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ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036 (Current Period), 0036 (Prior Period) NAIC Company Code 20230 Employer's ID Number 34-4202560

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

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET (Street and Number), VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 (Street and Number or P.O. Box), VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Website Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact THAD RYAN EIKENBARY (Name) (419)238-5551-2437 (Area Code)(Telephone Number)(Extension)

TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

OFFICERS

Name	Title
FRANCIS WALWORTH PURMORT III	PRESIDENT
STEPHEN KEITH MOORE	SECRETARY
THAD RYAN EIKENBARY	TREASURER

OTHERS

SCOTT ALLEN ETZLER, VICE PRESIDENT
KEITH ALLEN GOAD, CHIEF FINANCIAL OFFICER #
PATRICK JOHN JACKSON, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT
BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
MICHAEL PATRICK GUTH, SR. VICE PRESIDENT
EVAN PENNINGTON PURMORT, VICE PRESIDENT
TODD EDWARD SIMPSON, VICE PRESIDENT
TRINTIN CHAD GLENN, CHIEF ACTUARY
CYNTHIA MARIE HURLESS, VICE PRESIDENT
TIMOTHY LEE RAUCH, VICE PRESIDENT
JOHN EWING WHITE, SR. VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
STEPHEN KEITH MOORE
FRANCIS WALWORTH PURMORT
JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
DENNIS DALE STRIPE
THOMAS B KEARNEY
EVAN PENNINGTON PURMORT
JOHN EWING WHITE

State of Ohio
County of Van Wert ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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)
FRANCIS WALWORTH PURMORT III	KEITH ALLEN GOAD	THAD RYAN EIKENBARY
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF FINANCIAL OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 7th day of February, 2018

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,842,603	0.557	7,842,603		7,842,603	0.558
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	13,507,408	0.959	13,507,408		13,507,408	0.960
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	12,274,311	0.871	12,274,311		12,274,311	0.873
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	238,804,608	16.951	238,804,608		238,804,608	16.980
1.43 Revenue and assessment obligations	352,364,728	25.011	352,364,728		352,364,728	25.055
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	149,568,556	10.617	149,568,556		149,568,556	10.635
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	177,463,850	12.597	177,463,850		177,463,850	12.618
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	35,988,599	2.555	35,988,599		35,988,599	2.559
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	148,695,253	10.555	148,695,253		148,695,253	10.573
3.4 Other equity securities:						
3.41 Affiliated	158,769,361	11.270	156,623,636		156,623,636	11.137
3.42 Unaffiliated	28,547	0.002	28,547		28,547	0.002
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	41,056,763	2.914	40,757,601		40,757,601	2.898
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)	305,529	0.022	305,529		305,529	0.022
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	72,154,811	5.122	72,154,811		72,154,811	5.131
11. Other invested assets	28	0.000	28		28	0.000
12. TOTAL Invested assets	1,408,824,955	100.000	1,406,380,067		1,406,380,067	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year		42,918,561
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)	96,592	
2.2 Additional investment made after acquisition (Part 2, Column 9)		96,592
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13		
3.2 TOTALS, Part 3, Column 11		
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		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12		
7.2 TOTALS, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11	1,656,393	
8.2 TOTALS, Part 3, Column 9		1,656,393
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		41,358,760
10. Deduct total nonadmitted amounts		299,162
11. Statement value at end of current period (Lines 9 minus 10)		41,059,598

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
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)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12		
3.2 TOTALS, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9		
5.2 TOTALS, Part 3, Column 8		
6. TOTAL gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Col		
8. Deduct amortization of premium and mortgage inte		
9. TOTAL foreign exchange change in book value/rec d interest		
9.1 TOTALS, Part 1, Column 13		
9.2 TOTALS, Part 3, Column 13		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11		
10.2 TOTALS, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. TOTAL valuation allowance		
13. Subtotal (Lines 11 plus 12)		
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		25
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13	3	
	5.2 TOTALS, Part 3, Column 9		3
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		28
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		28

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,229,679,420
2.	Cost of bonds and stocks acquired, Part 3, Column 7		179,008,601
3.	Accrual of Discount		139,207
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	11,521	
	4.2 Part 2, Section 1, Column 15	184,657	
	4.3 Part 2, Section 2, Column 13	48,841,124	
	4.4 Part 4, Column 11	(5,372,398)	43,664,904
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		9,569,264
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		163,269,478
7.	Deduct amortization of premium		3,484,090
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		
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		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		1,295,307,828
11.	Deduct total nonadmitted amounts		2,145,726
12.	Statement value at end of current period (Line 10 minus Line 11)		1,293,162,102

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	21,350,011	21,086,527	21,550,451	21,225,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	21,350,011	21,086,527	21,550,451	21,225,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	12,274,310	12,563,110	12,363,155	12,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	238,804,608	245,496,800	242,025,251	229,670,000
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	352,364,733	361,326,731	357,579,120	342,670,000
Industrial and Miscellaneous,	8.	United States	149,568,556	150,760,784	150,274,741	148,469,189
SVO Identified Funds and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	TOTALS	149,568,556	150,760,784	150,274,741	148,469,189
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	774,362,218	791,233,952	783,792,718	754,034,189
PREFERRED STOCKS	14.	United States	35,988,599	38,090,696	36,015,523	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	35,988,599	38,090,696	36,015,523	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	35,988,599	38,090,696	36,015,523	
COMMON STOCKS	20.	United States	308,477,572	308,477,572	191,473,565	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	17,710,078	17,710,078	12,106,938	
	23.	TOTALS	326,187,650	326,187,650	203,580,503	
Parent, Subsidiaries and Affiliates	24.	TOTALS	158,769,362	158,769,362	13,552,000	
	25.	TOTAL Common Stocks	484,957,012	484,957,012	217,132,503	
	26.	TOTAL Stocks	520,945,611	523,047,708	253,148,026	
	27.	TOTAL Bonds and Stocks	1,295,307,829	1,314,281,660	1,036,940,744	

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 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,950,507	11,445,722	3,953,782			XXX	21,350,011	2.76	28,193,883	3.62	21,350,011	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	5,950,507	11,445,722	3,953,782			XXX	21,350,011	2.76	28,193,883	3.62	21,350,011	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,000,000	5,005,826	6,268,485			XXX	12,274,311	1.59	12,311,592	1.58	12,274,311	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS	1,000,000	5,005,826	6,268,485			XXX	12,274,311	1.59	12,311,592	1.58	12,274,311	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	9,155,928	48,364,271	175,546,833	5,737,575		XXX	238,804,607	30.84	230,470,740	29.56	238,804,608	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS	9,155,928	48,364,271	175,546,833	5,737,575		XXX	238,804,607	30.84	230,470,740	29.56	238,804,608	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	29,209,166	118,708,288	197,084,114	5,306,130		XXX	350,307,698	45.24	374,628,025	48.05	350,307,699	
5.2 NAIC 2	1,025,000	1,032,029				XXX	2,057,029	0.27	5,837,583	0.75	2,057,029	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	30,234,166	119,740,317	197,084,114	5,306,130		XXX	352,364,727	45.50	380,465,608	48.80	352,364,728	

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 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	21,234,459	39,897,602	53,535,856	1,902,159		XXX	116,570,076	15.05	88,939,493	11.41	113,065,887	3,504,189
6.2 NAIC 2	4,752,881	17,978,610	8,266,870			XXX	30,998,361	4.00	38,347,182	4.92	30,998,362	
6.3 NAIC 3		2,000,118				XXX	2,000,118	0.26	975,983	0.13	2,000,118	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	25,987,340	59,876,330	61,802,726	1,902,159		XXX	149,568,555	19.32	128,262,658	16.45	146,064,367	3,504,189
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							

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 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 66,550,060	223,421,709	436,389,070	12,945,864			739,306,703	95.47	XXX	XXX	735,802,516	3,504,189
10.2 NAIC 2	(d) 5,777,881	19,010,639	8,266,870				33,055,390	4.27	XXX	XXX	33,055,391	
10.3 NAIC 3	(d)	2,000,118					2,000,118	0.26	XXX	XXX	2,000,118	
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 TOTALS	72,327,941	244,432,466	444,655,940	12,945,864			(b) 774,362,211	100.00	XXX	XXX	770,858,025	3,504,189
10.8 Line 10.7 as a % of Column 7	9.34	31.57	57.42	1.67			100.00	XXX	XXX	XXX	99.55	0.45
11. Total Bonds Prior Year												
11.1 NAIC 1	94,410,919	209,100,639	407,755,580	23,276,595			XXX	XXX	734,543,733	94.21	730,286,579	4,257,154
11.2 NAIC 2	5,965,458	20,026,539	18,192,767				XXX	XXX	44,184,764	5.67	44,184,764	
11.3 NAIC 3		975,983					XXX	XXX	975,983	0.13	975,983	
11.4 NAIC 4							XXX	XXX				
11.5 NAIC 5							XXX	XXX	(c)			
11.6 NAIC 6							XXX	XXX	(c)			
11.7 TOTALS	100,376,377	230,103,161	425,948,347	23,276,595			XXX	XXX	(b) 779,704,480	100.00	775,447,326	4,257,154
11.8 Line 11.7 as a % of Col. 9	12.87	29.51	54.63	2.99			XXX	XXX	100.00	XXX	99.45	0.55
12. Total Publicly Traded Bonds												
12.1 NAIC 1	66,003,802	220,699,379	436,153,469	12,945,865			735,802,515	95.02	730,286,579	93.66	735,802,515	XXX
12.2 NAIC 2	5,777,881	19,010,639	8,266,870				33,055,390	4.27	44,184,764	5.67	33,055,390	XXX
12.3 NAIC 3		2,000,118					2,000,118	0.26	975,983	0.13	2,000,118	XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 TOTALS	71,781,683	241,710,136	444,420,339	12,945,865			770,858,023	99.55	775,447,326	99.45	770,858,023	XXX
12.8 Line 12.7 as a % of Col. 7	9.31	31.36	57.65	1.68			100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	9.27	31.21	57.39	1.67			99.55	XXX	XXX	XXX	99.55	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	546,258	2,722,329	235,602				3,504,189	0.45	4,257,154	0.55	XXX	3,504,189
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 TOTALS	546,258	2,722,329	235,602				3,504,189	0.45	4,257,154	0.55	XXX	3,504,189
13.8 Line 13.7 as a % of Col. 7	15.59	77.69	6.72				100.00	XXX	XXX	XXX	XXX	100.00
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.07	0.35	0.03				0.45	XXX	XXX	XXX	XXX	0.45

