04/01/2023.
590188 JF 6	BANK OF AMERICA CORP				2FE	111,000	106.608	106,608	100,000	101,653		(1,003)			6.500	5.366	JJ	2,997	6,500	08/17/2004.	07/15/2018.
59156R BH 0	METLIFE INC			1	1FE	102,061	102.314	102,314	100,000	101,576		(185)			3.600	3.354	AO	810	3,600	04/30/2014.	04/10/2024.
59156R BM 9	METLIFE INC			1	1FE	100,850	98.005	98,005	100,000	100,789		(61)			3.000	2.891	MS	1,000	1,500	04/05/2016.	03/01/2025.
594918 AW 4	MICROSOFT CORP			1,2	1FE	200,000	105.324	210,648	200,000	200,000					3.625	3.624	JD	322	7,250	12/05/2013.	12/15/2023.
61166W AT 8	MONSANTO CO			1	1FE	100,074	99.703	99,703	100,000	100,060		(12)			2.750	2.736	JJ	1,268	2,750	11/09/2015.	07/15/2021.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
61166W AU 5	MONSANTO CO.			1,2	1FE	102,228	99.755	99,755	100,000	102,039		(189)			3.375	3.061	JJ	1,556	1,688	03/16/2016.	07/15/2024.
61745E 5R 8	MORGAN STANLEY DEAN WITTER & CO.			9	1FE	100,000	100.750	100,750	100,000	100,000					3.464	3.460	MON	161	2,804	03/16/2011.	03/15/2021.
61745E G6 2	MORGAN STANLEY DEAN WITTER & CO.			9	1FE	100,000	101.250	101,250	100,000	100,000					3.464	3.462	MON	47	2,804	04/15/2011.	04/25/2023.
61745E M9 9	MORGAN STANLEY DEAN WITTER & CO.			9	1FE	100,000	100.611	100,611	100,000	100,000					3.500	3.500	MJSD	10	3,500	09/09/2011.	09/30/2017.
61746B EC 6	MORGAN STANLEY			2	1FE	202,262	101.111	202,222	200,000	202,245		(17)			2.282	2.108	JAJO	875		12/13/2016.	10/24/2023.
61760Q HB 3	MORGAN STANLEY			5	2FE	100,000	92.972	92,972	100,000	100,000					3.000	2.990	FMAN	275	3,000	08/13/2015.	08/28/2025.
636180 BL 4	NATIONAL FUEL GAS CO.			1,2	2FE	99,728	97.513	97,513	100,000	99,800		28			3.750	3.787	MS	1,250	3,750	05/13/2014.	03/01/2023.
63743F UJ 3	NATIONAL RURAL UTILITIES COOPERATIVE FIN.				1FE	100,000	98.980	98,980	100,000	100,000					3.150	3.150	MON	140	3,150	09/02/2014.	09/15/2024.
63743F VB 9	NATIONAL RURAL UTILITIES COOPERATIVE FIN.				1FE	100,291	99.917	99,917	100,000	100,248		(21)			3.500	3.470	MON	156	3,500	11/25/2014.	11/15/2026.
63743F ZW 9	NATIONAL RURAL UTILITIES COOPERATIVE FIN.				1FE	100,000	92.635	92,635	100,000	100,000					3.000	3.000	MON	133	1,433	06/20/2016.	12/15/2028.
65539A BA 7	NOMURA AMERICA FINANCE LLC		C	2	2FE	100,000	99.538	99,538	100,000	100,000					3.000	2.985	JAJO	517	3,000	01/24/2014.	01/29/2022.
67021C AG 2	NSTAR ELECTRIC CO.			1,2	1FE	92,630	97.740	97,740	100,000	94,918		789			2.375	3.349	AO	501	2,375	12/23/2013.	10/15/2022.
68389X AN 5	ORACLE CORP.			1	1FE	99,225	100.000	100,000	100,000	99,846		194			1.200	1.397	AO	253	1,200	09/24/2013.	10/15/2017.
68389X BA 2	ORACLE CORP.			1	1FE	100,884	101.575	101,575	100,000	100,607		(125)			2.800	2.656	JJ	1,346	2,800	09/24/2014.	07/08/2021.
69349L AA 6	PNC BANK NA.				1FE	102,500	100.129	100,129	100,000	100,010		(269)			5.250	4.969	JJ	2,421	5,250	01/10/2005.	01/15/2017.
713448 BR 8	PEPSICO INC.			1	1FE	103,822	103.207	103,207	100,000	102,259		(554)			3.125	2.503	MN	521	3,125	02/07/2014.	11/01/2020.
713448 BW 7	PEPSICO INC.			1	1FE	101,758	102.447	102,447	100,000	101,132		(225)			3.000	2.739	FA	1,050	3,000	02/20/2014.	08/25/2021.
717081 AQ 6	PFIZER INC.				1FE	99,989	103.704	103,704	100,000	99,999		1			4.650	4.651	MS	1,550	4,650	10/18/2004.	03/01/2018.
718172 AL 3	PHILIP MORRIS INTERNATIONAL INC.				1FE	99,633	100.952	100,952	100,000	99,761		47			2.900	2.953	MN	371	2,900	02/12/2014.	11/15/2021.
718172 AT 6	PHILIP MORRIS INTERNATIONAL INC.				1FE	92,935	98.134	98,134	100,000	95,162		767			2.500	3.451	FA	896	2,500	12/23/2013.	08/22/2022.
718172 BT 5	PHILIP MORRIS INTERNATIONAL INC.			1,2	1FE	100,956	95.836	95,836	100,000	100,882		(74)			2.750	2.638	FA	963	1,375	02/23/2016.	02/25/2026.
740189 AG 0	PRECISION CASTPARTS CORP.			1,2	1FE	91,950	98.490	98,490	100,000	94,526		802			2.500	3.514	JJ	1,153	2,500	08/21/2013.	01/15/2023.
741503 AW 6	PRICELINE GROUP INC.			1,2	2FE	101,334	99.281	99,281	100,000	101,124		(120)			3.650	3.487	MS	1,075	3,650	03/11/2015.	03/15/2025.
741503 AZ 9	PRICELINE GROUP INC.			1,2	2FE	152,309	99.059	148,589	150,000	152,190		(119)			3.600	3.413	JD	450	2,820	05/24/2016.	06/01/2026.
74348Y NZ 0	PROSPECT CAPITAL CORP.			2	2FE	100,000	97.367	97,367	100,000	100,000					4.500	4.498	MN	575	4,500	04/28/2014.	05/15/2019.
760296 FH 1	Republic Bank & Trust Company				1	100,000	100.014	100,014	100,000	100,000					1.800	1.799	AO	350	1,805	10/14/2014.	10/22/2018.
778296 AA 1	ROSS STORES INC.			1,2	1FE	101,412	100.255	100,255	100,000	101,137		(130)			3.375	3.203	MS	994	3,375	10/30/2014.	09/15/2024.
78010U DV 6	ROYAL BANK OF CANADA			2	1FE	100,000	96.371	96,371	100,000	100,000					2.250	2.238	FA	769	2,250	02/21/2014.	02/28/2022.
78010U WD 5	ROYAL BANK OF CANADA			2	1FE	100,000	98.315	98,315	100,000	100,000					2.250	2.250	JJ	994	2,250	07/17/2014.	07/22/2022.
78012K FM 4	ROYAL BANK OF CANADA			2	1FE	200,000	95.913	191,826	200,000	200,000					2.400	2.400	AO	813	4,800	10/27/2015.	10/30/2025.
78012K JA 6	ROYAL BANK OF CANADA				1FE	101,609	99.526	99,526	100,000	101,327		(282)			2.350	1.988	AO	398	2,350	02/22/2016.	10/30/2020.
78486Q AD 3	SVB FINANCIAL GROUP			1	1FE	99,716	95.773	95,773	100,000	99,763		27			3.500	3.534	JJ	1,478	3,500	03/04/2015.	01/29/2025.
790849 AJ 2	ST. JUDE MEDICAL INC.			1,2	1FE	100,252	98.596	98,596	100,000	100,213		(28)			3.250	3.211	AO	686	3,250	08/07/2015.	04/15/2023.
80281L AD 7	SANTANDER UK GROUP HOLDINGS PLC		C		2FE	101,312	99.644	99,644	100,000	101,175		(137)			3.125	2.814	JJ	1,502	1,563	06/28/2016.	01/08/2021.
822582 AM 4	SHELL INTERNATIONAL FINANCE BV.		C	1	1FE	104,861	106.730	106,730	100,000	101,816		(520)			4.375	3.772	MS	1,167	4,375	07/01/2010.	03/25/2020.
822582 AS 1	SHELL INTERNATIONAL FINANCE BV.		C	1	1FE	98,729	97.590	97,590	100,000	98,876		147			2.375	2.591	FA	858	1,188	03/09/2016.	08/21/2022.
822582 BA 9	SHELL INTERNATIONAL FINANCE BV.		C	1	1FE	100,626	100.717	100,717	100,000	100,434		(192)			2.000	1.763	MN	256	2,000	02/22/2016.	11/15/2018.
832696 AB 4	J M SMUCKER CO.			1	2FE	102,975	103.952	103,952	100,000	101,599		(303)			3.500	3.138	AO	739	3,500	03/14/2012.	10/15/2021.
83369E GK 0	SOCIETE GENERALE SA.		C	2	1FE	200,000	95.414	190,828	200,000	200,000					3.000	2.977	MS	1,517	3,000	03/28/2016.	03/31/2023.
842587 CL 9	SOUTHERN CO.			1,2	2FE	201,058	100.012	199,727	200,000	200,884		(183)			2.150	1.972	MS	1,433	3,225	05/24/2016.	09/01/2019.
856284 2T 0	State Bank of India		C		2FE	100,000	101.531	101,531	100,000	100,000					3.250	3.249	AO	677	3,259	10/06/2014.	10/17/2024.
857477 AL 7	STATE STREET CORP.				1FE	98,810	99.768	99,768	100,000	99,121		125			3.100	3.254	MN	396	3,100	05/22/2014.	05/15/2023.
863667 AF 8	STRYKER CORP.			1,2	2FE	200,000	100.592	201,184	200,000	200,000					3.375	3.375	MN	863	6,750	04/29/2014.	05/15/2024.
863667 AH 4	STRYKER CORP.			1,2	2FE	100,952	98.941	98,941	100,000	100,874		(78)			3.375	3.258	MN	563	3,394	01/19/2016.	11/01/2025.
86787G AJ 1	SUNTRUST BANK			2	2FE	203,386	96.468	192,936	200,000	203,238		(148)			3.300	3.098	MN	843	3,282	06/23/2016.	05/15/2026.
88166H AD 9	TEVA PHARMACEUTICAL FINANCE IV LLC		C	1	2FE	99,589	98.136	98,136	100,000	99,757		74			2.250	2.329	MS	644	2,250	08/28/2014.	03/18/2020.
882508 AU 8	TEXAS INSTRUMENTS INC.			1	1FE	98,560	100.354	100,354	100,000	99,296		263			1.650	1.930	FA	678	1,650	02/20/2014.	08/03/2019.
89233P 6P 6	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	98,210	97.162	97,162	100,000	98,485		142			2.250	3.880	MJSD	75	2,250	11/25/2014.	09/19/2027.
89233P 6R 2	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	93,000	95.425	95,425	100,000	94,205		803			3.000	4.056	JAJO	550	3,000	07/22/2014.	10/25/2032.
89233P 6W 1	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	99,600	96.923	96,923	100,000	100,363		(390)			2.250	1.857	MJSD	150	2,250	02/06/2013.	12/07/2027.
89236T BF 1	TOYOTA MOTOR CREDIT CORP.		C	2	1FE	100,000	98.730	98,730	100,000	100,000					2.250	2.249	MS	631	2,250	02/25/2014.	03/20/2024.
89236T CE 3	TOYOTA MOTOR CREDIT CORP.		C	2	1FE	100,000	97.235	97,235	100,000	100,000					3.000	2.999	MS	842	3,000	03/13/2015.	03/20/2030.
904311 AA 5	UNDER ARMOUR INC.			1,2	2FE	204,000	94.443	188,886	200,000	203,910		(90)			3.250	3.006	JD	289	3,286	09/23/2016.	06/15/2026.
92343V CN 2	VERIZON COMMUNICATIONS INC.			1,2	2FE	99,523	100.824	100,824	100,000	99,595		79			3.000	3.091	MN	500	3,000	07/21/2015.	11/01/2021.
92343V CR 3	VERIZON COMMUNICATIONS INC.			1,2	2FE	100,417	99.522	99,522	100,000	100,379		(39)			3.500	3.443	MN	583	3,500	12/18/2015.	11/01/2024.
92857W AZ 3	VODAFONE GROUP PLC		C	1	2FE	185,948	95.290	190,580	200,000	189,767		1,596			2.500	3.491	MS	1,319	5,000	05/26/2015.	09/26/2022.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
92857W BC 3	VODAFONE GROUP PLC		C	1	2FE	97,075	96.876	96,876	100,000	97,858		312			2.950	3.339	FA	1,082	2,950	05/27/2014.	02/19/2023.
949746 SA 0	WELLS FARGO & CO				1FE	101,024	97.308	97,308	100,000	100,967		(57)			2.100	1.878	JJ	910		09/14/2016.	07/26/2021.
94974B GA 2	WELLS FARGO & CO				1FE	99,276	98.327	98,327	100,000	99,421		65			3.300	3.386	MS	1,027	3,300	09/24/2014.	09/09/2024.
94974B GL 8	WELLS FARGO & CO				1FE	214,942	102.857	205,714	200,000	214,362		(580)			4.300	3.481	JJ	3,798	4,300	06/20/2016.	07/22/2027.
94986R R8 6	WELLS FARGO & CO			2	1FE	100,000	90.929	90,929	100,000	100,000					2.000	2.000	JJ	844		07/26/2016.	07/29/2026.
96121B BQ 9	WESTPAC BANKING CORP		C		1FE	100,000	100.280	100,280	100,000	100,000					2.000	2.000	MON	89	2,000	07/02/2012.	07/15/2017.
99000N ZP 9	COMENITY BANK				1	100,000	100.000	100,000	100,000	100,000					2.300	2.300	MON	13	2,306	09/22/2015.	09/30/2020.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						20,043,429	XXX	19,909,062	20,029,000	20,039,523	0	(1,071)	0	0	XXX	XXX	XXX	145,282	499,095	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						20,043,429	XXX	19,909,062	20,029,000	20,039,523	0	(1,071)	0	0	XXX	XXX	XXX	145,282	499,095	XXX	XXX
Hybrid Securities - Issuer Obligations																					
404280 AU 3	HSBC HOLDINGS PLC		C		1FE	201,196	100.643	201,286	200,000	201,131		(65)			4.250	4.171	FA	3,140	4,250	04/18/2016.	08/18/2025.
4299999. Hybrid Securities - Issuer Obligations						201,196	XXX	201,286	200,000	201,131	0	(65)	0	0	XXX	XXX	XXX	3,140	4,250	XXX	XXX
4899999. Total - Hybrid Securities						201,196	XXX	201,286	200,000	201,131	0	(65)	0	0	XXX	XXX	XXX	3,140	4,250	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						45,418,189	XXX	44,546,385	45,394,000	45,341,755	0	(42,136)	0	0	XXX	XXX	XXX	335,201	1,057,614	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						67,896	XXX	69,829	69,526	67,890	0	(75)	0	0	XXX	XXX	XXX	174	2,115	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,450,427	XXX	1,399,683	1,450,000	1,448,487	0	(753)	0	0	XXX	XXX	XXX	14,230	32,875	XXX	XXX
8399999. Grand Total - Bonds						46,936,512	XXX	46,015,897	46,913,526	46,858,132	0	(42,964)	0	0	XXX	XXX	XXX	349,605	1,092,603	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
446150 40 1	HUNTINGTON BANCSHARES INC			50.000	1,000.00	1,414.974	40,853	1,414.974	70,749	40,853	1,063	4,250					0		P3LFE	06/16/2008.
456837 30 1	ING GRP NV		C	2,000.000	25.00	25.580	48,682	25.580	51,160	48,682		3,600					0		P3LFE	03/14/2008.
902973 81 7	U.S. BANCORP			2,000.000	25.00		50,420	25.210	50,420	51,600	750	3,000		(1,180)			(1,180)		P2LFE	04/23/2015.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							139,955	XXX	172,329	141,135	1,813	10,850	0	(1,180)	0	0	(1,180)	0	XXX	XXX
8999999. Total - Preferred Stocks							139,955	XXX	172,329	141,135	1,813	10,850	0	(1,180)	0	0	(1,180)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001055 10 2	AFLAC ORD			900.000	62,640	69.600	62,640	41,106		1,494		8,730		8,730		L	03/13/2012.
00206R 10 2	AT&T ORD			1,300.000	55,289	42.530	55,289	40,792		2,496		10,556		10,556		L	04/23/2015.
00773T 10 1	ADVANSIX ORD			40.000	886	22.140	886	325				561		561		L	08/13/2007.
015351 10 9	ALEXION PHARMACEUTICALS ORD			400.000	48,940	122.350	48,940	51,652				(2,712)		(2,712)		L	11/09/2016.
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			4,000.000	63,720	15.930	63,720	50,100		960		18,720		18,720		L	12/14/2015.
037833 10 0	APPLE ORD			1,750.000	202,685	115.820	202,685	32,350		3,903		18,480		18,480		L	02/11/2008.
053807 10 3	AVNET ORD			1,300.000	61,893	47.610	61,893	51,145		884		6,201		6,201		L	02/04/2014.
055622 10 4	BP ADR EACH REPSTNG SIX ORD		C	1,000.000	37,380	37.380	37,380	32,772		2,380		6,120		6,120		L	08/31/2015.
071813 10 9	BAXTER INTERNATIONAL ORD			750.000	33,255	44.340	33,255	27,731	98	368		4,643		4,643		L	03/17/2014.
075887 10 9	BECTON DICKINSON ORD			1,038.000	171,841	165.550	171,841	45,592		2,813		11,895		11,895		L	03/17/2015.
09062X 10 3	BIOGEN ORD			175.000	49,626	283.580	49,626	51,137				(3,985)		(3,985)		L	08/24/2015.
09253U 10 8	BLACKSTONE GROUP UNT			1,600.000	43,248	27.030	43,248	50,926		2,656		(3,536)		(3,536)		L	11/19/2015.
097023 10 5	BOEING ORD			380.000	59,158	155.680	59,158	49,055		1,657		4,214		4,214		L	08/24/2015.
100557 10 7	BOSTON BEER CL A ORD			300.000	50,955	169.850	50,955	61,672				(9,618)		(9,618)		L	12/14/2015.
128030 20 2	CAL MAINE FOODS ORD			1,200.000	53,010	44.175	53,010	55,018		1,430		(2,598)		(2,598)		L	12/14/2015.
14149Y 10 8	CARDINAL HEALTH ORD			1,000.000	71,970	71.970	71,970	36,752	449	1,672		(17,300)		(17,300)		L	02/12/2009.
156700 10 6	CENTURYLINK ORD			2,000.000	47,560	23.780	47,560	50,248		4,320		(2,688)		(2,688)		L	01/29/2016.
166764 10 0	CHEVRON ORD			500.000	58,850	117.700	58,850	44,714		2,145		13,870		13,870		L	07/31/2015.
17275R 10 2	CISCO SYSTEMS ORD			4,300.000	129,946	30.220	129,946	100,664		4,257		13,180		13,180		L	08/24/2015.
172967 42 4	CITIGROUP ORD			1,000.000	59,430	59.430	59,430	50,942		420		7,680		7,680		L	03/20/2014.
189754 10 4	COACH ORD			1,500.000	52,530	35.020	52,530	45,428	506	1,519		3,435		3,435		L	08/31/2015.
191216 10 0	COCA-COLA ORD			1,200.000	49,752	41.460	49,752	27,804		1,680		(1,800)		(1,800)		L	07/17/2001.
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD			500.000	83,490	166.980	83,490	63,697		3,875		20,075		20,075		L	12/14/2015.
231021 10 6	CUMMINS ORD			400.000	54,668	136.670	54,668	47,426		1,600		19,464		19,464		L	08/24/2015.
25179M 10 3	DEVON ENERGY ORD			1,000.000	45,670	45.670	45,670	18,452		420		13,670		13,670		L	04/29/2003.
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			900.000	64,881	72.090	64,881	47,753		1,044		16,623		16,623		L	08/24/2015.
260543 10 3	DOW CHEMICAL ORD			2,000.000	114,440	57.220	114,440	79,755	920	3,680		11,480		11,480		L	09/24/2015.
278265 10 3	EATON VANCE COM NON VTG ORD			1,600.000	67,008	41.880	67,008	50,476		1,720		15,120		15,120		L	12/14/2015.
291011 10 4	EMERSON ELECTRIC ORD			900.000	50,175	55.750	50,175	40,808		1,715		7,128		7,128		L	02/26/2007.
309627 10 7	FARMERS NATIONAL BANC ORD			7,995.000	113,529	14.200	113,529	26,783		1,279		44,772		44,772		L	06/29/2015.
31337# 10 5	FEDERAL HOME LOAN BANK OF CINCINNATI			786.000	78,600	100.000	78,600	78,600		3,064				0		A	04/04/2016.
316773 10 0	FIFTH THIRD BANCORP ORD			2,700.000	72,819	26.970	72,819	51,565	378	1,404		18,549		18,549		L	10/25/2013.
35671D 85 7	FREEPORT MCMORAN ORD			4,000.000	52,760	13.190	52,760	50,078				25,680		25,680		L	07/27/2015.
369604 10 3	GENERAL ELECTRIC ORD			1,600.000	50,560	31.600	50,560	37,722	384	1,472		720		720		L	10/14/1997.
371559 10 5	GENESEE & WYOMING CL A ORD			1,000.000	69,410	69.410	69,410	50,699				15,720		15,720		L	12/14/2015.
375558 10 3	GILEAD SCIENCES ORD			650.000	46,546	71.610	46,546	51,402		306		(4,855)		(4,855)		L	11/09/2016.
410345 10 2	HANESBRANDS ORD			500.000	10,785	21.570	10,785	3,474		220		(3,930)		(3,930)		L	09/11/2006.
436106 10 8	HOLLYFRONTIER ORD			1,200.000	39,312	32.760	39,312	38,574		1,584		(8,556)		(8,556)		L	01/20/2015.
438516 10 6	HONEYWELL INTERNATIONAL ORD			1,000.000	115,850	115.850	115,850	56,781		665		59,069		59,069		L	08/13/2007.
444717 10 2	HUGOTON ROYALTY UNT			59.000	127	2.150	127	1,653	0	3		32		32		L	05/12/2006.
446150 10 4	HUNTINGTON BANCSHARES ORD			11,312.000	149,545	13.220	149,545	11,703	905	792		137,842		137,842		L	04/07/1987.
458140 10 0	INTEL ORD			2,000.000	72,540	36.270	72,540	68,438		2,080		3,640		3,640		L	09/29/2000.
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD			500.000	54,325	108.650	54,325	56,612				(2,287)		(2,287)		L	11/09/2016.
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			800.000	132,792	165.990	132,792	77,358		4,400		22,696		22,696		L	09/17/2004.
466313 10 3	JABIL CIRCUIT ORD			3,000.000	71,010	23.670	71,010	52,875		960		1,140		1,140		L	02/04/2014.
478160 10 4	JOHNSON & JOHNSON ORD			1,500.000	172,815	115.210	172,815	63,675		4,725		18,735		18,735		L	09/25/2003.
55616P 10 4	MACYS ORD			622.000	22,274	35.810	22,274	21,558	235	917		516		516		L	09/01/2005.
565849 10 6	MARATHON OIL ORD			1,000.000	17,310	17.310	17,310	11,460		200		4,720		4,720		L	11/08/2004.
56585A 10 2	MARATHON PETROLEUM ORD			2,450.000	123,357	50.350	123,357	58,658		3,332		(3,651)		(3,651)		L	10/25/2013.