(a) Includes $.........504,189 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 is 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 $..............0; NAIC 2 $..............0; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	5,950,507	11,445,722	3,953,782			XXX	21,350,011	2.76	28,193,883	3.62	21,350,011	
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	5,950,507	11,445,722	3,953,782			XXX	21,350,011	2.76	28,193,883	3.62	21,350,011	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	1,000,000	5,005,826	6,268,485			XXX	12,274,311	1.59	12,311,592	1.58	12,274,311	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS	1,000,000	5,005,826	6,268,485			XXX	12,274,311	1.59	12,311,592	1.58	12,274,311	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	9,155,928	48,364,271	175,546,833	5,737,575		XXX	238,804,607	30.84	230,470,740	29.56	238,804,608	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS	9,155,928	48,364,271	175,546,833	5,737,575		XXX	238,804,607	30.84	230,470,740	29.56	238,804,608	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	30,234,166	119,740,317	197,084,114	5,306,130		XXX	352,364,727	45.50	380,465,608	48.80	352,364,728	
5.2 Residential Mortgage-Backed Securities						XXX						
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	30,234,166	119,740,317	197,084,114	5,306,130		XXX	352,364,727	45.50	380,465,608	48.80	352,364,728	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	25,441,082	57,154,002	61,567,124	1,902,159		XXX	146,064,367	18.86	124,005,504	15.90	146,064,367	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities						XXX						
6.4 Other Loan-Backed and Structured Securities	546,258	2,722,329	235,602			XXX	3,504,189	0.45	4,257,154	0.55		3,504,189
6.5 TOTALS	25,987,340	59,876,331	61,802,726	1,902,159		XXX	149,568,556	19.32	128,262,658	16.45	146,064,367	3,504,189
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

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 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	71,781,683	241,710,138	444,420,338	12,945,864		XXX	770,858,023	99.55	XXX	XXX	770,858,025	
10.2 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
10.3 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
10.4 Other Loan-Backed and Structured Securities	546,258	2,722,329	235,602			XXX	3,504,189	0.45	XXX	XXX		3,504,189
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	72,327,941	244,432,467	444,655,940	12,945,864			774,362,212	100.00	XXX	XXX	770,858,025	3,504,189
10.7 Line 10.6 as a % of Col. 7	9.34	31.57	57.42	1.67			100.00	XXX	XXX	XXX	99.55	0.45
11. Total Bonds Prior Year												
11.1 Issuer Obligations	99,579,223	227,052,966	425,538,542	23,276,595		XXX	XXX	XXX	775,447,326	99.45	775,447,326	
11.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
11.4 Other Loan-Backed and Structured Securities	797,154	3,050,195	409,805			XXX	XXX	XXX	4,257,154	0.55		4,257,154
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 TOTALS	100,376,377	230,103,161	425,948,347	23,276,595			XXX	XXX	779,704,480	100.00	775,447,326	4,257,154
11.7 Line 11.6 as a % of Col. 9	12.87	29.51	54.63	2.99			XXX	XXX	100.00	XXX	99.45	0.55
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	71,781,683	241,710,137	444,420,339	12,945,865		XXX	770,858,024	99.55	775,447,326	99.45	770,858,024	XXX
12.2 Residential Mortgage-Backed Securities						XXX						XXX
12.3 Commercial Mortgage-Backed Securities						XXX						XXX
12.4 Other Loan-Backed and Structured Securities						XXX						XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX							XXX
12.6 TOTALS	71,781,683	241,710,137	444,420,339	12,945,865			770,858,024	99.55	775,447,326	99.45	770,858,024	XXX
12.7 Line 12.6 as a % of Col. 7	9.31	31.36	57.65	1.68			100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	9.27	31.21	57.39	1.67			99.55	XXX	XXX	XXX	99.55	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities	546,258	2,722,329	235,602			XXX	3,504,189	0.45	4,257,154	0.55	XXX	3,504,189
13.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 TOTALS	546,258	2,722,329	235,602				3,504,189	0.45	4,257,154	0.55	XXX	3,504,189
13.7 Line 13.6 as a % of Col. 7	15.59	77.69	6.72				100.00	XXX	XXX	XXX	XXX	100.00
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.07	0.35	0.03				0.45	XXX	XXX	XXX	XXX	0.45

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	17,243,132	12,174,921		5,068,211	
2.	Cost of short-term investments acquired	60,370,301	33,475,850		26,894,451	
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	239			239	
6.	Deduct consideration received on disposals	77,603,622	45,640,721		31,962,901	
7.	Deduct amortization of premium	10,050	10,050			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)					

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, December 31, prior year (Line 9, prior year)		(2,577,743)
2.	Cost paid/(Consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(1,671,311)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(4,952,076)	(6,623,387)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(1,731,210)	
	3.2 Section 2, Column 19	1,145,292	(585,918)
4.	TOTAL gain (loss) on termination recognized, Section 2, Column 22		(232,112)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(5,666,631)
6.	Amortization:		
	6.1 Section 1, Column 19		
	6.2 Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23	950,007	950,007
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		(3,402,522)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(3,402,522)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 TOTAL gain (loss) recognized for terminations in prior year				
	5.2 TOTAL gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(3,402,522)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	TOTAL (Line 1 plus Line 2)		(3,402,522)
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	TOTAL (Line 3 minus Line 4 minus Line 5)		(3,402,522)

		Fair Value Check	
7.	Part A, Section 1, Column 16	(3,402,522)	
8.	Part B, Section 1, Column 13		
9.	TOTAL (Line 7 plus Line 8)		(3,402,522)
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	TOTAL (Line 9 minus Line 10 minus Line 11)		(3,402,522)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	TOTAL (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year				
2.	Cost of cash equivalents acquired	77,613,430	2,940,050		74,673,380
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)	1,094			1,094
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	56,433,060	2,930,000		53,503,060
7.	Deduct amortization of premium	10,050	10,050		
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	21,171,413	0		21,171,414
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	21,171,413	0		21,171,414

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
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's 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 Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION		VAN WERT	OH	12/31/1929	12/31/1999	58,648,924		39,423,253	39,423,253	1,632,778			(1,632,778)		2,531,910	1,654,350
SD228 CONTAINING .75 ACRES IN BACK OF 80		VAN WERT	OH	12/31/1956	12/31/1999	3,500		3,500	3,500							
SD228-3 CONTAINING 1.91 ACRES AT THE SOU		VAN WERT	OH	12/31/1966	12/31/1999	12,027		12,027	12,027							
SD227-5 & 227-6 LAND - 4.852 ACRES APPRO		VAN WERT	OH	04/27/2004	04/24/2004	1,223,918		1,223,918	1,223,918							
LEASEHOLD IMPROVEMENTS 404 WYMAN ST 360		WALTHAM	MA	08/03/1989		265,255		252,342	252,342	6,477			(6,477)			
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500		ALPHARETTA	GA	07/01/2015		25,246		12,924	12,924	3,523			(3,523)			
LEASEHOLD IMPROVEMENTS STATE HWY 161 STE 320		IRVING	TX	06/01/2016		23,619		20,116	20,116	2,383			(2,383)			
LEASEHOLD IMPROVEMENTS 425 METRO PLACE NORTH STE 330		DUBLIN	OH	12/01/2017		13,780		13,780	13,780							
853 S. WALNUT ST., VAN WERT, OH 45891		VAN WERT	OH	06/02/2014	12/31/1999	94,903		94,903	94,903							
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						60,311,172		41,056,763	41,056,763	1,645,161			(1,645,161)		2,531,910	1,654,350
0399999 Subtotal - Properties occupied by the reporting entity						60,311,172		41,056,763	41,056,763	1,645,161			(1,645,161)		2,531,910	1,654,350
Properties held for the production of income																
SD227-1 LOCATED AT 749 S. WALNUT ST., VA		VAN WERT	OH	12/31/1973	12/31/1999	4,660		4,660	4,660							
SD228.1 & 228.10 LOCATED AT 751 S. WALNU		VAN WERT	OH	12/31/1973	12/31/1999	52,217		22,410	22,410	760			(760)		5,150	3,712
SD227 LOCATED AT 743 S. WALNUT ST., VAN		VAN WERT	OH	12/31/1979	12/31/1999	35,000		35,000	35,000							
SD228-4 WEST PART LOCATED AT ERVIN ROAD,		VAN WERT	OH	12/31/1980	12/31/1999	15,000		15,000	15,000							
SD228-4 EAST PART LOCATED AT 361 E. ERVI		VAN WERT	OH	12/31/1983	12/31/1999	125,248		30,031	30,031	1,804			(1,804)		8,570	3,279
SD227-3 LOCATED AT 741 S. WALNUT ST., VA		VAN WERT	OH	12/31/1983	12/31/1999	1,880		1,880	1,880							
999 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1985	12/31/1999	128,037		42,871	42,871	1,616			(1,616)		8,750	6,349
805 S. WALNUT ST., VAN WERT, OH 45891 H		VAN WERT	OH	12/31/1986	12/31/1999	116,205		35,792	35,792	1,597			(1,597)		7,605	1,414
827 S. WALNUT ST., VAN WERT, OH 45891 HA		VAN WERT	OH	04/25/2003	12/31/1999	183,931		117,884	117,884	5,455			(5,455)		7,875	2,006
0499999 Subtotal - Properties held for the production of income						662,178		305,528	305,528	11,232			(11,232)		37,950	16,760
0699999 Totals						60,973,350		41,362,291	41,362,291	1,656,393			(1,656,393)		2,569,860	1,671,110