580135 10 1	MCDONALD'S ORD			400.000	48,688	121.720	48,688	35,405		1,444		1,432		1,432		L	08/14/2012.
58155Q 10 3	MCKESSON ORD			350.000	49,157	140.450	49,157	49,930	98			(772)		(772)		L	11/09/2016.
58502B 10 6	MEDNAX ORD			800.000	53,328	66.660	53,328	55,688				(4,000)		(4,000)		L	12/14/2015.
58933Y 10 5	MERCK & CO ORD			1,000.000	58,870	58.870	58,870	45,584	470	1,840		6,050		6,050		L	02/11/2008.
59156R 10 8	METLIFE ORD			1,290.000	69,518	53.890	69,518	64,833		2,032		7,327		7,327		L	08/24/2015.
594918 10 4	MICROSOFT ORD			900.000	55,926	62.140	55,926	24,468		1,323		5,994		5,994		L	12/24/2012.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
62989* 10 5	NAMIC INSURANCE COMPANY INC			200.000	57,437	287.185	57,437	10,000				(187)		(187)		A	04/07/1987.
704326 10 7	PAYCHEX ORD			2,025.000	123,282	60.880	123,282	22,100		3,564		16,180		16,180		L	12/02/1996.
717081 10 3	PFIZER ORD			2,000.000	64,960	32.480	64,960	62,425		2,400		400		400		L	07/17/2014.
718546 10 4	PHILLIPS 66 ORD			800.000	69,128	86.410	69,128	50,965		1,960		3,688		3,688		L	10/25/2013.
74834L 10 0	QUEST DIAGNOSTICS ORD			500.000	45,950	91.900	45,950	27,525		790		10,380		10,380		L	12/04/2007.
74837R 10 4	QUICKSILVER RESOURCES ORD			2,000.000	8	0.004	8	15,402						0		U	01/13/2009.
751212 10 1	RALPH LAUREN CL A ORD			350.000	31,612	90.320	31,612	39,037	175	700		(7,406)		(7,406)		L	08/31/2015.
771195 10 4	ROCHE HLDG ADR REP 0.125 ORD		C	1,100.000	31,383	28.530	31,383	37,407		921		(6,534)		(6,534)		U	02/24/2015.
844741 10 8	SOUTHWEST AIRLINES ORD			3,000.000	149,520	49.840	149,520	16,117	300	1,050		20,340		20,340		L	07/22/1997.
85771P 10 2	STATOIL ADR REP 1 ORD		C	1,011.127	18,443	18.240	18,443	17,594		721		4,327		4,327		L	03/02/2016.
867224 10 7	SUNCOR ENERGY ORD			1,000.000	32,690	32.690	32,690	19,456		745		6,890		6,890		L	05/27/2005.
876568 50 2	TATA MOTORS ADR REPSG 5 ORD		C	4,800.000	165,072	34.390	165,072	118,551		58		23,616		23,616		L	08/24/2015.
881624 20 9	TEVA PHARMA IND ADR REP 1 ORD		C	1,300.000	47,125	36.250	47,125	52,253		376		(5,128)		(5,128)		L	11/09/2016.
89151E 10 9	TOTAL ADR REP 1 ORD		C	500.000	25,485	50.970	25,485	24,676	324	950		3,010		3,010		L	08/14/2012.
91324P 10 2	UNITEDHEALTH GRP ORD			700.000	112,028	160.040	112,028	35,478		1,663		29,680		29,680		L	10/11/2006.
91913Y 10 0	VALERO ENERGY ORD			1,500.000	102,480	68.320	102,480	51,085		3,600		(3,585)		(3,585)		L	09/30/2013.
94419L 10 1	WAYFAIR CL A ORD			1,000.000	35,050	35.050	35,050	34,904				(12,570)		(12,570)		L	09/24/2015.
94624Q 10 1	WAYNE SAVINGS BANCSHARES ORD			9,556.000	157,674	16.500	157,674	44,981		3,440		31,439		31,439		L	01/24/2003.
95082P 10 5	WESCO INTL ORD			600.000	39,930	66.550	39,930	43,315				13,722		13,722		L	05/27/2015.
958102 10 5	WESTERN DIGITAL ORD			600.000	40,770	67.950	40,770	47,117	300	1,200		4,740		4,740		L	08/24/2015.
962166 10 4	WEYERHAEUSER REIT			1,351.000	40,652	30.090	40,652	33,270		1,675		149		149		L	12/07/2005.
969457 10 0	WILLIAMS ORD			1,500.000	46,710	31.140	46,710	15,816		2,520		8,160		8,160		L	11/21/1996.
98212B 10 3	WPX ENERGY ORD			500.000	7,285	14.570	7,285	8,240				4,415		4,415		L	01/06/2012.
G0084W 10 1	ADIENT ORD		D	83.000	4,864	58.600	4,864	3,867				997		997		L	10/31/2016.
G3157S 10 6	ENSCO CL A ORD		C	2,300.000	22,356	9.720	22,356	39,120		92		(13,041)		(13,041)		L	07/31/2015.
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	500.000	54,515	109.030	54,515	56,671				(2,156)		(2,156)		L	11/09/2016.
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		D	835.000	34,394	41.190	34,394	38,151	209	3,890		(3,758)		(3,758)		L	09/06/2016.
G5960L 10 3	MEDTRONIC ORD		C			71.580			860					0		L	11/06/2001.
G65431 10 1	NOBLE ORD		C	4,000.000	23,680	5.920	23,680	46,343		80		(22,663)		(22,663)		L	04/28/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					5,331,132	XXX	5,331,132	3,503,734	6,611	117,543	0	639,296	0	639,296	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
94605# 10 8	WAYNE INSURANCE AGENCY, INC.			100.000	500	5.000	500	500						0		U	06/20/1972.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					500	XXX	500	500	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																	
18383M 50 6	GUGGENHEIM MULTI ASSET INCOME ETF			4,000.000	80,640	20.160	80,640	77,769		3,630		7,920		7,920		L	08/19/2011.
19248M 10 3	COHEN & STEERS GLOBAL INC BUILDER CF			4,700.000	40,091	8.530	40,091	50,616		4,329		(4,371)		(4,371)		L	02/29/2012.
30300D 35 2	FT 6135 SMID CTL SGT SRS 30 UIT			7,609.000	77,307	10.160	77,307	73,285		253		4,023		4,023		V	09/13/2016.
30302A 30 7	FT 6408 ELECTION SRS 2016 UIT			9,808.000	98,178	10.010	98,178	100,003				(1,825)		(1,825)		V	12/21/2016.
33734H 10 6	FIRST TRUST VALUE DIVIDEND INDEX ETF			3,100.000	86,893	28.030	86,893	43,957		1,770		12,865		12,865		L	08/09/2011.
33738D 10 1	FIRST TRUST NORTH AMERICAN ENERG ETF			3,300.000	83,292	25.240	83,292	76,018		3,013		16,698		16,698		L	10/30/2015.
354723 62 9	FRANKLIN OHIO INSURED TX FR CL C MF			11,172.991	141,785	12.690	141,785	138,409	314	3,808		(3,272)		(3,272)		L	12/01/2016.
38145C 66 1	GOLDMAN SACHS STR INM CL A MF			50,474.805	486,577	9.640	486,577	530,421		10,467		1,156		1,156		L	12/30/2016.
416646 19 8	HARTFORD SHORT DUR CL A MF			20,052.785	197,319	9.840	197,319	201,319	317	3,391		2,406		2,406		L	12/15/2014.
416648 55 8	HARTFORD FLOATING RATE CL A MF			69,891.723	605,961	8.670	605,961	613,714	3,088	16,033		27,546		27,546		L	12/29/2016.
464287 23 4	ISHARES MSCI EMERGING MARKETS ETF			2,200.000	77,022	35.010	77,022	78,009		872		(987)		(987)		L	12/15/2016.
464287 49 9	ISHARES RUSSELL MID CAP ETF			690.000	123,413	178.860	123,413	82,392		1,767		9,077		9,077		L	08/29/2016.
464288 50 5	ISHARES MORNINGSTAR SMALL CAP ETF			600.000	93,732	156.220	93,732	44,128		1,484		16,638		16,638		L	09/22/2011.
464288 86 9	ISHARES MICRO CAP ETF			1,570.000	134,769	85.840	134,769	83,343		1,275		19,035		19,035		L	08/29/2016.
78463X 77 2	SPDR S&P INTERNATIONAL DIVIDEND ETF			1,150.000	41,469	36.060	41,469	41,303		2,179		3,105		3,105		L	08/31/2015.
81369Y 60 5	SELECT STR FINANCIAL SELECT SPDR ETF			5,000.000	116,250	23.250	116,250	99,997		534		16,253		16,253		L	05/27/2016.
81369Y 80 3	TECHNOLOGY SELECT SECTOR SPDR ETF			1,750.000	84,630	48.360	84,630	50,187		1,476		9,678		9,678		L	03/21/2012.
81369Y 86 0	SEL SECTOR:RL EST SPDR			695.000	21,371	30.750	21,371	18,972		383		2,399		2,399		V	05/27/2016.
922042 71 8	VGRD FTSE ALL WRLD EX US SML CAP ETF			650.000	61,120	94.030	61,120	51,492		1,788		754		754		L	09/22/2011.
922042 74 2	VANGUARD TOTAL WORLD STOCK ETF			1,250.000	76,250	61.000	76,250	60,064		1,820		4,225		4,225		L	07/17/2012.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
922042 77 5	VANGUARD FTSE ALL WORLD EX US ETF			1,300.000	57,434	44.180	57,434	51,328		1,700		1,001		1,001		L	05/22/2012.
922042 85 8	VANGUARD FTSE EMERGING MARKETS ETF			2,600.000	93,028	35.780	93,028	76,557		2,340		16,471		16,471		L	01/19/2016.
92204A 10 8	VANGUARD CONSUMER DISCRETIONARY ETF			600.000	77,202	128.670	77,202	50,769		1,232		3,671		3,671		L	04/04/2013.
92204A 20 7	VANGUARD CONSUMER STAPLES ETF			500.000	66,995	133.990	66,995	50,711		1,605		2,460		2,460		L	04/04/2013.
92204A 30 6	VANGUARD ENERGY ETF			750.000	78,510	104.680	78,510	72,152		1,304		6,358		6,358		L	04/28/2016.
92204A 40 5	VANGUARD FINANCIALS ETF			1,350.000	80,123	59.350	80,123	51,193		1,308		14,715		14,715		L	04/04/2013.
92204A 60 3	VANGUARD INDUSTRIALS ETF			650.000	77,519	119.260	77,519	50,924		1,405		11,850		11,850		L	04/04/2013.
92204A 70 2	VANGUARD INFORMATION TECHNOLOGY ETF			700.000	85,050	121.500	85,050	50,310		1,115		9,247		9,247		L	04/04/2013.
92204A 80 1	VANGUARD MATERIALS ETF			600.000	67,464	112.440	67,464	52,142		1,127		10,950		10,950		L	04/04/2013.
922908 55 3	VANGUARD REIT ETF			600.000	49,518	82.530	49,518	36,730		2,386		1,680		1,680		L	07/28/2011.
922908 61 1	VANGUARD SMALL CAP VALUE ETF			775.000	93,775	121.000	93,775	83,478		1,253		10,297		10,297		L	08/29/2016.
922908 75 1	VANGUARD SMALL CAP ETF			825.000	106,392	128.960	106,392	60,854		1,592		15,114		15,114		L	10/26/2011.
92912P 10 8	VOYA EMERGING MKTS HI INC DVD EQY CF			11,500.000	85,675	7.450	85,675	77,505	2,128	7,935		8,170		8,170		L	01/29/2016.
92912T 10 0	VOYA GLOBAL EQUITY DVD PRM OPPORT CF			11,900.000	80,682	6.780	80,682	78,020	726	9,948		2,662		2,662		L	01/29/2016.
92912X 10 1	VOYA INFRASTRUC INDSTRLS MATRALS CF			4,500.000	58,410	12.980	58,410	50,199	1,305	4,928		8,211		8,211		L	01/19/2016.
97717W 10 9	WISDOMTREE TOTAL DIVIDEND ETF			1,000.000	81,250	81.250	81,250	44,342		2,158		9,590		9,590		L	08/19/2011.
97717W 30 7	WISDOMTREE LARGECAP DIVIDEND ETF			1,000.000	79,900	79.900	79,900	43,472		2,110		8,760		8,760		L	08/09/2011.
97717W 31 5	WISDOMTREE EMRG MRKT HG DIV ETF			2,000.000	74,680	37.340	74,680	72,751		2,713		1,929		1,929		L	04/28/2016.
97717W 57 0	WISDOMTREE MIDCAP EARNINGS ETF			950.000	97,537	308.010	97,537	76,655		1,514		20,881		20,881		L	01/29/2016.
97717W 60 4	WISDOMTREE SMALLCAP DIVIDEND ETF			650.000	53,768	82.720	53,768	45,479		1,092		8,289		8,289		L	04/29/2016.
97717W 77 8	WISDOMTREE INTL MIDCAP DIVIDEND ETF			1,700.000	94,129	55.370	94,129	78,592		2,769		(221)		(221)		L	08/19/2011.
97717W 87 7	WISDOMTREE GLOBAL HIGH DIVI ETF			1,500.000	65,190	43.460	65,190	66,852		2,232		6,135		6,135		L	12/22/2014.
9299999. Total - Common Stocks - Mutual Funds					4,432,300	XXX	4,432,300	3,836,413	7,877	116,040	0	321,542	0	321,542	0	XXX	XXX
Common Stocks - Money Market Mutual Funds																	
061871 90 1	BANK DEPOSIT PROGRAM			269,179.480	269,179	1.000	269,179	269,179		6				0		V	12/30/2016.
9399999. Total - Common Stocks - Money Market Mutual Funds					269,179	XXX	269,179	269,179	0	6	0	0	0	0	0	XXX	XXX
9799999. Total - Common Stock					10,033,112	XXX	10,033,112	7,609,827	14,488	233,589	0	960,838	0	960,838	0	XXX	XXX
9899999. Total Common and Preferred Stock					10,173,067	XXX	10,205,441	7,750,962	16,301	244,439	0	959,658	0	959,658	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total $ value (included in Column 8) of all such issues $.....31,891.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
20772J 4P 4	CONNECTICUT ST		10/31/2016	Wells Fargo		99,433	100,000	58
677522 NA 8	OHIO ST		11/09/2016	FIRST EMPIRE		281,325	275,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					380,758	375,000	58
Bonds - U.S. Political Subdivisions of States								
03667P EH 1	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST		03/18/2016	FIRST EMPIRE		164,581	245,000	
041447 C8 4	ARLINGTON HEIGHTS ILL		04/20/2016	First Empre Securities		201,500	200,000	1,250
043519 VW 4	ASCENSION PARISH LA PARISHWIDE SCH DIST		10/18/2016	Wells Fargo		98,697	100,000	244
080680 GR 6	BELOIT WIS SCH DIST		02/23/2016	Morgan Stanley		100,000	100,000	1,208
087365 WA 6	BETHLEHEM PA AREA SCH DIST		08/22/2016	Wells Fargo		100,210	100,000	
101565 F6 1	BOULDER LARIMER & WELD CNTYS COLO ST VRA		02/23/2016	Morgan Stanley		100,000	100,000	
112097 XQ 8	BROKEN ARROW OKLA		11/22/2016	Wells Fargo		101,822	100,000	106
169196 LQ 3	CHILLICOTHE OHIO CITY SCH DIST		12/22/2016	FIRST EMPIRE		289,575	270,000	810
199492 QZ 5	COLUMBUS OHIO		08/10/2016	Morgan Stanley		103,400	100,000	92
199492 RV 3	COLUMBUS OHIO		12/01/2016	Wells Fargo		104,250	100,000	
227615 KU 4	CROSSETT ARK SCH DIST NO 052		09/28/2016	Wells Fargo		99,250	100,000	67
242811 W7 8	DECATUR ALA		05/05/2016	Morgan Stanley		159,650	155,000	
253291 JN 9	DICKINSON N D PUB SCH DIST NO 001		02/11/2016	First Empre Securities		203,730	200,000	
296804 XP 7	ESSEX CNTY N J		10/27/2016	Wells Fargo		95,900	100,000	272
30747N DA 9	FARGO N D		08/22/2016	Wells Fargo		125,463	125,000	333
41421F GN 5	HARRIS CNTY TEX MUN UTIL DIST NO 401		10/26/2016	Wells Fargo		100,694	100,000	89
427542 LG 8	HERMISTON ORE		09/14/2016	FIRST EMPIRE SECURITIES INC		250,000	250,000	
434326 BW 3	HODGKINS ILL		08/24/2016	First Empre Securities		203,548	200,000	62
454519 BH 1	INDIAN TRAILS PUB LIBR DIST ILL		07/25/2016	Wells Fargo		100,189	100,000	
508354 WA 1	LAKE CNTY ILL FST PRESV DIST		07/15/2016	Wells Fargo		99,810	100,000	
511648 LJ 4	LAKELAND CENT SCH DIST N Y SHRUB OAK		08/30/2016	Wells Fargo		100,872	100,000	39
537292 LH 5	LITTLE MIAMI OHIO LOC SCH DIST		06/30/2016	Wells Fargo		102,175	100,000	
69750R FN 2	PALOMA LAKE MUN UTIL DIST NO 1 TEX		06/13/2016	Wells Fargo		72,713	70,000	664
797646 J5 6	SAN FRANCISCO CALIF CITY & CNTY		01/22/2016	First Empre Securities		200,000	200,000	
806347 MS 6	SCHAUMBURG ILL		07/06/2016	FIRST EMPIRE SECURITIES INC		147,600	150,000	
817207 RX 3	SENECA VY PA SCH DIST		11/29/2016	Wells Fargo		101,199	100,000	161
869410 EC 0	SUTTER CALIF UN HIGH SCH DIST		05/10/2016	FIRST EMPIRE		234,641	345,000	
903613 BV 8	UINTAH CNTY UTAH		02/04/2016	First Empre Securities		250,000	250,000	813
952530 2F 9	WEST DES MOINES IOWA		11/29/2016	Wells Fargo		98,438	100,000	89
2499999.	Total - Bonds - U.S. Political Subdivisions of States					4,109,907	4,260,000	6,298
Bonds - U.S. Special Revenue and Special Assessment								
010056 JE 0	AKRON OHIO INCOME TAX REV		11/28/2016	Wells Fargo		135,000	135,000	
011839 JR 9	ALASKA ST HSG FIN CORP		07/15/2016	FIRST EMPIRE SECURITIES INC		227,250	225,000	
02765U LC 6	AMERICAN MUN PWR OHIO INC REV		07/18/2016	Wells Fargo		99,490	100,000	
13034A KX 7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		06/08/2016	First Empre Securities		225,400	200,000	400
150573 EU 3	CEDAR RAPIDS IOWA		05/25/2016	First Empre Securities		250,758	245,000	
167593 KV 3	CHICAGO ILL O HARE INTL ARPT REV		06/24/2016	First Empre Securities		216,840	200,000	3,956
172253 CN 4	CINCINNATI OHIO CITY SCH DIST CTFS PARTN		01/06/2016	Wells Fargo		104,082	100,000	244
215093 GZ 2	COOK CNTY ILL SCH DIST NO 149 EAST DOLTO		07/08/2016	Wells Fargo		100,991	100,000	86
223400 AK 8	COVINGTON KY INDPT SCH DIST FIN CORP ENE		07/12/2016	Wells Fargo		101,752	100,000	100
271371 XK 7	EAST CAROLINA UNIV N C UNIV REV		02/23/2016	Morgan Stanley		100,000	100,000	242
277210 GB 0	EASTERN WASHINGTON UNIV WASH REV		10/26/2016	Wells Fargo		95,342	100,000	360
34160W ZM 9	FLORIDA ST DEPT ENVIRONMENTAL PROTN REV		09/22/2016	Wells Fargo		98,661	100,000	
384784 HF 4	GRAIN VALLEY MO		12/29/2016	WELLS FARGO ADVISORS LLC		44,618	50,000	176
414008 CF 7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		06/14/2016	Wells Fargo		81,180	80,000	240
45201Y J9 9	ILLINOIS HSG DEV AUTH REV		10/05/2016	FIRST EMPIRE SECURITIES INC		201,096	200,000	164
455057 PE 3	INDIANA ST FIN AUTH REV		11/30/2016	FIRST EMPIRE SECURITIES INC		223,766	200,000	4,492
458934 BH 8	INTERMEDIATE SCH DIST 287 MINN CTFS PART		12/20/2016	WELLS FARGO ADVISORS LLC		97,789	100,000	817
462590 LB 4	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		11/01/2016	FIRST EMPIRE SECURITIES INC		202,558	200,000	119
469466 EM 4	JACKSONVILLE FLA PORT AUTH REV		08/01/2016	FIRST EMPIRE SECURITIES INC		238,600	200,000	2,583
469495 DM 4	JACKSONVILLE FLA TRANSN REV		02/23/2016	FIRST EMPIRE SECURITIES INC		203,000	200,000	1,011
478497 ZH 6	JOHNSON CNTY KANS PUB BLDG COMMN LEASE P		10/27/2016	Wells Fargo		96,364	100,000	22
485429 7P 3	KANSAS ST DEV FIN AUTH REV		09/22/2016	Wells Fargo		97,750	100,000	159
579847 AL 8	MCCREARY CNTY KY SCH DIST FIN CORP ENERG		05/17/2016	FIRST EMPIRE		223,389	225,000	460

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
59333N ZC 0	MIAMI-DADE CNTY FLA SPL OBLIG		07/21/2016	FIRST EMPIRE SECURITIES INC		141,520	250,000	
640546 AZ 0	NEOSHO CNTY KANS CMNTY COLLEGE CTFS PART		06/03/2016	First Empre Securities		200,000	200,000	
641494 CM 9	NEVADA SYS HIGHER ED CTFS PARTN		01/13/2016	First Empre Securities		196,174	200,000	
64465P L5 5	NEW HAMPSHIRE MUN BD BK		12/20/2016	WELLS FARGO ADVISORS LLC		90,641	100,000	883
64972C YW 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		10/12/2016	First Empre Securities		247,500	250,000	
661510 AL 1	NORTH PENN PA HEALTH HOSP & ED AUTH SCH		06/29/2016	WELLS FARGO ADVISORS LLC		101,651	100,000	163
67756Q TR 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		10/12/2016	Morgan Stanley		125,000	125,000	
697480 BH 3	PALO VERDE CALIF CMNTY COLLEGE DIST CTFS		04/21/2016	First Empre Securities		45,257	45,000	653
71779Q AD 4	PHILADELPHIA PA AUTH FOR INDL DEV CITY A		05/11/2016	FIRST EMPIRE		231,800	200,000	2,861
717893 B2 6	PHILADELPHIA PA WTR & WASTEWTR REV		12/29/2016	WELLS FARGO ADVISORS LLC		89,159	100,000	508
770266 AX 2	ROBBINSDALE MINN INDPT SCH DIST NO 281 C		07/06/2016	WELLS FARGO ADVISORS LLC		100,000	100,000	
79152Q BM 3	ST LOUIS CNTY MO LIBR DIST CTFS PARTN		09/28/2016	WELLS FARGO ADVISORS LLC		99,000	100,000	25
80014P CH 1	SANDUSKY CNTY OHIO SALES TAX SUPPORTED S		10/26/2016	WELLS FARGO ADVISORS LLC		99,489	100,000	444
82525A AJ 0	SHOREWOOD WIS SEW SYS REV		07/21/2016	WELLS FARGO ADVISORS LLC		114,742	115,000	
858620 Z7 5	STEPHEN F AUSTIN ST UNIV TEX UNIV REVS		09/28/2016	FIRST EMPIRE SECURITIES INC		226,474	200,000	89
87638Q PK 9	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		12/29/2016	WELLS FARGO ADVISORS LLC		88,754	100,000	408
91514A DA 0	UNIVERSITY TEX UNIV REVS		08/30/2016	FIRST EMPIRE SECURITIES INC		208,000	200,000	236
917547 ZC 8	UTAH ST BLDG OWNERSHIP AUTH LEASE REV		06/01/2016	VARIOUS		305,066	300,000	508
917567 CE 7	UTAH TRAN AUTH SALES TAX REV		08/17/2016	FIRST EMPIRE SECURITIES INC		211,504	200,000	
92812V JQ 0	VIRGINIA ST HSG DEV AUTH		05/05/2016	Morgan Stanley		102,641	100,000	
928172 P7 4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		10/12/2016	Morgan Stanley		124,998	125,000	125
95073B DK 0	WENTZVILLE R-IV SCH DIST MO LEASE CTFS P		08/25/2016	WELLS FARGO ADVISORS LLC		99,723	100,000	