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								
OUTLOTS NOS 85-94 INCLUSIVE OF SUBDIV	VAN WERT	OH	02/01/2017	STEELCASE	82,812		81,000	
LEASEHOLD IMPROVEMENTS 425 METRO PL	DUBLIN	OH	12/01/2017	CLEANMASTER	13,780		13,780	
0199999 Subtotal - Acquired by Purchase					96,592		94,780	
0399999 Totals					96,592		94,780	

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Other - Unaffiliated																			
210465AA8	CONSUMER AGENT PORTAL LLC CL B				Consumer Agent Portal LLC	A	09/16/2013												
210465AB6	CONSUMER AGENT PORTAL LLC CL C				Consumer Agent Portal LLC	A	04/17/2014												
62010U101	MOTORS LIQUIDITY CO. GUC TRUST				Motors Liquidity Co.	U	12/20/2012		41	28	28	3							
2199999 Subtotal - Joint Venture - Other - Unaffiliated									41	28	28	3							XXX
4499999 Total - Unaffiliated									41	28	28	3							XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									41	28	28	3							XXX

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . 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 Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
31331JAW3	FEDERAL FARM CREDIT BANK				1FE	1,051,650	102.3630	1,023,632	1,000,000	1,007,408		(7,042)			4.150	3.403	JJ	20,058	41,500	01/27/2011	01/07/2019
3133ECE59	FEDERAL FARM CREDIT BANK				1FE	2,000,000	98.1090	1,962,176	2,000,000	2,000,000					1.420	1.420	JJ	11,833	28,400	01/25/2013	01/30/2020
3133EF4A2	FEDERAL FARM CREDIT BANK				1FE	1,000,000	98.3030	983,029	1,000,000	1,000,000					1.920	1.920	AO	3,840	19,200	04/13/2016	04/19/2022
3133EFCZ8	FEDERAL FARM CREDIT BANK			2	1FE	1,000,000	99.0560	990,559	1,000,000	1,000,000					2.300	2.300	MS	6,836	23,000	09/03/2015	09/14/2022
3133EGDB8	FEDERAL FARM CREDIT BANK			2	1FE	1,000,000	97.3800	973,799	1,000,000	1,000,000					2.440	2.440	JD	1,966	24,400	05/25/2016	06/02/2025
3133EHCN1	FEDERAL FARM CREDIT BANK			2	1FE	1,000,000	99.5640	995,642	1,000,000	1,000,000					2.140	2.140	MS	6,242	10,700	03/09/2017	03/16/2021
3130A7D44	FEDERAL HOME LOAN BANK			2	1FE	1,000,000	98.2440	982,441	1,000,000	1,000,000					2.700	2.700	MS	8,400	27,000	02/17/2016	03/09/2026
3130A7RS6	FEDERAL HOME LOAN BANK				1FE	1,000,000	98.1200	981,201	1,000,000	1,000,000					2.650	2.650	AO	4,711	26,500	04/07/2016	04/27/2026
3130A82M4	FEDERAL HOME LOAN BANK				1FE	1,000,000	94.4280	944,281	1,000,000	1,000,000					2.450	2.450	MN	2,926	24,500	05/10/2016	05/18/2026
3130AAR75	FEDERAL HOME LOAN BANK			2	1FE	1,000,000	99.1520	991,523	1,000,000	1,000,000					2.580	2.580	FA	9,818	12,900	05/02/2017	02/14/2024
3130ABGG5	FEDERAL HOME LOAN BANK			2	1FE	1,000,000	98.8840	988,836	1,000,000	1,000,000					2.570	2.570	JD	1,713	12,850	05/17/2017	06/07/2024
3130ACMH4	FEDERAL HOME LOAN BANK			2	1FE	1,500,000	99.2510	1,488,768	1,500,000	1,500,000					2.500	2.500	AO	7,813		10/11/2017	10/16/2024
912828B66	U.S. TREASURY NOTES	SD			1	309,047	102.6250	307,875	300,000	308,090		(957)			2.750	2.276	FA	3,094	4,125	03/21/2017	02/15/2024
912828G87	U.S. TREASURY NOTES	SD			1	258,477	100.0200	250,049	250,000	255,022		(1,207)			2.125	1.604	JD	2,656	5,313	02/04/2015	12/31/2021
912828NT3	U.S. TREASURY NOTES	SD			1	1,539,719	101.7460	1,475,318	1,450,000	1,478,548		(10,526)			2.625	1.852	FA	14,273	38,063	11/30/2011	08/15/2020
912828PT1	U.S. TREASURY NOTES				1	988,133	100.1090	951,034	950,000	950,507		(6,128)			2.625	1.970	JJ	10,368	24,938	08/03/2011	01/31/2018
912828RC6	U.S. TREASURY NOTES	SD			1	3,121,031	100.1450	3,054,407	3,050,000	3,078,490		(7,542)			2.125	1.857	FA	24,305	64,813	05/22/2012	08/15/2021
912828SV3	U.S. TREASURY NOTES				1	127,715	98.3910	122,988	125,000	126,254		(276)			1.750	1.512	MN	278	3,281	07/09/2012	05/15/2022
912828VS6	U.S. TREASURY NOTES	SD			1	419,125	101.3560	405,422	400,000	414,485		(2,425)			2.500	1.820	FA	3,750	10,000	01/27/2016	08/15/2023
912828WJ5	U.S. TREASURY NOTES	SD			1	1,235,555	101.1290	1,213,547	1,200,000	1,231,207		(2,581)			2.500	2.063	MN	3,812	20,000	10/11/2017	05/15/2024
0199999 Subtotal - U.S. Governments - Issuer Obligations						21,550,452	XXX	21,086,527	21,225,000	21,350,011		(38,684)			XXX	XXX	XXX	148,692	421,483	XXX	XXX
0599999 Subtotal - U.S. Governments						21,550,452	XXX	21,086,527	21,225,000	21,350,011		(38,684)			XXX	XXX	XXX	148,692	421,483	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042B43	ARKANSAS ST REF			2	1FE	1,094,990	106.8200	1,068,200	1,000,000	1,083,795		(8,785)			3.500	2.404	JJ	17,500	25,861	09/21/2016	07/01/2030
041042ZP0	ARKANSAS ST REF HGR EDU			2	1FE	1,628,100	111.3400	1,670,100	1,500,000	1,595,805		(13,398)			4.000	2.902	JD	5,000	60,000	07/15/2015	06/01/2028
20772JL91	CONNECTICUT ST TXBL SER B				1FE	1,000,000	98.9060	989,060	1,000,000	1,000,000					3.230	3.230	FA	13,458	32,300	08/04/2015	08/01/2024
546415F88	LOUISIANA ST TXBL SER D				1FE	1,000,000	99.8410	998,410	1,000,000	1,000,000					2.089	2.089	JJ	9,633	20,890	06/21/2012	07/15/2019
5741925C0	MARYLAND ST (BAB)				1FE	1,001,840	107.8260	1,078,260	1,000,000	1,000,746		(160)			4.300	4.280	MS	14,333	43,000	02/24/2010	03/01/2022
574193KZ0	MD ST SECOND SER B			2	1FE	1,508,220	102.1920	1,532,880	1,500,000	1,505,079		(1,021)			3.000	2.921	FA	18,750	45,000	10/29/2014	08/01/2028
6055805M7	MISSISSIPPI ST SER D-TAXABLE				1FE	1,000,000	101.9080	1,019,080	1,000,000	1,000,000					4.434	4.434	AO	11,085	44,340	10/15/2009	10/01/2018
605581GD3	MISSISSIPPI ST TXBL SER B				1FE	1,000,000	99.4780	994,780	1,000,000	1,000,000					2.559	2.559	AO	6,398	25,590	02/04/2015	10/01/2023
70914PUY6	PA ST 2ND SER			2	1FE	1,630,005	108.5890	1,628,835	1,500,000	1,588,885		(13,916)			4.000	2.881	AO	12,667	60,000	12/16/2014	10/15/2028
880541QS9	TENNESSEE ST SER C				1FE	500,000	104.0250	520,125	500,000	500,000					3.378	3.378	FA	7,038	16,890	10/12/2011	08/01/2022
97705LWK9	WISCONSIN ST SER D (BAB)			2	1FE	1,000,000	106.3380	1,063,380	1,000,000	1,000,000					4.900	4.900	MN	8,167	49,000	08/19/2009	05/01/2023
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						12,363,155	XXX	12,563,110	12,000,000	12,274,310		(37,280)			XXX	XXX	XXX	124,029	422,871	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						12,363,155	XXX	12,563,110	12,000,000	12,274,310		(37,280)			XXX	XXX	XXX	124,029	422,871	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
010033P28	AKRON OH REF VAR PURPOSE SER C			2	1FE	1,067,980	109.8360	1,098,360	1,000,000	1,049,081		(6,244)			4.000	3.203	JD	3,333	40,000	11/14/2014	12/01/2027
013595UD3	ALBUQUERQUE NM MUNI SD #12 SCH BLD			2	1FE	1,613,445	111.3170	1,669,755	1,500,000	1,589,829		(10,353)			4.000	3.108	FA	25,000	60,000	09/03/2015	08/01/2030
015032HV0	ALEXANDRIA LA TXBL LTD TAX				1FE	520,000	100.1730	520,900	520,000	520,000					2.318	2.318	JD	1,004	12,054	08/24/2012	06/01/2020
021087RG8	ALPINE UT SD SCH BLDG			2	1FE	1,038,230	100.7140	1,007,140	1,000,000	1,000,976		(4,591)			5.000	4.521	MS	14,722	50,000	03/12/2008	03/15/2023
021087ST9	ALPINE UT SD SCH BLDG			2	1FE	1,026,210	103.8440	1,038,440	1,000,000	1,011,824		(2,620)			3.000	2.701	MS	8,833	30,000	02/23/2012	03/15/2027
021753UY2	ALTOONA IA REF-URBAN RENEWAL SER C			2	1FE	1,060,840	103.0890	1,030,890	1,000,000	1,052,563		(5,467)			3.500	2.795	JD	2,917	35,000	06/22/2016	06/01/2031
032879TE8	ANCHOR BAY MI SD TXBL REF SER B				1FE	1,000,000	99.8470	998,470	1,000,000	1,000,000					2.320	2.320	MN	3,867	23,200	01/14/2016	05/01/2021
034313ZT6	ANDOVER MN TXBL ABATEMENT SER C				1FE	953,501	97.3640	934,694	960,000	956,566		632			2.125	2.200	FA	8,500	20,400	12/05/2012	02/01/2023
035339U32	ANKENY IA REF SER B			2	1FE	850,000	102.4200	870,570	850,000	850,000					3.000	3.000	JD	2,125	25,500	05/15/2012	06/01/2025
052403FS6	AUSTIN TX CMNTY CLG DIST REF			2	1FE	1,090,400	105.5380	1,055,380	1,000,000	1,078,718		(8,135)			3.500	2.476	FA	14,583	33,444	07/21/2016	08/01/2031
05914FDZ0	BALTIMORE CNTY MD CONS IMPT (BAB)			2	1FE	1,018,910	104.7540	1,047,540	1,000,000	1,004,157		(2,120)			4.950	4.711	MN	8,250	49,500	10/28/2009	11/01/2022
067167QX7	BARBERS HILL TX ISD SCH BLDG			2	1FE	1,398,084	107.3050	1,405,696	1,310,000	1,352,344		(10,893)			4.000	3.051	FA	19,796	52,400	07/30/2013	02/15/2024
07539PBM0	BEAVERCREEK OH CSD SCH IMPT			2	1FE	1,049,490	104.7670	1,047,670	1,000,000	1,008,405		(5,627)			5.000	4.382	JD	4,167	50,000	06/12/2009	12/01/2022
082672BQ8	BENTON & KLICKITAT CNTYS WA CSD			2	1FE	1,546,600	109.6920	1,574,080	1,435,000	1,542,082		(4,518)			4.000	3.081	JD	29,019		07/12/2017	12/01/2033
083599JU5	BEREA OH CSD SCH IMPT			2	1FE	1,034,250	108.5820	1,085,820	1,000,000	1,031,657		(2,593)			4.000	3.582	JD	3,333	29,889	02/17/2017	12/01/2032
088365FJ5	BEXAR CNTY TX HOSP DIST REF			2	1FE	764,850	101.4410	760,808	750,000	762,913		(1,400)			3.000	2.762	FA	8,500	21,063	08/10/2016	02/15/2031
095743CV0	BLUE MOUNTAIN OR CMNTY CLG DIST			2	1FE	1,085,550	112.0920	1,120,920	1,000,000	1,066,832		(7,890)			4.000	2.993	JD	1,778	40,000	07/29/2015	06/15/2028
101824DX5	BOURBON CNTY KS UNIF SD #234			2	1FE	1,073,940	110.5060	1,105,060	1,000,000	1,052,915		(7,037)			4.000	3.115	MS	13,333	40,000	11/25/2014	09/01/2026
102853FP8	BOWLING GREEN OH CSD REF			2	1FE	1,518,875	107.9000	1,542,970	1,430,000	1,497,704		(8,026)			3.750	3.032	JD	4,469	53,625	04/17/2015	12/01/2028
15147TCC0	CENTER GROVE IN MULTI-SBC 1ST MTG			2	1FE	1,244,244	113.7440	1,290,994	1,135,000	1,208,449		(9,906)			4.500	3.386	JJ	24,261	51,075	03/19/2014	07/10/2026
15987EFW9	CHARLES STEWART MOTT MI CMNTY CLG				1FE	965,931	105.2670	973,720	925,000	959,547		(3,685)			3.000	2.501	MN	4,625	27,750	04/01/2016	05/01/2026
172217VA6	CINCINNATI OH REF & IMPT VAR PURP			2	1FE	1,566,660	108.8170	1,632,255	1,500,000	1,552,374		(6,095)			4.000	3.462	JD	5,000	60,000	08/07/2015	12/01/2030
172217WG2	CINCINNATI OH TXBL JUDGEMENT SER D				1FE	1,190,000	103.1400	1,227,366	1,190,000	1,190,000					3.264	3.264	JD	3,237	38,842	12/16/2015	12/01/2025