97689Q DG 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		12/08/2016	FIRST EMPIRE		198,600	200,000	1,785
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,913,368	6,870,000	24,320
Bonds - Industrial and Miscellaneous								
00206R BN 1	AT&T INC		10/26/2016	WELLS FARGO ADVISORS LLC		100,556	100,000	1,094
00206R CN 0	AT&T INC		05/18/2016	WELLS FARGO ADVISORS LLC		101,777	100,000	76
026874 DD 6	AMERICAN INTERNATIONAL GROUP INC		05/25/2016	WELLS FARGO ADVISORS LLC		101,758	100,000	1,469
09710L BQ 7	Bofi Federal Bank		07/25/2016	FIRST EMPIRE		100,000	100,000	
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC		06/22/2016	WELLS FARGO ADVISORS LLC		101,972	100,000	
166764 AT 7	CHEVRON CORP		02/26/2016	WELLS FARGO ADVISORS LLC		99,353	100,000	1,199
172967 KX 8	CITIGROUP INC		10/26/2016	FIRST EMPIRE		202,268	200,000	827
1730T3 BE 2	CITIGROUP INC		06/02/2016	FIRST EMPIRE		100,000	100,000	63
1730T3 BG 7	CITIGROUP INC		06/20/2016	WELLS FARGO ADVISORS LLC		100,000	100,000	
17401Q AB 7	CITIZENS BANK NA		05/25/2016	FIRST EMPIRE		202,620	200,000	2,409
200340 AQ 0	COMERICA INC		12/01/2016	WELLS FARGO ADVISORS LLC		101,098	100,000	718
20826F AJ 5	CONOCOPHILLIPS CO		02/25/2016	WELLS FARGO ADVISORS LLC		94,159	100,000	648
22533A 3V 7	CREDIT AGRICOLE CORPORATE & INVT BK MEDI	C	02/26/2016	FIRST EMPIRE		200,000	200,000	
22533A 4M 6	CREDIT AGRICOLE CORPORATE & INVT BK MEDI	C	08/26/2016	First Empre Securities		200,000	200,000	
22548Q 3E 3	CREDIT SUISSE AG LONDON BRH MEDIUM TERM	C	04/11/2016	FIRST EMPIRE		200,000	200,000	
24422E RT 8	JOHN DEERE CAPITAL CORP		03/09/2016	WELLS FARGO ADVISORS LLC		113,743	112,000	409
254672 XQ 6	Discover Bank		02/22/2016	WELLS FARGO ADVISORS LLC		100,535	100,000	99
263534 CK 3	E I DU PONT DE NEMOURS AND CO		03/30/2016	WELLS FARGO ADVISORS LLC		101,243	100,000	381
26441C AR 6	DUKE ENERGY CORP		08/30/2016	WELLS FARGO ADVISORS LLC		101,056	100,000	100
29379V AF 0	ENTERPRISE PRODUCTS OPERATING LLC		01/05/2016	First Empre Securities		212,060	200,000	4,608
345397 WF 6	FORD MOTOR CREDIT CO LLC		11/23/2016	First Empre Securities		209,100	200,000	1,629
38148T MY 2	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS		05/31/2016	WELLS FARGO ADVISORS LLC		100,000	100,000	
459200 HG 9	INTERNATIONAL BUSINESS MACHINES CORP		08/25/2016	WELLS FARGO ADVISORS LLC		101,435	100,000	151
46625H RW 2	JPMORGAN CHASE & CO		10/18/2016	First Empre Securities		201,280	200,000	
534187 BE 8	LINCOLN NATIONAL CORP		04/28/2016	WELLS FARGO ADVISORS LLC		199,538	200,000	1,005
59156R BM 9	METLIFE INC		04/05/2016	WELLS FARGO ADVISORS LLC		100,850	100,000	308
61166W AU 5	MONSANTO CO		03/16/2016	WELLS FARGO ADVISORS LLC		102,228	100,000	619
61746B EC 6	MORGAN STANLEY		12/13/2016	FIRST EMPIRE		202,262	200,000	672
63743F ZW 9	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/20/2016	WELLS FARGO ADVISORS LLC		100,000	100,000	
718172 BT 5	PHILIP MORRIS INTERNATIONAL INC		02/23/2016	WELLS FARGO ADVISORS LLC		100,956	100,000	8
741503 AZ 9	PRICELINE GROUP INC		05/24/2016	WELLS FARGO ADVISORS LLC		152,309	150,000	60
78012K JA 6	ROYAL BANK OF CANADA		02/22/2016	WELLS FARGO ADVISORS LLC		101,609	100,000	751
80281L AD 7	SANTANDER UK GROUP HOLDINGS PLC	C	06/28/2016	WELLS FARGO ADVISORS LLC		101,312	100,000	1,502
822582 AS 1	SHELL INTERNATIONAL FINANCE BV	C	03/09/2016	WELLS FARGO ADVISORS LLC		98,729	100,000	152

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
822582 BA 9	SHELL INTERNATIONAL FINANCE BV	C	02/22/2016	WELLS FARGO ADVISORS LLC		100,626	100,000	556
83369E GK 0	SOCIETE GENERALE SA	C	03/28/2016	FIRST EMPIRE		200,000	200,000	
842587 CL 9	SOUTHERN CO		05/24/2016	FIRST EMPIRE		101,204	100,000	514
863667 AH 4	STRYKER CORP		01/19/2016	WELLS FARGO ADVISORS LLC		100,952	100,000	778
86787G AJ 1	SUNTRUST BANK		12/01/2016	WELLS FARGO ADVISORS LLC		203,386	200,000	770
904311 AA 5	UNDER ARMOUR INC		09/23/2016	FIRST EMPIRE SECURITIES INC		204,000	200,000	1,896
949746 SA 0	WELLS FARGO & CO		09/14/2016	WELLS FARGO ADVISORS LLC		101,024	100,000	315
94974B GL 8	WELLS FARGO & CO		06/20/2016	First Empre Securities		214,942	200,000	3,607
94986R R8 6	WELLS FARGO & CO		07/26/2016	FIRST EMPIRE SECURITIES INC		100,000	100,000	
3899999. Total - Bonds - Industrial and Miscellaneous						5,831,939	5,762,000	29,391
Bonds - Hybrid Securities								
404280 AU 3	HSBC HOLDINGS PLC	C	09/01/2016	Adjustment		201,196	200,000	1,488
4899999. Total - Bonds - Hybrid Securities						201,196	200,000	1,488
8399997. Total - Bonds - Part 3						17,437,168	17,467,000	61,554
8399998. Total - Bonds - Summary Item from Part 5						1,047,299	1,055,000	5,759
8399999. Total - Bonds						18,484,467	18,522,000	67,312
Common Stocks - Industrial and Miscellaneous								
00773T 10 1	ADVANSIX ORD		10/01/2016	Unknown	40.000	325	XXX	
015351 10 9	ALEXION PHARMACEUTICALS ORD		11/09/2016	WELLS FARGO ADVISORS LLC	400.000	51,652	XXX	
156700 10 6	CENTURYLINK ORD		01/29/2016	WELLS FARGO ADVISORS LLC	2,000.000	50,248	XXX	
31337# 10 5	Federal Home Loan Bank of Cincinnati		04/04/2016	Direct	40.000	4,000	XXX	
375558 10 3	GILEAD SCIENCES ORD		11/09/2016	WELLS FARGO ADVISORS LLC	650.000	51,402	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/01/2016	Morgan Stanley	1,000.000	56,781	XXX	
446150 10 4	HUNTINGTON BANCSHARES ORD		12/01/2016	WELLS FARGO ADVISORS LLC	11,312.440	11,704	XXX	
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD		11/09/2016	WELLS FARGO ADVISORS LLC	500.000	56,612	XXX	
58155Q 10 3	MCKESSON ORD		11/09/2016	WELLS FARGO ADVISORS LLC	350.000	49,930	XXX	
85771P 10 2	STATOIL ADR REP 1 ORD	C	03/02/2016	WELLS FARGO ADVISORS LLC	0.133	2	XXX	
881624 20 9	TEVA PHARMA IND ADR REP 1 ORD	C	11/09/2016	WELLS FARGO ADVISORS LLC	1,300.000	52,253	XXX	
G0084W 10 1	ADIENT ORD	D	12/01/2016	WELLS FARGO ADVISORS LLC	83.500	3,890	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	11/09/2016	WELLS FARGO ADVISORS LLC	500.000	56,671	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	12/01/2016	WELLS FARGO ADVISORS LLC	835.700	38,183	XXX	
G65431 10 1	NOBLE ORD	C	04/28/2016	WELLS FARGO ADVISORS LLC	4,000.000	46,343	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						529,996	XXX	0
Common Stocks - Mutual Funds								
30300D 35 2	FT 6135 SMID CTL SGT SRS 30 UIT		09/13/2016	WELLS FARGO ADVISORS LLC	7,609.000	73,285	XXX	
30302A 30 7	FT 6408 ELECTION SRS 2016 UIT		12/21/2016	WELLS FARGO ADVISORS LLC	9,808.000	100,003	XXX	
354723 62 9	FRANKLIN OHIO INSURED TX FR CL C MF		12/01/2016	VARIOUS	290.962	3,808	XXX	
38145C 66 1	GOLDMAN SACHS STR INM CL A MF		12/30/2016	Morgan Stanley	1,103.242	10,467	XXX	
416648 55 8	HARTFORD FLOATING RATE CL A MF		12/29/2016	WELLS FARGO ADVISORS LLC	18,881.220	163,700	XXX	
464287 23 4	ISHARES MSCI EMERGING MARKETS ETF		12/15/2016	WELLS FARGO ADVISORS LLC	2,200.000	78,009	XXX	
464287 49 9	ISHARES RUSSELL MID CAP ETF		08/29/2016	WELLS FARGO ADVISORS LLC	240.000	42,256	XXX	
464288 86 9	ISHARES MICRO CAP ETF		08/29/2016	WELLS FARGO ADVISORS LLC	570.000	43,634	XXX	
81369Y 60 5	SELECT STR FINANCIAL SELECT SPDR ETF		09/19/2016	WELLS FARGO ADVISORS LLC	5,000.000	99,997	XXX	
81369Y 86 0	SEL SECTOR:RL EST SPDR		09/19/2016	WELLS FARGO ADVISORS LLC	695.730	18,992	XXX	
922042 85 8	VANGUARD FTSE EMERGING MARKETS ETF		01/19/2016	WELLS FARGO ADVISORS LLC	2,600.000	76,557	XXX	
92204A 30 6	VANGUARD ENERGY ETF		04/28/2016	WELLS FARGO ADVISORS LLC	750.000	72,152	XXX	
922908 61 1	VANGUARD SMALL CAP VALUE ETF		08/29/2016	WELLS FARGO ADVISORS LLC	775.000	83,478	XXX	
92912P 10 8	VOYA EMERGING MKTS HI INC DVD EQY CF		01/29/2016	WELLS FARGO ADVISORS LLC	11,500.000	77,505	XXX	
92912T 10 0	VOYA GLOBAL EQUITY DVD PRM OPPORT CF		01/29/2016	WELLS FARGO ADVISORS LLC	11,900.000	78,020	XXX	
92912X 10 1	VOYA INFRASTRUC INDSTRLS MATRALS CF		01/19/2016	WELLS FARGO ADVISORS LLC	4,500.000	50,199	XXX	
97717W 31 5	WISDOMTREE EMRG MRKT HG DIV ETF		04/28/2016	WELLS FARGO ADVISORS LLC	2,000.000	72,751	XXX	
97717W 57 0	WISDOMTREE MIDCAP EARNINGS ETF		01/29/2016	WELLS FARGO ADVISORS LLC	950.000	76,655	XXX	
97717W 60 4	WISDOMTREE SMALLCAP DIVIDEND ETF		04/29/2016	WELLS FARGO ADVISORS LLC	650.000	45,479	XXX	
9299999. Total - Common Stocks - Mutual Funds						1,266,946	XXX	0
Common Stocks - Money Market Mutual Funds								
000000 00 0	PERSHING		01/01/2016	Reclassification		14,436	XXX	
000000 00 0	Internal Sweep		02/29/2016	VARIOUS	726.010	497,333	XXX	
061871 90 1	BANK DEPOSIT PROGRAM		12/30/2016	Direct	271,097.150	271,097	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9399999.	Total - Common Stocks - Money Market Mutual Funds					782,867	XXX	0
9799997.	Total - Common Stocks - Part 3					2,579,809	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					1,195,640	XXX	
9799999.	Total - Common Stocks					3,775,449	XXX	0
9899999.	Total - Preferred and Common Stocks					3,775,449	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					22,259,916	XXX	67,312

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179N M9 6	RMBS - G2 MA1284		12/01/2016.	VARIOUS		12,435	12,435	12,144	12,156		1		1		12,157		278	278	185	09/20/2043.
0599999.	Total - Bonds - U.S. Government					12,435	12,435	12,144	12,156	0	1	0	1	0	12,157	0	278	278	185	XXX
Bonds - U.S. States, Territories and Possessions																				
20772J N8 1	CONNECTICUT ST		12/01/2016.	WELLS FARGO ADVISORS LLC							(1)		(1)					0		11/15/2029.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					0	0	0	0	0	(1)	0	(1)	0	0	0	0	0	0	XXX
Bonds - U.S. Political Subdivisions of States																				
440673 YG 0	HORRY CNTY S C SCH DIST		09/01/2016.	Morgan Stanley		100,000	100,000	103,949	102,838		(2,838)		(2,838)		100,000			0	5,000	03/01/2025.
537292 LH 5	LITTLE MIAMI OHIO LOC SCH DIST		12/29/2016.	WELLS FARGO ADVISORS LLC		44,317	50,000	51,088			(44)		(44)		51,044		(6,727)	(6,727)	846	12/01/2034.
78916B Y5 7	ST CLOUD MINN		06/08/2016.	First Empre Securities		204,500	200,000	193,200	193,870		272		272		194,142		10,358	10,358	3,900	02/01/2025.
865015 JU 6	SUGARCREEK OHIO LOC SCH DIST		12/01/2016.	WELLS FARGO ADVISORS LLC		75,000	75,000	76,318	76,119		(1,119)		(1,119)		75,000			0	3,188	12/01/2031.
906412 LE 9	UNION CNTY OHIO		06/17/2016.	WELLS FARGO ADVISORS LLC		50,000	50,000	50,005	50,002		(2)		(2)		50,000			0	1,089	12/01/2019.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					473,817	475,000	474,559	422,829	0	(3,730)	0	(3,730)	0	470,186	0	3,630	3,630	14,022	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
186352 JB 7	CLEVELAND OHIO ARPT SYS REV		01/04/2016.	WELLS FARGO ADVISORS LLC		50,000	50,000	51,152	50,000				0		50,000			0	1,000	01/01/2016.
313379 JP 5	FEDERAL HOME LOAN BANKS		05/16/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	99,973	99,975		2		2		99,977		23	23	1,395	06/11/2027.
313379 RN 1	FEDERAL HOME LOAN BANKS		05/25/2016.	Morgan Stanley		100,000	100,000	97,600	97,909		81		81		97,990		2,010	2,010	1,168	12/27/2024.
313380 C4 7	FEDERAL HOME LOAN BANKS		02/22/2016.	Morgan Stanley		100,000	100,000	99,900	99,932		1		1		99,934		66	66	750	08/22/2022.
313381 3F 0	FEDERAL HOME LOAN BANKS		07/29/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	93,468	93,947		294		294		94,241		5,759	5,759	1,538	10/29/2027.
3133EC HT 4	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/16/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	96,860	97,805		65		65		97,870		2,130	2,130	749	03/11/2020.
3136G0 JK 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/07/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	98,919	99,017		16		16		99,033		967	967	750	12/05/2025.
359900 7G 6	FULTON CNTY GA DEV AUTH REV		02/26/2016.	FIRST EMPIRE SECURITIES INC		207,600	200,000	203,400	203,398		(104)		(104)		203,294		4,306	4,306	1,056	03/15/2021.
45470R BB 1	INDIANA FIN AUTH HWY REV		12/01/2016.	FIRST EMPIRE SECURITIES INC		100,000	100,000	108,100	106,712		(6,712)		(6,712)		100,000			0	4,500	12/01/2024.
45506D EH 4	INDIANA ST FIN AUTH REV		07/28/2016.	Morgan Stanley		84,147	85,000	85,000	85,000				0		85,000		(853)	(853)	2,132	10/01/2025.
584730 AE 5	MEDINA CNTY OHIO PORT AUTH DEV REV		12/01/2016.	WELLS FARGO ADVISORS LLC		10,000	10,000	10,001	10,001		0		0		10,001		(1)	(1)	513	12/01/2020.
60416S AL 4	MINNESOTA ST HSG FIN AGY		11/01/2016.	FIRST EMPIRE SECURITIES INC		10,000	10,000	10,213	10,205		(67)		(67)		10,137		(137)	(137)	277	01/01/2018.
64983R 3J 4	NEW YORK ST DORM AUTH REVS		11/21/2016.	FIRST EMPIRE SECURITIES INC		100,000	100,000	107,473	106,282		(6,282)		(6,282)		100,000			0	7,292	07/01/2024.
689870 JZ 7	OUACHITA PARISH LA WEST OUACHITA PARISH		07/05/2016.	FIRST EMPIRE SECURITIES INC		215,440	200,000	201,800	201,759		(75)		(75)		201,684		13,756	13,756	5,742	09/01/2028.
697480 AK 7	PALO VERDE CALIF CMNTY COLLEGE DIST CTFS		04/21/2016.	WELLS FARGO ADVISORS LLC		100,573	100,000	101,282	100,604		(31)		(31)		100,573			0	3,732	01/01/2021.
793578 AJ 4	ST TAMMANY PARISH LA UTILS REV		07/05/2016.	FIRST EMPIRE SECURITIES INC		110,260	100,000	109,400	107,554		(813)		(813)		106,741		3,520	3,520	3,744	08/01/2022.
798059 GX 3	SAN JACINTO TEX RIV AUTH WTR REV		10/03/2016.	FIRST EMPIRE SECURITIES INC		217,747	205,000	207,050	206,896		(141)		(141)		206,755		10,991	10,991	6,184	10/01/2026.
83755N DS 8	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		12/01/2016.	FIRST EMPIRE SECURITIES INC		65,000	65,000	69,366	68,776		(435)		(435)		68,340		(3,340)	(3,340)	1,663	11/01/2023.
88278P VG 6	TEXAS ST UNIV SYS FING REV		10/25/2016.	FIRST EMPIRE SECURITIES INC		209,500	200,000	204,000	203,756		(291)		(291)		203,465		6,035	6,035	7,234	03/15/2026.
914845 MK 5	UNIVERSITY SOUTH ALA UNIV REVS		12/09/2016.	FIRST EMPIRE SECURITIES INC		100,000	100,000	110,350	109,143		(9,143)		(9,143)		100,000			0	5,111	12/01/2025.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,180,266	2,125,000	2,165,305	2,158,670	0	(23,635)	0	(23,635)	0	2,135,035	0	45,232	45,232	56,529	XXX
Bonds - Industrial and Miscellaneous																				
00206R AZ 5	AT&T INC		08/15/2016.	WELLS FARGO ADVISORS LLC		120,165	112,000	113,657	113,250		(125)		(125)		113,125		7,039	7,039	4,376	08/15/2021.
008117 AP 8	AETNA INC		06/08/2016.	WELLS FARGO ADVISORS LLC		99,495	100,000	96,289	96,515		208		208		96,723		2,772	2,772	1,589	11/15/2022.
018490 AQ 5	ALLERGAN INC	C	02/29/2016.	WELLS FARGO ADVISORS LLC		94,545	100,000	89,356	91,078		186		186		91,264		3,281	3,281	1,307	03/15/2023.
023135 AJ 5	AMAZON.COM INC		06/08/2016.	WELLS FARGO ADVISORS LLC		101,871	100,000	96,120	96,357		217		217		96,574		5,297	5,297	1,347	11/29/2022.
05568P 2W 6	BMW Bank of North America	C	03/08/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,571	100,036		(36)		(36)		100,000			0	424	03/08/2016.
05573J 2D 5	BMO Harris Bank National Association		06/27/2016.	FIRST EMPIRE SECURITIES INC		200,000	200,000	200,000	200,000				0		200,000			0	1,103	06/26/2020.
06050W DS 1	BANK OF AMERICA CORPORATION		09/15/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,000	100,000				0		100,000			0	3,750	09/15/2016.
06051G EG 0	BANK OF AMERICA CORP		03/17/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,387	100,018		(18)		(18)		100,000			0	1,812	03/17/2016.
064159 CQ 7	BANK OF NOVA SCOTIA		07/15/2016.	WELLS FARGO ADVISORS LLC		111,000	111,000	112,506	111,322		(322)		(322)		111,000			0	1,526	07/15/2016.
071813 BL 2	BAXTER INTERNATIONAL INC		09/14/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,992	100,844		(74)		(74)		100,771		(771)	(771)	11,934	06/15/2023.
09247X AL 5	BLACKROCK INC		05/17/2016.	WELLS FARGO ADVISORS LLC		106,797	100,000	100,638	100,545		(19)		(19)		100,526		6,271	6,271	2,353	03/18/2024.
136385 AT 8	CANADIAN NATURAL RESOURCES LTD		03/23/2016.	WELLS FARGO ADVISORS LLC		88,620	100,000	101,514	101,406		(33)		(33)		101,373		(12,753)	(12,753)	1,731	04/15/2024.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
136385 AV 3	CANADIAN NATURAL RESOURCES LTD.		01/19/2016.	WELLS FARGO ADVISORS LLC		79,597	100,000	100,658	100,607		(2)		(2)		100,605		(21,008)	(21,008)	1,852	02/01/2025.
17284A 3M 8	CIT Bank, National Association		10/11/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,000	100,000				0		100,000			0	1,755	10/11/2019.
19416Q DY 3	COLGATE-PALMOLIVE COMPANY		06/13/2016.	WELLS FARGO ADVISORS LLC		103,208	100,000	99,055	99,262		55		55		99,317		3,891	3,891	1,436	11/15/2021.
25271C AM 4	DIAMOND OFFSHORE DRILLING INC.		02/11/2016.	WELLS FARGO ADVISORS LLC		143,294	200,000	195,768	196,172		57		57		196,229		(52,935)	(52,935)	2,032	11/01/2023.
254671 KK 5	Discover Bank		02/22/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,000	100,000				0		100,000			0	357	02/22/2016.
278642 AL 7	EBAY INC.		10/25/2016.	WELLS FARGO ADVISORS LLC		102,217	100,000	98,348	98,477		128		128		98,605		3,612	3,612	4,284	08/01/2024.
29250N AH 8	ENBRIDGE INC.		03/23/2016.	WELLS FARGO ADVISORS LLC		89,607	100,000	99,602	99,633		10		10		99,643		(10,036)	(10,036)	1,060	06/10/2024.
29358Q AE 9	ENSCO PLC	C	02/11/2016.	WELLS FARGO ADVISORS LLC		54,310	100,000	100,762	100,715		(3)		(3)		100,712		(46,402)	(46,402)	2,196	03/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC		06/08/2016.	WELLS FARGO ADVISORS LLC		101,975	100,000	97,839	97,877		81		81		97,957		4,018	4,018	3,063	02/15/2026.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORPORATION		06/13/2016.	WELLS FARGO ADVISORS LLC		105,311	100,000	101,477	101,039		(65)		(65)		100,974		4,337	4,337	2,441	09/07/2022.