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 Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
181059TG1	CLARK CNTY NV SD REF BLDG SER C			2	1FE	1,055,110	109.5440	1,095,440	1,000,000	1,044,859		(4,844)			4.000	3.353	JD	1,778	40,000	11/04/2015	06/15/2030
181059TH9	CLARK CNTY NV SD REF BLDG SER C			2	1FE	1,057,290	109.0200	1,090,200	1,000,000	1,053,536		(3,754)			4.000	3.231	JD	1,778	40,000	05/10/2017	06/15/2031
181342HG4	CLARK CNTY WA SD #122 RIDGEFIELD			2	1FE	1,069,880	110.8260	1,108,260	1,000,000	1,065,968		(3,912)			4.000	3.184	JD	3,333	20,778	05/04/2017	12/01/2032
185468RQ0	CLEBURNE TX TXBL			2	1FE	1,000,000	101.5420	1,015,420	1,000,000	1,000,000					3.423	3.423	FA	12,931	51,725	01/13/2016	08/15/2027
1995074N1	COLUMBUS OH CSD REF-VAR PURP SER B			2	1FE	1,101,660	109.8790	1,098,790	1,000,000	1,085,749		(8,897)			4.000	2.847	JD	3,333	40,000	03/10/2016	12/01/2030
199492MP1	COLUMBUS OH SER B			2	1FE	1,824,609	110.8420	1,873,230	1,690,000	1,795,713		(12,362)			4.000	3.060	JJ	33,800	67,600	08/12/2015	07/01/2030
199492HG7	COLUMBUS OH TXBL VAR PURP LTD TAX			2	1FE	1,245,000	105.8060	1,317,285	1,245,000	1,245,000					3.810	3.810	FA	17,920	47,435	08/26/2013	08/15/2024
199492JU4	COLUMBUS OH VAR PURPOSE SER A			2	1FE	1,359,425	111.2760	1,390,950	1,250,000	1,323,674		(10,830)			4.000	2.941	FA	18,889	50,000	07/30/2014	02/15/2028
205759KE2	COMSTOCK PARK MI PUB SCHS TXBL B			2	1FE	1,000,000	100.1330	1,001,330	1,000,000	1,000,000					2.350	2.350	MN	6,658		08/17/2017	05/01/2021
208418E74	CONROE TX ISD REF			2	1FE	1,101,150	111.2960	1,112,960	1,000,000	1,097,818		(3,332)			4.000	2.779	FA	11,111		08/23/2017	02/15/2032
208418YE7	CONROE TX ISD REF			2	1FE	1,637,085	111.2380	1,668,570	1,500,000	1,613,709		(8,398)			4.000	3.185	FA	22,667	60,000	02/19/2015	02/15/2029
2201125Y8	CORPUS CHRISTI TX GEN IMPT			2	1FE	1,583,850	109.1590	1,637,385	1,500,000	1,565,139		(7,928)			4.000	3.314	MS	20,000	60,000	07/31/2015	03/01/2029
224288KR0	CRANBERRY TWP PA			2	1FE	1,375,169	111.6330	1,417,739	1,270,000	1,353,036		(9,364)			4.000	3.047	AO	12,700	50,800	07/31/2015	10/01/2028
230593AA3	CUMBERLAND CNTY NC LTD OBLIG QSCB			2	1FE	1,000,000	111.4020	1,114,020	1,000,000	1,000,000					6.100	6.100	MN	10,167	61,000	01/13/2011	11/01/2025
230822QE1	CUMBERLAND VLY PA SD			2	1FE	1,074,880	108.4200	1,084,200	1,000,000	1,061,028		(5,160)			4.000	3.272	MN	5,111	40,000	03/26/2015	11/15/2027
231871HB3	CUSTER SD SCH DIST #16-1 (BAB)			2	1FE	750,000	106.4050	798,038	750,000	750,000					5.500	5.500	JJ	20,625	41,250	04/15/2010	01/01/2024
246199FY4	DELAWARE OH SD SCH FACS CONSTR			2	1FE	745,166	113.4810	805,715	710,000	731,227		(3,403)			5.000	4.374	JD	2,958	35,500	08/06/2013	12/01/2028
2487752B3	DENTON CNTY TX REF			2	1FE	2,757,424	111.0260	2,820,060	2,540,000	2,704,220		(22,492)			4.000	2.907	JJ	46,849	101,600	08/04/2015	07/15/2027
2487752Z0	DENTON CNTY TX REF			2	1FE	1,099,670	110.6750	1,106,750	1,000,000	1,094,414		(5,256)			4.000	2.612	JJ	18,444		07/13/2017	07/15/2030
2487753A4	DENTON CNTY TX REF			2	1FE	1,050,770	104.7240	1,047,240	1,000,000	1,042,202		(4,946)			3.500	2.873	JJ	16,139	35,000	03/31/2016	07/15/2031
248866WN1	DENTON TX CTFS OBLIG			2	1FE	1,047,270	109.0780	1,090,780	1,000,000	1,027,921		(4,910)			4.000	3.402	FA	15,111	40,000	11/06/2013	02/15/2026
259363SN0	DOUGLAS CNTY NE SD #66-WESTSIDE CS			2	1FE	1,080,310	111.1460	1,111,460	1,000,000	1,062,417		(7,392)			4.000	3.053	JD	3,333	40,000	07/08/2015	12/01/2028
269408MN7	EAGAN MN TXBL TAX INCR SER A			2	1FE	881,879	99.6200	891,599	895,000	886,490		1,063			2.850	3.000	FA	10,628	25,508	06/05/2013	02/01/2025
271515VF2	EAST CENTRAL TX ISD SCH BLDG			2	1FE	1,373,339	102.0940	1,337,431	1,310,000	1,364,135		(6,398)			3.000	2.403	FA	14,847	40,828	07/20/2016	08/15/2030
278173EV7	EATON OH CSD QSCB-TAXABLE			2	1FE	750,000	105.7050	792,788	750,000	750,000					5.909	5.909	JD	3,693	44,318	02/04/2011	12/01/2025
283497F67	EL PASO CNTY TX REF TXBL SER A				1FE	906,750	103.0070	927,063	900,000	904,982		(724)			3.371	3.271	FA	11,461	30,339	06/30/2015	02/15/2024
283734RA1	EL PASO TX REF			2	1FE	1,371,296	108.5920	1,400,837	1,290,000	1,340,642		(10,044)			4.000	3.082	FA	19,493	51,600	11/06/2014	08/15/2028
288713GG9	ELLIS CNTY TX REF			2	1FE	1,542,045	103.0120	1,545,180	1,500,000	1,537,312		(4,036)			3.250	2.903	FA	20,313	33,719	10/27/2016	02/01/2031
311315TU9	FARMINGTON MN ISD #192 TXBL REF				1FE	690,000	100.3080	692,125	690,000	690,000					2.750	2.750	FA	7,906	18,975	11/13/2013	02/01/2020
31266WAL7	FAYETTEVILLE AR LIBRARY IMPT			2	1FE	1,079,170	109.9840	1,099,840	1,000,000	1,075,224		(3,946)			4.000	3.038	JJ	18,000		06/14/2017	01/01/2032
338158PG7	FITCHBURG WI CORP PURP SER B			2	1FE	1,329,960	101.3100	1,347,423	1,330,000	1,329,975		3			3.000	3.000	MS	13,300	39,900	04/12/2012	03/01/2026
338423PK6	FLAGSTAFF AZ SER A			2	1FE	701,396	113.9130	740,435	650,000	684,644		(4,659)			4.500	3.573	JJ	14,625	29,250	03/21/2014	07/01/2028
34526PAS7	FORD CNTY KS USD #443 SER A			2	1FE	1,452,013	112.0370	1,478,888	1,320,000	1,430,490		(10,354)			4.000	2.951	MS	17,600	52,800	11/19/2015	03/01/2028