36966T JG 8	GENERAL ELECTRIC CAPITAL CORP.		08/15/2016.	WELLS FARGO ADVISORS LLC		106,150	100,000	101,419	101,340		(47)		(47)		101,293		4,857	4,857	4,367	07/15/2029.
375558 BF 9	GILEAD SCIENCES INC.		06/08/2016.	WELLS FARGO ADVISORS LLC		105,435	100,000	101,145	101,125		(40)		(40)		101,085		4,350	4,350	2,727	03/01/2026.
38143U SC 6	GOLDMAN SACHS GROUP INC.		02/07/2016.	Morgan Stanley		200,000	200,000	202,998	200,080		(80)		(80)		200,000			0	3,625	02/07/2016.
38147J DZ 2	Goldman Sachs Bank USA		05/02/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,000	100,000				0		100,000			0	376	05/02/2016.
40414L AG 4	HCP INC.		05/17/2016.	WELLS FARGO ADVISORS LLC		97,125	100,000	100,313	100,287		(14)		(14)		100,272		(3,147)	(3,147)	2,529	08/01/2022.
458140 AM 2	INTEL CORP.		06/15/2016.	WELLS FARGO ADVISORS LLC		103,059	100,000	93,574	94,850		303		303		95,153		7,906	7,906	1,357	12/15/2022.
46625H JZ 4	JPMORGAN CHASE & CO.		12/01/2016.	WELLS FARGO ADVISORS LLC		106,347	101,000	102,436	102,408		(85)		(85)		102,323		4,024	4,024	3,622	12/15/2026.
500255 AS 3	KOHL'S CORP.		04/22/2016.	WELLS FARGO ADVISORS LLC		96,430	100,000	99,184	99,274		31		31		99,305		(2,875)	(2,875)	2,401	02/01/2023.
540424 AQ 1	LOEWS CORP.		10/25/2016.	WELLS FARGO ADVISORS LLC		99,870	100,000	95,933	96,377		366		366		96,743		3,127	3,127	2,501	05/15/2023.
58013M EU 4	MCDONALD'S CORP.		06/08/2016.	WELLS FARGO ADVISORS LLC		129,614	125,000	124,585	124,607		18		18		124,626		4,988	4,988	2,309	05/26/2025.
58013M EY 6	MCDONALD'S CORP.		06/08/2016.	WELLS FARGO ADVISORS LLC		105,807	100,000	101,668	101,668		(59)		(59)		101,609		4,198	4,198	1,891	01/30/2026.
619165 FA 6	Morton Community Bank		05/04/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,008	100,008		(8)		(8)		100,000			0	1,374	05/04/2016.
63743F PY 6	NATIONAL RURAL UTILITIES COOP FINANCE CO		06/15/2016.	WELLS FARGO ADVISORS LLC		50,000	50,000	50,864	50,752		(752)		(752)		50,000			0	1,000	04/15/2031.
64110D AE 4	NETAPP INC.		12/20/2016.	WELLS FARGO ADVISORS LLC		99,746	100,000	100,182	100,167		(27)		(27)		100,140		(394)	(394)	3,450	06/15/2021.
681919 BA 3	OMNICOM GROUP INC.		08/15/2016.	WELLS FARGO ADVISORS LLC		105,138	100,000	101,602	101,442		(89)		(89)		101,353		3,785	3,785	2,910	11/01/2024.
70212F AA 1	PARTNERRE FINANCE A LLC	C	11/01/2016.	FIRST EMPIRE SECURITIES INC.		100,000	100,000	122,760	110,826		(3,673)		(3,673)		107,153		(7,153)	(7,153)	15,087	06/01/2018.
73755L AL 1	POTASH CORPORATION OF SASKATCHEWAN INC		11/10/2016.	WELLS FARGO ADVISORS LLC		203,841	200,000	200,683	200,579		(53)		(53)		200,526		3,315	3,315	6,968	03/15/2024.
74254P AC 6	PRINCIPAL LIFE INCOME FUNDING TRUSTS		04/15/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,000	100,000				0		100,000			0	2,250	04/15/2016.
747525 AF 0	QUALCOMM INC.		10/06/2016.	VARIOUS		315,178	300,000	304,237	304,017		(274)		(274)		303,743		11,435	11,435	8,740	05/20/2025.
755111 BX 8	RAYTHEON CO.		10/25/2016.	WELLS FARGO ADVISORS LLC		101,970	100,000	93,247	94,590		579		579		95,169		6,801	6,801	2,174	12/15/2022.
76720A AM 8	RIO TINTO FINANCE (USA) PLC	C	04/27/2016.	WELLS FARGO ADVISORS LLC		100,511	100,000	100,311	100,285		(32)		(32)		100,253		258	258	863	12/14/2018.
78011R AU 7	ROYAL BANK OF SCOTLAND GROUP PLC	C	02/19/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,000	100,000				0		100,000			0	708	02/15/2016.
857477 AL 7	STATE STREET CORP.		10/25/2016.	WELLS FARGO ADVISORS LLC		102,317	100,000	96,601	97,181		282		282		97,463		4,854	4,854	2,954	05/15/2023.
87165H BE 9	Synchrony Bank		08/15/2016.	WELLS FARGO ADVISORS LLC		105,750	100,000	100,000	100,000				0		100,000		5,750	5,750	2,188	06/20/2024.
88165F AF 9	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	08/15/2016.	WELLS FARGO ADVISORS LLC		105,287	100,000	100,260	100,198		(16)		(16)		100,182		5,105	5,105	2,819	11/10/2021.
88165F AG 7	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	02/11/2016.	WELLS FARGO ADVISORS LLC		96,403	100,000	93,055	94,412		91		91		94,503		1,900	1,900	483	12/18/2022.
92343V CN 2	VERIZON COMMUNICATIONS INC.		10/25/2016.	WELLS FARGO ADVISORS LLC		102,465	100,000	99,245	99,252		100		100		99,352		3,113	3,113	2,975	11/01/2021.
92343V CR 3	VERIZON COMMUNICATIONS INC.		08/15/2016.	WELLS FARGO ADVISORS LLC		106,274	100,000	100,861	100,773		(46)		(46)		100,727		5,547	5,547	2,790	11/01/2024.
931142 DC 4	WAL-MART STORES INC.		04/15/2016.	Morgan Stanley		75,000	75,000	76,317	75,081		(81)		(81)		75,000			0	1,050	04/15/2016.
949746 JE 2	WELLS FARGO & COMPANY		09/15/2016.	Morgan Stanley		100,000	100,000	103,443	100,264		(264)		(264)		100,000			0	5,125	09/15/2016.
99000N LC 3	COMENITY BANK		04/04/2016.	WELLS FARGO ADVISORS LLC		100,000	100,000	100,000	100,000				0		100,000			0	286	04/04/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous					5,821,728	5,874,000	5,872,468	5,856,994	0	(3,623)	0	(3,623)	0	5,853,371	0	(31,642)	(31,642)	147,627	XXX
8399997.	Total - Bonds - Part 4					8,488,247	8,486,435	8,524,476	8,450,649	0	(30,989)	0	(30,989)	0	8,470,749	0	17,498	17,498	218,362	XXX
8399998.	Total - Bonds - Summary Item from Part 5					993,637	1,055,000	1,047,299			1,196		1,196		1,048,495		(54,858)	(54,858)	18,534	XXX
8399999.	Total - Bonds					9,481,884	9,541,435	9,571,775	8,450,649	0	(29,792)	0	(29,792)	0	9,519,244	0	(37,360)	(37,360)	236,896	XXX
Common Stocks - Industrial and Miscellaneous																				
001055 10 2	AFLAC ORD		12/01/2016.	WELLS FARGO ADVISORS LLC	1,100.000	76,083	XXX	64,033	65,890	(1,857)			(1,857)		64,033		12,050	12,050	902	XXX
00206R 10 2	AT&T ORD		03/30/2016.	WELLS FARGO ADVISORS LLC	600.000	23,378	XXX	15,653	20,646	(4,993)			(4,993)		15,653		7,725	7,725	288	XXX
02209S 10 3	ALTRIA GROUP ORD		11/09/2016.	WELLS FARGO ADVISORS LLC	600.000	38,277	XXX	17,596	34,926	(17,330)			(17,330)		17,596		20,681	20,681	1,383	XXX
07177M 10 3	BAXALTA ORD		04/01/2016.	WELLS FARGO ADVISORS LLC	750.000	30,277	XXX	22,506	29,273	(6,766)			(6,766)		22,506		7,771	7,771	105	XXX

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20825C 10 4	CONOCOPHILLIPS ORD		03/28/2016.	WELLS FARGO ADVISORS LLC	1,000.000	39,306	XXX	47,058	46,690	368			368		47,058		(7,753)	(7,753)	250	XXX
278715 20 6	EBIX ORD		11/09/2016.	WELLS FARGO ADVISORS LLC	1,800.000	95,803	XXX	18,012	59,022	(41,010)			(41,010)		18,012		77,791	77,791	323	XXX
337915 10 2	The Huntington National Bank		12/01/2016.	WELLS FARGO ADVISORS LLC	10.000	44,589	XXX	11,704	122,661	(110,958)			(110,958)		11,704		32,885	32,885	2,236	XXX
345370 86 0	FORD MOTOR ORD		03/28/2016.	WELLS FARGO ADVISORS LLC	3,300.000	43,054	XXX	46,497	50,559	4,062			4,062		50,559		(7,505)	(7,505)	1,320	XXX
369604 10 3	GENERAL ELECTRIC ORD		05/27/2016.	WELLS FARGO ADVISORS LLC	1,400.000	41,984	XXX	33,007	43,610	(10,603)			(10,603)		33,007		8,977	8,977	644	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		10/01/2016.	Morgan Stanley	1,000.000	57,106	XXX	57,106	103,570	(46,464)			(46,464)		57,106			0	1,785	XXX
446150 10 4	HUNTINGTON BANCSHARES ORD		12/01/2016.	WELLS FARGO ADVISORS LLC	0.440	4	XXX	0					0		0		4	4		XXX
478366 10 7	JOHNSON CONTROLS, INC		12/01/2016.	WELLS FARGO ADVISORS LLC	1,000.000	43,913	XXX	34,058	39,490	(5,432)			(5,432)		34,058		9,855	9,855	1,160	XXX
580135 10 1	MCDONALD'S ORD		03/30/2016.	WELLS FARGO ADVISORS LLC	100.000	12,462	XXX	8,851	11,814	(2,963)			(2,963)		8,851		3,611	3,611	89	XXX
59001K 10 0	MERITOR ORD		12/21/2016.	Morgan Stanley	750.000	9,522	XXX	17,335	6,263	11,073			11,073		17,335		(7,813)	(7,813)		XXX
713448 10 8	PEPSICO ORD		11/09/2016.	WELLS FARGO ADVISORS LLC	500.000	53,377	XXX	29,651	49,960	(20,309)			(20,309)		29,651		23,725	23,725	1,455	XXX
724479 10 0	PITNEY BOWES ORD		12/21/2016.	Morgan Stanley	1,000.000	15,606	XXX	43,882	20,650	23,232			23,232		43,882		(28,276)	(28,276)	750	XXX
882508 10 4	TEXAS INSTRUMENTS ORD		11/21/2016.	WELLS FARGO ADVISORS LLC	1,000.000	67,806	XXX	27,814	54,810	(26,996)			(26,996)		27,814		39,992	39,992	1,451	XXX
97382A 20 0	WINDSTREAM HOLDINGS ORD		01/15/2016.	VARIOUS			XXX						0					0	50	XXX
G0084W 10 1	ADIENT ORD	D	12/01/2016.	WELLS FARGO ADVISORS LLC	0.500	22	XXX	23					0		23		(1)	(1)		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	D	12/01/2016.	WELLS FARGO ADVISORS LLC	0.700	33	XXX	32					0		32		1	1		XXX
G5960L 10 3	MEDTRONIC ORD	C	12/21/2016.	Morgan Stanley	2,000.000	141,976	XXX	51,465	153,840	(102,376)			(102,376)		51,465		90,511	90,511	3,240	XXX
G65431 10 1	NOBLE ORD	C	03/28/2016.	WELLS FARGO ADVISORS LLC	2,000.000	20,929	XXX	32,313	21,100	11,213			11,213		32,313		(11,384)	(11,384)	300	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					855,507	XXX	582,659	930,711	(348,108)	0	0	(348,108)	0	582,659	0	272,848	272,848	17,731	XXX
Common Stocks - Mutual Funds																				
30284W 29 3	FT 5044 SMID CAP STRENGTH SRS 22 UIT		09/15/2016.	VARIOUS	7,397.000	75,921	XXX	71,357	70,272	1,086			1,086		71,357		4,564	4,564	449	XXX
33734H 10 6	FIRST TRUST VALUE DIVIDEND INDEX ETF		03/31/2016.	WELLS FARGO ADVISORS LLC	2,200.000	56,576	XXX	31,195	52,536	(21,341)			(21,341)		31,195		25,381	25,381	279	XXX
416646 15 6	HARTFD:INFLATION +;A		12/29/2016.	WELLS FARGO ADVISORS LLC	15,049.411	161,781	XXX	166,324	157,718	8,606			8,606		166,324		(4,543)	(4,543)	1,917	XXX
81369Y 80 3	TECHNOLOGY SELECT SECTOR SPDR ETF		09/01/2016.	WELLS FARGO ADVISORS LLC	650.000	28,858	XXX	17,108	27,840	(10,731)			(10,731)		17,108		11,750	11,750	143	XXX
81369Y 86 0	SEL SECTOR:RL EST SPDR		09/22/2016.	WELLS FARGO ADVISORS LLC	0.730	24	XXX	20					0		20		4	4		XXX
921908 84 4	VANGUARD DIVIDEND APPRECIATION ETF		08/29/2016.	WELLS FARGO ADVISORS LLC	1,000.000	85,350	XXX	49,200	77,760	(28,560)			(28,560)		49,200		36,150	36,150	856	XXX
921946 40 6	VANGUARD HIGH DIVIDEND YIELD ETF		11/09/2016.	WELLS FARGO ADVISORS LLC	1,075.000	78,120	XXX	42,867	71,756	(28,889)			(28,889)		42,867		35,253	35,253	1,654	XXX
92204A 30 6	VANGUARD ENERGY ETF		03/28/2016.	WELLS FARGO ADVISORS LLC	850.000	71,648	XXX	90,218	70,652	19,566			19,566		90,218		(18,570)	(18,570)	574	XXX
922908 65 2	VANGUARD EXTENDED MARKET ETF		11/09/2016.	WELLS FARGO ADVISORS LLC	900.000	80,642	XXX	41,988	75,420	(33,432)			(33,432)		41,988		38,654	38,654	748	XXX
92912P 10 8	VOYA EMERGING MKTS HI INC DVD EQY CF		01/15/2016.	WELLS FARGO ADVISORS LLC			XXX						0					0	2,530	XXX
97717W 31 5	WISDOMTREE EMRG MRKT HG DIV ETF		03/28/2016.	WELLS FARGO ADVISORS LLC	2,000.000	67,933	XXX	84,240	63,280	20,960			20,960		84,240		(16,307)	(16,307)		XXX
9299999.	Total - Common Stocks - Mutual Funds					706,855	XXX	594,519	667,233	(72,734)	0	0	(72,734)	0	594,519	0	112,336	112,336	9,150	XXX
Common Stocks - Money Market Mutual Funds																				
000000 00 0	PERSHING		01/01/2016.	Direct	14,436.380	14,436	XXX	14,436					0		14,436			0		XXX
000000 00 0	Internal Sweep		10/01/2016.	VARIOUS	487,150.980	497,333	XXX	497,333					0		497,333			0	3	XXX
061871 90 1	BANK DEPOSIT PROGRAM		10/31/2016.	Direct	1,917.670	1,918	XXX	1,918					0		1,918			0	1	XXX
9399999.	Total - Common Stocks - Money Market Mutual Funds					513,687	XXX	513,687	0	0	0	0	0	0	513,687	0	0	0	4	XXX
9799997.	Total - Common Stocks - Part 4					2,076,049	XXX	1,690,865	1,597,944	(420,842)	0	0	(420,842)	0	1,690,865	0	385,184	385,184	26,885	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					1,234,843	XXX	1,195,640					0		1,195,640		39,203	39,203	4,574	XXX
9799999.	Total - Common Stocks					3,310,893	XXX	2,886,505	1,597,944	(420,842)	0	0	(420,842)	0	2,886,505	0	424,387	424,387	31,459	XXX
9899999.	Total - Preferred and Common Stocks					3,310,893	XXX	2,886,505	1,597,944	(420,842)	0	0	(420,842)	0	2,886,505	0	424,387	424,387	31,459	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					12,792,776	XXX	12,458,279	10,048,593	(420,842)	(29,792)	0	(450,635)	0	12,405,749	0	387,027	387,027	268,355	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 12	13	14	15	16	17	18	19	20	21
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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Political Subdivisions of States																				
669543 LW 8	NORWIN PA SCH DIST		01/07/2016	FIRST EMPIRE	05/17/2016	FIRST EMPIRE	200,000	205,992	210,000	205,600		(392)		(392)			4,400	4,400	2,217	
818359 EL 1	SEWANHAKA CENT HIGH SCH DIST N Y ELMONT		09/14/2016	WELLS FARGO ADVISORS LLC	12/15/2016	WELLS FARGO ADVISORS LLC	100,000	96,709	80,981	96,769		60		60			(15,788)	(15,788)	861	356
2499999.	Total - Bonds - U.S. Political Subdivisions of States						300,000	302,701	290,981	302,369	0	(332)	0	(332)	0	0	(11,388)	(11,388)	3,078	356
Bonds - U.S. Special Revenue and Special Assessment																				
602151 BQ 4	MILTON UN OHIO EXMP VLG SCH DIST SPL LTD		10/17/2016	WELLS FARGO ADVISORS LLC	12/29/2016	WELLS FARGO ADVISORS LLC	100,000	100,000	89,607	100,000				0			(10,393)	(10,393)	567	
67756C DA 3	OHIO ST HOSP REV		03/10/2016	WELLS FARGO ADVISORS LLC	12/29/2016	WELLS FARGO ADVISORS LLC	100,000	99,982	87,565	99,972		(10)		(10)			(12,407)	(12,407)	2,283	
697480 AY 7	PALO VERDE CALIF CMNTY COLLEGE DIST CTFS		04/08/2016	WELLS FARGO ADVISORS LLC	07/01/2016	WELLS FARGO ADVISORS LLC	55,000	55,316	56,100	56,100		784		784				0	1,306	704
837152 UB 1	SOUTH CAROLINA TRANSN INFRASTRUCTURE BK		07/29/2016	WELLS FARGO ADVISORS LLC	12/15/2016	WELLS FARGO ADVISORS LLC	100,000	99,395	83,587	99,413		18		18			(15,826)	(15,826)	833	72
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						355,000	354,693	316,859	355,485	0	792	0	792	0	0	(38,626)	(38,626)	4,990	776
Bonds - Industrial and Miscellaneous																				
25152R 2Y 8	DEUTSCHE BANK AG	C	05/10/2016	WELLS FARGO ADVISORS LLC	09/16/2016	WELLS FARGO ADVISORS LLC	200,000	202,654	197,208	202,578		(76)		(76)			(5,370)	(5,370)	5,649	2,563
268648 AQ 5	EMC CORP		02/24/2016	WELLS FARGO ADVISORS LLC	06/14/2016	WELLS FARGO ADVISORS LLC	100,000	91,304	93,202	91,863		559		559			1,339	1,339	1,443	648
73755L AM 9	POTASH CORPORATION OF SASKATCHEWAN INC		03/16/2016	WELLS FARGO ADVISORS LLC	11/10/2016	WELLS FARGO ADVISORS LLC	100,000	95,947	95,387	96,201		254		254			(814)	(814)	3,375	1,417
3899999.	Total - Bonds - Industrial and Miscellaneous						400,000	389,905	385,797	390,642	0	737	0	737	0	0	(4,845)	(4,845)	10,467	4,627
8399998.	Total - Bonds						1,055,000	1,047,299	993,637	1,048,495	0	1,196	0	1,196	0	0	(54,858)	(54,858)	18,534	5,759
Common Stocks - Industrial and Miscellaneous																				
63938C 10 8	NAVIENT ORD		01/29/2016	WELLS FARGO ADVISORS LLC	12/16/2016	WELLS FARGO ADVISORS LLC	5,300.000	49,825	89,026	49,825				0			39,202	39,202	3,392	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							49,825	89,026	49,825	0	0	0	0	0	0	39,202	39,202	3,392	0
Common Stocks - Mutual Funds																				
416646 15 6	HARTFD:INFLATION +;A		12/29/2016	WELLS FARGO ADVISORS LLC	12/29/2016	WELLS FARGO ADVISORS LLC	178.513	1,917	1,919	1,917				0			2	2		
81369Y 60 5	SELECT STR FINANCIAL SELECT SPDR ETF		05/27/2016	WELLS FARGO ADVISORS LLC	09/26/2016	WELLS FARGO ADVISORS LLC	5,000.000	118,989	118,989	118,989				0				0	1,177	
9299999.	Total - Common Stocks - Mutual Funds							120,906	120,908	120,906	0	0	0	0	0	0	2	2	1,177	0
Common Stocks - Money Market Mutual Funds																				
000000 00 0	Internal Sweep		02/23/2016	Direct	10/01/2016	VARIOUS	686,362.930	686,363	686,363	686,363				0				0	1	
061871 90 1	BANK DEPOSIT PROGRAM		09/30/2016	Direct	10/27/2016	Direct	338,546.660	338,547	338,547	338,547				0				0	4	
9399999.	Total - Common Stocks - Money Market Mutual Funds							1,024,910	1,024,910	1,024,910	0	0	0	0	0	0	0	0	5	0
9799998.	Total - Common Stocks							1,195,640	1,234,843	1,195,640	0	0	0	0	0	0	39,203	39,203	4,574	0
9899999.	Total - Preferred and Common Stocks							1,195,640	1,234,843	1,195,640	0	0	0	0	0	0	39,203	39,203	4,574	0
9999999.	Total - Bonds, Preferred and Common Stocks							2,242,939	2,228,480	2,244,136	0	1,196	0	1,196	0	0	(15,655)	(15,655)	23,108	5,759

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	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*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?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
94605# 10 8	WAYNE INSURANCE AGENCY				2ciB2	NO		500	500	100.000	
1799999. Total - Common Stocks - Other Affiliates							0	500	500	XXX	XXX
1899999. Total - Common Stocks							0	500	500	XXX	XXX
1999999. Total - Preferred and Common Stock							0	500	500	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

NONE

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 Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
949921 29 0	WELLSFARGO:100%TR MM;SW			12/30/2016.	Direct	XXX	7,052						7,052	8				N/A		
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							7,052	0	0	0	0	XXX	7,052	8	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments							7,052	0	0	0	0	XXX	7,052	8	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
PNC BANK					2,718,873	XXX
FEDERAL HOME LOAN BANK					4,472	XXX
FIRST EMPIRE SECURITIES					39,703	XXX
WELLS FARGO ADVISORS					84,979	XXX
0199999. Total - Open Depositories	XXX	XXX	0	0	2,848,027	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	2,848,027	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	200	XXX
0599999. Total Cash	XXX	XXX	0	0	2,848,227	XXX

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

1. January	3,673,530	4. April	3,684,541	7. July	3,504,810	10. October	4,421,911
2. February	3,577,675	5. May	4,322,363	8. August	4,471,280	11. November	4,912,254
3. March	3,519,399	6. June	3,590,888	9. September	3,587,069	12. December	2,848,227

Sch. E - Pt. 2
NONE

Sch. E - Pt. 3
NONE

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