34526PAU2	FORD CNTY KS USD #443 SER A			2	1FE	1,095,120	110.2290	1,102,290	1,000,000	1,079,297		(7,410)			4.000	3.004	MS	13,333	40,000	10/27/2015	03/01/2030
345766NB1	FOREST HILLS OH LSD			2	1FE	1,092,210	109.0000	1,090,000	1,000,000	1,067,605		(8,702)			4.000	2.914	JD	3,333	40,000	02/05/2015	12/01/2029
3494256A1	FORT WORTH TX REF & IMPT-GEN PURP			2	1FE	1,633,286	110.7450	1,683,324	1,520,000	1,607,754		(10,778)			4.000	3.096	MS	20,267	60,800	07/29/2015	03/01/2029
354730WB5	FRANKLIN TN PUB IMPT (BAB)			2	1FE	1,018,380	102.8230	1,028,230	1,000,000	1,002,790		(2,271)			4.950	4.702	MS	16,500	49,500	12/16/2009	03/01/2022
362676JL3	GAHANNA OH REF			2	1FE	1,159,973	113.1480	1,193,711	1,055,000	1,136,827		(9,072)			4.000	2.897	JD	3,517	42,200	05/21/2015	12/01/2026
363334Z71	GALENA PARK TX INDPT SD SCH BLDG			2	1FE	1,228,702	102.4290	1,193,298	1,165,000	1,169,706		(7,278)			5.250	4.585	FA	23,106	61,163	03/06/2008	08/15/2022
367748LX6	GATEWAY PA SD ALLEGHANY CNTY TXBL				1FE	1,800,000	96.2620	1,732,716	1,800,000	1,800,000					1.664	1.664	JJ	13,811	21,549	09/28/2016	07/15/2021
372640GL0	GEORGETOWN CNTY SC SD QSCB				1FE	1,138,536	114.9030	1,206,482	1,050,000	1,103,066		(6,137)			5.375	4.541	MS	18,813	56,438	06/24/2011	03/01/2025
374208EW2	GERRISH & HIGGINS MI SD SB & SITE			2	1FE	1,155,653	101.1640	1,117,862	1,105,000	1,107,095		(6,084)			5.000	4.423	MN	9,208	55,250	06/11/2008	05/01/2023
374816EJ1	GIBSON CNTY TN SPL SD REF			2	1FE	1,000,000	102.9400	1,029,400	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	02/04/2015	04/01/2029
382604M29	GOOSE CREEK TX CONS ISD REF			2	1FE	1,076,010	110.4770	1,104,770	1,000,000	1,059,047		(7,311)			4.000	3.071	FA	15,111	40,000	08/18/2015	02/15/2030
384514UB9	GRAFTON WI TXBL REF SER B CORP PUR			2	1FE	885,000	101.0190	894,018	885,000	885,000					3.200	3.200	JD	2,360	28,320	07/10/2015	06/01/2026
386138UR0	GRAND PRAIRIE TX CTFS OBLIG			2	1FE	1,524,677	109.8920	1,554,972	1,415,000	1,501,869		(10,771)			4.000	3.035	FA	21,382	56,600	11/04/2015	02/15/2029
392641XK7	GREEN BAY WI TXBL REF SER D			2	1FE	1,000,000	99.3820	993,820	1,000,000	1,000,000					2.950	2.950	AO	7,375	29,500	05/16/2012	04/01/2024
3960284J8	GREENVILLE CNTY SC TXBL REF SER A				1FE	1,000,000	99.6550	996,550	1,000,000	1,000,000					2.250	2.250	AO	5,625	22,500	03/20/2013	04/01/2022
401784WX7	GUILFORD CNTY NC (BAB)				1FE	1,000,000	107.5560	1,075,560	1,000,000	1,000,000					4.541	4.541	FA	18,921	45,410	03/11/2010	08/01/2021
414834LP4	HARRISBURG SD INDPT SD #41-2			2	1FE	1,299,247	103.9740	1,289,278	1,240,000	1,265,796		(6,003)			3.000	2.456	JJ	17,153	37,200	02/03/2012	07/15/2025
416489RX2	HARTFORD CNTY CT MET DIST SER B			2	1FE	1,974,457	104.4700	1,890,907	1,810,000	1,938,037		(16,902)			3.750	2.613	MN	11,313	67,875	10/23/2015	11/01/2028
435475SH2	HOLLIDAYSBURG PA ASD REF			2	1FE	1,567,815	108.6560	1,629,840	1,500,000	1,561,334		(6,481)			4.000	3.357	MS	17,667	29,167	02/16/2017	03/15/2029
442403KB6	HOUSTON TX ISD REF			2	1FE	1,078,730	110.6090	1,106,090	1,000,000	1,054,567		(7,999)			4.000	3.017	FA	15,111	40,000	11/19/2014	02/15/2028
442331SS4	HOUSTON TX SER B (BAB)			2	1FE	1,053,000	105.3650	1,053,650	1,000,000	1,014,863		(6,374)			5.361	4.633	MS	17,870	53,610	03/10/2011	03/01/2024
444197LG0	HUDSON WI SCH DIST REF			2	1FE	1,080,810	105.6720	1,056,720	1,000,000	1,068,928		(7,498)			3.500	2.559	MS	11,667	40,347	05/25/2016	03/01/2031
44442ABE0	HUGHES CNTY SD REF LTD TAX GO CTFS			2	1FE	1,350,000	101.1160	1,365,066	1,350,000	1,350,000					2.750	2.750	JD	3,094	37,125	06/02/2014	12/01/2026
447711KC5	HURON SC SCH DIST #2-2 REF			2	1FE	1,177,234	105.8200	1,169,311	1,105,000	1,160,334		(9,423)			3.500	2.506	JD	3,223	38,675	03/09/2016	06/01/2026
447711JK9	HURON SD SCH DIST #2-2			2	1FE	1,413,894	108.1090	1,432,444	1,325,000	1,378,725		(8,122)			3.750	3.001	JD	2,208	49,688	05/30/2013	12/15/2024
458934BH8	INTERMEDIATE SD #287 PLYMOUTH MN			2	1FE	791,460	102.7180	770,385	750,000	785,468		(4,392)			3.000	2.296	MN	3,750	25,375	08/17/2016	05/01/2028
46723MAN0	JACKSON MI COLLEGE REF			2	1FE	998,861	111.1710	1,028,332	925,000	974,938		(7,043)			4.000	3.056	MN	6,167	37,000	06/19/2014	05/01/2027
472737FZ3	JEFFERSON CNTY CO SD #R-001 COPS			2	1FE	1,096,870	110.0150	1,100,150	1,000,000	1,080,837		(8,930)			4.000	2.857	JD	1,778	40,000	03/11/2016	12/15/2029
478164GZ3	JOHNSON & MIAMI CNTYS KS USD #230			2	1FE	1,065,040	105.5850	1,055,850	1,000,000	1,055,454		(5,587)			3.500	2.776	MS	11,667	35,000	04/07/2016	09/01/2030
479545CJ2	JOHNSTOWN-MONROE OH LSD SCH FACS			2	1FE	560,300	109.2960	568,339	520,000	543,093		(5,504)			4.000	2.795	JD	1,733	20,800	10/10/2014	12/01/2026
481305DR8	JUDSON TX ISD REF			2	1FE	1,118,866	111.0050	1,148,902	1,035,000	1,100,162		(8,139)			4.000	3.007	FA	17,250	41,400	08/27/2015	02/01/2028
483270GR9	KALAMAZOO MI PUB SCHS SER B			2	1FE	1,805,415	101.7720	1,745,390	1,715,000	1,793,232		(8,387)			3.000	2.393	MN	8,575	64,027	07/14/2016	05/01/2029

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 Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
483271AN2	KALAMAZOO MI REGL EDL SVC AGCY SB			2	1FE	1,054,520	101.1640	1,011,640	1,000,000	1,002,193		(6,373)			5.000	4.332	MN	8,333	50,000	02/22/2008	05/01/2021
492674PG5	KETTERING OH LTGO			2	1FE	494,725	103.5620	517,810	500,000	495,754		361			3.000	3.100	JD	1,250	15,000	01/23/2015	12/01/2027
494656L41	KING & SNOHOMISH CNTYS WA SD #417			2	1FE	1,089,380	110.3290	1,103,290	1,000,000	1,060,008		(8,372)			4.000	2.966	JD	3,333	40,000	05/08/2014	12/01/2026
494751CV0	KING CNTY WA FIRE PROT DIST #39			2	1FE	1,312,380	109.7410	1,316,892	1,200,000	1,291,652		(10,154)			4.000	2.913	JD	4,000	48,000	12/02/2015	12/01/2030
494791QZ2	KING CNTY WA PUB HOSP DIST #2			2	1FE	1,060,410	108.8680	1,088,680	1,000,000	1,043,668		(5,537)			4.000	3.289	JD	3,333	40,000	11/14/2014	12/01/2028
495116JH9	KING CNTY WA SD #406			2	1FE	1,086,020	105.5960	1,055,960	1,000,000	1,073,585		(7,754)			3.500	2.524	JD	2,917	35,000	05/19/2016	12/01/2031
4952242Z9	KING CNTY WA SD #411 ISSAQUAH			2	1FE	2,119,000	102.7740	2,055,480	2,000,000	2,103,035		(10,963)			3.000	2.323	JD	5,000	60,000	07/14/2016	12/01/2030
498098SJ2	KITSAP CNTY WA SD #401 CENTRAL			2	1FE	1,094,440	110.9610	1,109,610	1,000,000	1,091,108		(3,332)			4.000	2.934	JD	15,000		07/27/2017	12/01/2032
498531BF8	KLEIN TX INDPT SCH DIST REF SER B				1FE	1,111,089	104.5360	1,097,628	1,050,000	1,077,057		(6,244)			3.000	2.335	FA	13,125	31,500	03/29/2012	02/01/2022
498531FL1	KLEIN TX ISD REF-SCHOOLHOUSE SER A			2	1FE	1,763,905	111.7590	1,816,084	1,625,000	1,734,343		(12,661)			4.000	3.001	FA	27,083	65,000	08/13/2015	08/01/2029
501552JR5	KYLE TX REF			2	1FE	1,587,833	110.2200	1,642,278	1,490,000	1,564,004		(9,108)			4.000	3.214	FA	22,516	59,600	04/22/2015	08/15/2029
510281FK9	LAKE OH LSD STARK CNTY SCH FACS			2	1FE	1,092,160	111.0040	1,110,040	1,000,000	1,064,002		(11,877)			4.500	3.087	JD	3,750	45,000	07/29/2015	12/01/2030
517138VK6	LARIMER CNTY CO POUDRE SD (BAB)			2	1FE	1,000,000	107.2670	1,072,670	1,000,000	1,000,000					5.603	5.603	JD	2,490	56,030	12/15/2010	12/15/2025
5176964N7	LAS VEGAS NV TXBL REF VAR PURP SER			2	1FE	1,000,000	99.0350	990,350	1,000,000	1,000,000					2.700	2.700	JD	2,250	27,000	08/28/2015	06/01/2022
52850CLJ2	LEWISTON ME REF SER B			2	1FE	1,627,380	103.9670	1,601,092	1,540,000	1,576,825		(10,804)			3.000	2.233	AO	11,550	46,200	02/13/2013	04/01/2024
52908EZH9	LEXINGTON-FAYETTE URBAN CNTY KY GO			2	1FE	1,175,267	112.5490	1,215,529	1,080,000	1,153,728		(8,330)			4.000	3.006	AO	10,800	43,200	05/07/2015	10/01/2027
535358KD6	LINDEN MI CSD REF			2	1FE	1,582,935	110.6750	1,660,125	1,500,000	1,564,536		(7,648)			4.000	3.334	MN	10,000	60,000	07/14/2015	05/01/2027
539107QA3	LIVINGSTON TX ISD REF			2	1FE	1,612,440	112.6580	1,689,870	1,500,000	1,604,398		(8,042)			4.000	3.156	FA	22,667	30,000	02/15/2017	08/15/2031
542264FJ0	LONE STAR TX CLG SYS SER A			2	1FE	1,090,490	111.7260	1,117,260	1,000,000	1,067,987		(8,465)			4.000	2.935	FA	15,111	40,000	04/08/2015	02/15/2028
548768FB1	LOWNDES CNTY MS SD			2	1FE	1,643,205	112.3240	1,684,860	1,500,000	1,613,136		(13,001)			4.000	2.896	MS	20,000	60,000	08/19/2015	09/01/2027
552048PP9	LYON TWP MI REF			2	1FE	1,057,563	105.8350	1,031,891	975,000	1,046,169		(7,257)			3.250	2.323	AO	7,922	31,688	06/02/2016	10/01/2027
557259VS4	MADISON CNTY MS TXBL REF				1FE	1,000,000	102.1410	1,021,410	1,000,000	1,000,000					3.185	3.185	JD	2,654	31,850	01/08/2015	06/01/2025
557412WP4	MADISON CNTY TN TXBL REF				1FE	1,017,290	100.0570	1,000,570	1,000,000	1,001,111		(4,392)			2.000	1.554	AO	5,000	20,000	03/26/2014	04/01/2018
569203ME9	MARION & POLK CNTYS OR SD #24J				1FE	1,000,000	100.5620	1,005,620	1,000,000	1,000,000					2.938	2.938	JD	14,690	14,690	01/16/2015	06/30/2024
574193EG9	MARYLAND ST & LOC FACS LOAN			2	1FE	981,300	102.7500	1,027,500	1,000,000	988,044		1,257			3.000	3.167	MS	8,833	30,000	03/22/2012	03/15/2026
581535DG3	McKENZIE CNTY ND PUB SD #1 SCH BLD			2	1FE	994,280	102.1260	1,021,260	1,000,000	995,501		355			3.000	3.050	FA	12,500	30,000	06/04/2014	08/01/2028
581664DX4	McKINNEY TX ISD REF			2	1FE	1,058,290	107.8150	1,078,150	1,000,000	1,048,497		(3,572)			3.750	3.228	FA	14,167	37,500	03/05/2015	02/15/2029
586145F58	MEMPHIS TN TXBL REF SER B				1FE	1,000,000	99.9980	999,980	1,000,000	1,000,000					2.698	2.698	AO	6,745	26,980	04/16/2015	04/01/2023
59027BAX8	MERRILLVILLE IN REDEV AUTH LEASE			2	1FE	924,571	109.1370	927,665	850,000	899,702		(8,036)			4.000	2.867	FA	12,844	34,000	10/22/2014	08/15/2025
590485H68	MESA AZ			2	1FE	1,039,830	101.8060	1,018,060	1,000,000	1,034,020		(3,541)			3.000	2.552	JJ	15,000	33,000	05/05/2016	07/01/2030
590485F37	MESA AZ TXBL REF SER B				1FE	1,000,000	97.3400	973,400	1,000,000	1,000,000					2.739	2.739	JJ	13,695	27,390	04/08/2016	07/01/2027
592112SN7	MET GOVT NASHVILLE & DAVIDSON CNTY			2	1FE	1,083,520	112.2480	1,122,480	1,000,000	1,077,705		(5,815)			4.000	3.052	JJ	20,000	16,556	03/01/2017	07/01/2030
592112SP2	MET GOVT NASHVILLE & DAVIDSON CNTY			2	1FE	1,079,550	111.4440	1,114,440	1,000,000	1,073,425		(6,125)			4.000	3.102	JJ	20,000	16,556	01/25/2017	07/01/2031
593881LD5	MIAMISBURG OH CSD REF			2	1FE	1,078,850	109.3520	1,093,520	1,000,000	1,064,382		(7,080)			4.000	3.078	JD	3,333	40,000	12/03/2015	12/01/2030
597009FA2	MIDDLETOWN DE REF			2	1FE	1,258,654	106.6890	1,242,927	1,165,000	1,243,641		(8,121)			3.500	2.613	JJ	18,802	40,775	02/18/2016	01/15/2029
597749ZU7	MIDLAND TX CTFS OBLIG LTGO			2	1FE	1,069,120	100.5410	1,005,410	1,000,000	1,001,302		(98)			5.000	4.213	MS	16,667	50,000	01/23/2007	03/01/2021
602366UA2	MILWAUKEE WI REF CORP PURP SER B3			2	1FE	1,067,650	112.6320	1,126,320	1,000,000	1,051,584		(6,272)			4.000	3.193	MS	11,778	40,000	05/15/2015	03/15/2027
605128TE7	MISSION TX CTFS OBLIG			2	1FE	1,563,383	105.2320	1,531,126	1,455,000	1,546,846		(11,630)			3.500	2.526	FA	19,238	50,501	07/26/2016	02/15/2029
6095586E6	MONMOUTH CNTY NJ (BAB)			2	1FE	1,004,700	103.7610	1,037,610	1,000,000	1,001,034		(527)			4.750	4.691	MN	7,917	47,500	11/04/2009	11/01/2021
613579XQ9	MONTGOMERY CNTY PA (BAB)			2	1FE	1,000,000	105.9350	1,059,350	1,000,000	1,000,000					5.050	5.050	MS	16,833	50,500	02/04/2010	09/01/2025
6136643N9	MONTGOMERY CNTY TN GEN OBLIG UNLT				1FE	968,540	103.0060	932,204	905,000	914,906		(7,649)			4.000	3.101	AO	9,050	36,200	03/26/2010	04/01/2019
614121TQ4	MONTGOMERY TX ISD REF SCH BLDG			2	1FE	1,054,230	111.5860	1,115,860	1,000,000	1,041,900		(5,131)			4.000	3.334	FA	15,111	40,000	07/15/2015	02/15/2029
616142FX8	MOORHEAD MN REF & IMPT SER B			2	1FE	745,563	102.6120	774,721	755,000	747,731		682			3.000	3.123	FA	9,438	22,650	09/16/2014	02/01/2027
621451PB3	MOUNT HEALTHY OH CSD SCH IMPT			2	1FE	1,266,743	101.4360	1,176,658	1,160,000	1,165,172		(12,058)			5.000	3.912	JD	4,833	58,000	01/16/2008	12/01/2023
621587KD5	MOUNT HOOD OR CMNTY CLG DIST REF			2	1FE	1,089,750	106.4340	1,064,340	1,000,000	1,079,137		(8,368)			3.500	2.454	JD	2,917	35,000	09/23/2016	06/01/2030
60534TYB5	MS ST DEV BANK SPL OBLG GULFPORT			2	1FE	1,069,770	109.0420	1,090,420	1,000,000	1,047,727		(6,806)			4.000	3.153	AO	10,000	40,000	08/21/2014	04/01/2025
627627QU9	MUSKEGO NORWAY WI SD SCH BLDG IMPT			2	1FE	1,571,505	103.3640	1,550,460	1,500,000	1,561,176		(6,538)			3.250	2.695	AO	12,188	60,396	05/26/2016	04/01/2031
6312943Y9	NASHUA NH TXBL-PENNICHUCK CORP				1FE	974,160	104.1090	1,041,090	1,000,000	983,706		2,371			3.347	3.650	JJ	15,433	33,470	09/25/2013	01/15/2024
64966KLR2	NEW YORK CITY NY SER O			2	1FE	5,261	100.0000	5,000	5,000	5,000					5.000	5.000	JD	21	250	08/17/2006	06/01/2020
655867HZ5	NORFOLK VA CAP IMPR BD SER B (BAB)				1FE	1,000,000	102.6050	1,026,050	1,000,000	1,000,000					4.650	4.650	MS	15,500	46,500	01/14/2010	03/01/2019
659868QL0	NORTH HILLS PA SD (BAB)			2	1FE	1,018,400	105.3090	1,053,090	1,000,000	1,005,960		(1,939)			5.484	5.251	AO	11,577	54,840	06/10/2010	10/15/2025
660631WN8	NORTH LITTLE ROCK AR SD #1			2	1FE	1,005,540	101.3750	1,013,750	1,000,000	1,002,709		(996)			3.000	2.890	FA	12,500	30,000	01/29/2015	02/01/2028
662523WX3	NORTH SLOPE BORO AK (BAB)				1FE	1,000,000	104.0630	1,040,630	1,000,000	1,000,000					5.026	5.028	JD	25,130	25,130	10/21/2009	06/30/2019
676006QP7	ODESSA TX REF			2	1FE	1,397,283	109.6260	1,408,694	1,285,000	1,354,729		(12,351)			4.000	2.863	MS	17,133	51,400	06/05/2014	03/01/2025
678519RB7	OKLAHOMA CITY OK TXBL			2	1FE	790,000	105.1920	831,017	790,000	790,000					3.500	3.500	MS	9,217	27,650	03/19/2014	03/01/2025
680616ZN2	OLENTANGY OH LSD TXBL SER A			2	1FE	1,000,000	99.3620	993,620	1,000,000	1,000,000					3.150	3.150	JD	2,625	31,500	02/11/2015	12/01/2026
686033DN8	OREGON OH CSD REF SCH IMPT			2	1FE	989,600	103.3260	1,033,260	1,000,000	993,047		764			3.000	3.100	JD	2,500	30,000	03/21/2013	12/01/2025
689225VR8	OTTAWA CNTY MI REF			2	1FE	1,407,228	108.6880	1,423,813	1,310,000	1,387,747		(8,817)			3.500	2.656	MN	7,642	45,850	10/02/2015	11/01/2027
689861MK5	OUACHITA PARISH LA E OUACHITA SD				1FE	500,000	101.6190	508,095	500,000	500,000					3.466	3.469	MS	5,777	17,330	06/27/2014	03/01/2024
689861ML3	OUACHITA PARISH LA E OUACHITA SD				1FE	525,000	102.7530	539,453	525,000	525,000					3.616	3.618	MS	6,328	18,984	06/27/2014	03/01/2025
690887QQ0	OWENSBORO KY TXBL				1FE	1,008,820	99.4440	994,440	1,000,000	1,006,579		(761)			3.400	3.300	JJ	17,000	34,000	12/16/2014	07/01/2025
701060HD0	PARKER CNTY TX REF			2	1FE	1,103,780	109.4160	1,094,160	1,000,000	1,087,498		(9,474)			4.000	2.789	FA	15,111	40,000	04/06/2016	02/15/2031
704083CH5	PAWNEE CNTY KS UNIF SD #495 SER A			2	1FE	1,241,850	108.4230	1,268,549	1,170,000	1,221,695		(8,077)			4.000	3.154	AO	11,700	46,800	06/09/2015	10/01/2027
706711JH2	PENDER CNTY NC SCH SER A			2	1FE	1,086,370	105.9800	1,059,800	1,000,000	1,077,079		(7,870)			3.500	2.505	MS	11,667	27,806	10/25/2016	09/01/2030
707483NX7	PENN HILLS PA TXBL SER B				1FE	1,000,000	106.0430	1,060,430	1,000,000	1,000,000					4.130	4.130	JD	3,442	41,300	04/10/2014	12/01/2025

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
708292JH1	PENNINGTON CNTY SD COPS REF SER A			2	1FE	1,074,930	108.2020	1,082,020	1,000,000	1,070,626		(4,304)			4.000	2.934	JD	3,333	12,556	06/28/2017	06/01/2032
708292GL5	PENNINGTON CNTY SD COPS SER A			2	1FE	1,206,614	107.4760	1,214,479	1,130,000	1,187,152		(8,689)			4.000	3.059	JD	3,767	45,200	09/18/2015	12/01/2030
715029FX7	PERRY TWP IN MULTI-SBC 1ST MTG			2	1FE	1,037,850	107.6320	1,076,320	1,000,000	1,016,682		(3,776)			4.000	3.553	JJ	18,444	40,000	11/16/2011	07/15/2024
715093HB9	PERRYSBURG OH EXEMPTED VLG SD			2	1FE	1,100,240	110.6600	1,106,600	1,000,000	1,079,101		(7,637)			4.000	2.983	JD	3,333	40,000	02/26/2015	12/01/2026
716090VL6	PETER TWP PA SD WASHINGTON CNTY			2	1FE	1,634,355	109.2070	1,638,105	1,500,000	1,630,211		(4,144)			4.000	2.961	MS	20,000	5,000	08/22/2017	09/01/2033
718814P42	PHOENIX AZ REF			2	1FE	1,092,310	112.3180	1,123,180	1,000,000	1,062,625		(8,625)			4.000	2.935	JJ	20,000	40,000	06/05/2014	07/01/2026
725277JM0	PITTSBURGH PA SD REF			2	1FE	1,080,510	108.8070	1,088,070	1,000,000	1,063,412		(6,269)			4.000	3.158	MS	13,333	40,000	03/11/2015	09/01/2026
729429PL8	PLYMOUTH-CANTON MI CMNTY SD REF			2	1FE	1,085,490	101.1640	1,011,640	1,000,000	1,003,373		(9,824)			5.000	3.975	MN	8,333	50,000	02/07/2008	05/01/2022
741701H82	PRINCE GEORGES CNTY MD QSCB				1FE	1,006,680	112.5410	1,125,410	1,000,000	1,004,213		(415)			4.750	4.687	MS	15,833	47,500	03/23/2011	03/01/2026
743600YZ5	PROSPER TX ISD SCH BLDG			2	1FE	1,070,550	112.4190	1,124,190	1,000,000	1,064,924		(5,626)			4.000	3.175	FA	15,111	21,556	01/26/2017	02/15/2030
744159NP5	PROVO CITY UT SD			2	1FE	1,052,380	106.6110	1,066,110	1,000,000	1,042,915		(3,443)			3.500	3.018	JD	1,556	35,000	03/03/2015	06/15/2028
748233NH2	QUEEN ANNES CNTY MD PUB FACS (BAB)				1FE	1,516,304	103.8290	1,541,861	1,485,000	1,494,428		(3,136)			5.000	4.751	AO	18,563	74,250	10/14/2009	10/01/2020
774829HU2	ROCKY RIVER OH CSD UTGO			2	1FE	1,286,366	111.2740	1,324,161	1,190,000	1,256,490		(10,137)			4.000	2.964	JD	3,967	47,600	12/18/2014	12/01/2028
794301EB3	SALEM NH SD			2	1FE	1,156,377	110.7420	1,179,402	1,065,000	1,139,295		(8,197)			4.000	3.003	JD	3,550	42,600	11/18/2015	12/01/2028
7962376X8	SAN ANTONIO TX GEN IMPT			2	1FE	1,096,900	112.0710	1,120,710	1,000,000	1,093,314		(3,586)			4.000	2.879	FA	13,333		08/02/2017	08/01/2032
796237J89	SAN ANTONIO TX REF & IMPT			2	1FE	1,305,672	109.1260	1,309,512	1,200,000	1,270,441		(10,610)			3.500	2.455	FA	17,500	42,000	07/30/2014	02/01/2025
806075YF8	SCARBOROUGH ME REF			2	1FE	809,460	108.4240	813,180	750,000	789,798		(6,154)			4.000	3.002	MN	5,000	30,000	09/11/2014	11/01/2028
809554VM7	SCOTT CNTY MN REF SER B			2	1FE	673,536	109.6030	674,058	615,000	654,699		(6,086)			4.000	2.808	JD	2,050	24,600	10/22/2014	12/01/2027
815662JE2	SEDGWICK CNTY KS UNIF SD #262 REF			2	1FE	1,064,320	108.5730	1,085,730	1,000,000	1,049,844		(6,616)			4.000	3.165	MS	13,333	40,000	10/08/2015	09/01/2029
815666DJ8	SEDGWICK CNTY KS UNIF SD #264			2	1FE	1,282,583	109.4650	1,286,214	1,175,000	1,277,972		(4,611)			4.000	2.852	MS	27,417		07/21/2017	09/01/2030
818274WW8	SEVIERVILLE TN REF			2	1FE	1,249,460	107.0600	1,257,955	1,175,000	1,227,002		(8,686)			4.000	3.106	JD	3,917	47,000	05/06/2015	06/01/2029
821023MB1	SHEBOYGAN WI AREA SC TXBL PROM NTS			2	1FE	1,000,000	100.1880	1,001,880	1,000,000	1,000,000					3.050	3.050	AO	7,625	30,500	06/12/2013	04/01/2023
829596LP8	SIOUX FALLS SC SD #49-5 (BAB)				1FE	990,000	104.0870	1,030,461	990,000	990,000					5.400	5.400	JJ	26,730	53,460	06/30/2009	07/01/2019
830235GU5	SKAGIT CNTY WA PUB HOSP DIST #2			2	1FE	1,184,154	102.9430	1,240,463	1,205,000	1,189,131		1,609			3.125	3.305	JD	3,138	37,656	10/17/2014	12/01/2026
833068MR7	SNOHOMISH & ISLAND CNTYS WA SD 401			2	1FE	1,078,910	110.7780	1,107,780	1,000,000	1,074,715		(4,195)			4.000	3.084	JD	23,444		05/17/2017	12/15/2032
8330852Y8	SNOHOMISH CNTY WA LTD TAX			2	1FE	1,073,290	108.5480	1,085,480	1,000,000	1,046,526		(7,782)			4.000	3.061	JD	3,333	40,000	06/04/2014	12/01/2028
849067T60	SPOKANE WA REF			2	1FE	1,064,040	105.9180	1,059,180	1,000,000	1,046,783		(6,061)			3.500	2.753	JD	2,917	35,000	01/29/2015	12/01/2028
849653UC2	SPRING GROVE PA ASD SER A			2	1FE	1,088,120	106.9200	1,069,200	1,000,000	1,058,736		(10,249)			4.000	2.790	AO	10,000	40,000	01/21/2015	10/01/2028
78764YDH7	ST CHARLES CNTY MO PUB WTR SPLY #2			2	1FE	1,016,540	106.6310	1,066,310	1,000,000	1,014,829		(1,579)			4.000	3.782	JD	3,333	37,667	11/30/2016	12/01/2031
790178TD9	ST JOHN BAPTIST PARISH LA				1FE	936,486	105.2970	947,673	900,000	922,383		(4,011)			3.000	2.484	MS	9,000	27,000	05/14/2014	03/01/2023
791298UV2	ST LOUIS CNTY MO COURTHOUSE PROJS			2	1FE	1,033,530	100.9210	1,009,210	1,000,000	1,006,248		(5,623)			3.000	2.412	FA	12,500	30,000	11/27/2012	02/01/2027
792775QT8	ST MICHAEL MN ISD #885 SCH BLDG A			2	1FE	1,611,600	110.9090	1,663,635	1,500,000	1,603,006		(8,594)			4.000	3.036	FA	43,000		03/21/2017	02/01/2030
860758RM5	STILLWATER MN ISD #834 SER A			2	1FE	1,610,115	109.8880	1,648,320	1,500,000	1,581,354		(12,010)			4.000	3.018	FA	25,000	60,000	07/17/2015	02/01/2028
864813A26	SUFFOLK VA REF			2	1FE	1,811,803	112.5820	1,874,490	1,665,000	1,754,536		(13,633)			4.000	3.001	JD	5,550	66,600	07/31/2013	12/01/2024
866407H93	SUMNER CNTY TN SCH & PUB IMPT			2	1FE	1,030,270	103.9340	1,039,340	1,000,000	1,014,773		(3,538)			3.000	2.601	JD	2,500	30,000	05/30/2013	12/01/2023
866854RC8	SUN PRAIRIE WI ASD			2	1FE	1,061,850	108.2750	1,082,750	1,000,000	1,055,403		(6,447)			4.000	3.131	MS	13,333	19,889	01/19/2017	03/01/2032
840658LL0	SW CSD OH FRANKLIN & PICKWAY CNTYS				1FE	750,000	114.6740	860,055	750,000	750,000					5.600	5.600	JD	3,500	42,000	04/21/2011	12/01/2025
874091CJ8	TALAWANDA OH CSD (BAB)			2	1FE	1,015,940	104.9180	1,049,180	1,000,000	1,003,721		(1,794)			5.625	5.418	JD	4,688	56,250	10/23/2009	12/01/2022
882723B24	TEXAS ST TXBL REF PUB FIN AUTH SER			2	1FE	993,280	101.3230	1,013,230	1,000,000	994,420		548			3.011	3.084	AO	7,528	30,110	11/19/2015	10/01/2026
889278VS3	TOLEDO OH REF-CAPITAL IMPT			2	1FE	1,090,191	111.4100	1,130,812	1,015,000	1,075,443		(6,626)			4.000	3.144	JD	3,383	40,600	09/24/2015	12/01/2027
889855E73	TOMBALL TX ISD REF SCH BLDG			2	1FE	1,076,910	105.4950	1,054,950	1,000,000	1,067,756		(7,411)			3.500	2.570	FA	13,222	27,611	10/05/2016	02/15/2031
896858AX5	TRIVIEW CO MET DISST REF				1FE	1,000,000	104.2680	1,042,680	1,000,000	1,000,000					4.000	4.000	MN	6,667	40,000	09/16/2009	11/01/2019
899840HA3	TUPELO MS PUB SD			2	1FE	1,131,631	112.8680	1,156,897	1,025,000	1,108,787		(9,666)			4.000	2.808	MS	13,667	41,000	07/30/2015	09/01/2026
901561GH7	TWIN FALLS CNTY ID SCH DIST #411-A			2	1FE	1,081,510	111.3760	1,113,760	1,000,000	1,055,785		(7,383)			4.000	3.073	MS	11,778	40,000	05/16/2014	09/15/2028
882722FH9	TX ST COLLEGE STUDENT LN			2	1FE	1,077,120	105.3230	1,053,230	1,000,000	1,014,193		(8,505)			5.000	4.066	FA	20,833	50,000	06/03/2009	08/01/2023
8827223F6	TX ST TXBL REF WTR FIN ST PARTN			2	1FE	1,000,000	101.3610	1,013,610	1,000,000	1,000,000					3.106	3.106	FA	12,942	31,060	05/02/2012	08/01/2024
917151BX9	URBANA OH CSD			2	1FE	1,034,226	111.2610	1,045,853	940,000	1,014,484		(7,192)			4.000	2.981	JD	3,133	37,600	03/05/2015	12/01/2026
921356DZ1	VAN WERT OH CSD REF			2	1FE	1,618,188	102.1540	1,593,602	1,560,000	1,611,700		(5,094)			3.000	2.582	JD	3,900	46,800	09/21/2016	12/01/2030
92209PBH2	VANTAGE CAREER CTR OH JT VOCATION			2	1FE	1,048,559	107.4090	1,036,497	965,000	1,011,106		(11,013)			4.000	2.706	JD	3,217	38,600	06/25/2014	12/01/2023
930353HL4	WADSWORTH OH CSD (BAB)			2	1FE	700,000	103.0570	721,399	700,000	700,000					5.660	5.660	JD	3,302	39,620	08/26/2009	12/01/2023
933747DT1	WAPAKONETA OH CSD REF SCH IMPT			2	1FE	1,444,630	109.0380	1,455,657	1,335,000	1,424,096		(7,622)			3.750	2.968	JD	4,172	50,063	03/26/2015	12/01/2027
935494EB6	WARREN OH LSD WASHINGTON CNTY			2	1FE	1,576,502	108.0920	1,588,952	1,470,000	1,572,066		(4,435)			4.000	3.008	JD	18,783		08/09/2017	12/01/2033
942170JV4	WATERTOWN SD SCH DIST #14-4 CTFS			2	1FE	1,050,808	106.3420	1,068,737	1,005,000	1,031,712		(5,470)			4.000	3.353	JD	1,787	40,200	05/08/2014	12/15/2028
943080MM0	WAUKESHA WI SER B			2	1FE	1,148,515	110.5500	1,166,303	1,055,000	1,127,157		(8,156)			4.000	3.004	AO	10,550	42,200	04/22/2015	10/01/2029
944080E22	WAXAHACHIE TX REF			2	1FE	1,100,030	110.4430	1,104,430	1,000,000	1,095,148		(4,882)			4.000	2.858	FA	16,667	2,778	06/06/2017	08/01/2032
952718XF6	WEST FARGO ND			2	1FE	1,252,569	109.8870	1,263,701	1,150,000	1,226,089		(10,814)			4.000	2.851	MN	7,667	46,000	06/29/2015	05/01/2026
965288PA5	WHITEHOUSE TX ISD SCH BLDG			2	1FE	1,606,919	113.6240	1,687,316	1,485,000	1,598,287		(8,632)			4.000	3.036	FA	43,725		03/07/2017	02/15/2029
969887X29	WILLIAMSON CNTY TX CTFS OBLIG			2	1FE	1,047,503	110.8220	1,074,973	970,000	1,036,954		(4,425)			4.000	3.304	FA	14,658	38,800	07/22/2015	02/15/2030
986370LR3	YORK CNTY PA REF SER B			2	1FE	1,000,000	102.3870	1,023,870	1,000,000	1,000,000					3.000	3.000	JD	2,500	30,000	01/08/2015	06/01/2028
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						242,025,251	XXX	245,496,800	229,670,000	238,804,608		(1,108,873)			XXX	XXX	XXX	2,384,852	7,930,184	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						242,025,251	XXX	245,496,800	229,670,000	238,804,608		(1,108,873)			XXX	XXX	XXX	2,384,852	7,930,184	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
00644PAR7	ADAMS 12 FIVE STAR SCHS CO COP			2	1FE	1,011,030	102.7220	1,027,220	1,000,000	1,001,146		(1,198)			4.500	4.371	JD	3,750	45,000	01/25/2008	12/01/2023
005596DY4	ADAMS CNTY CO COPS REF & IMPT			2	1FE	1,094,510	111.8470	1,118,470	1,000,000	1,077,025		(8,537)			4.000	2.904	JD	3,333	40,000	12/02/2015	12/01/2027
010079AM3	AKRON OH PKG FACS INCOME TAX REV			2	1FE	1,091,660	111.2030	1,112,030	1,000,000	1,074,236		(8,214)			4.000	2.942	JD	3,333	40,000	11/04/2015	12/01/2027
010609DB8	ALABAMA ST PUB SCH & CLG AUTH			2	1FE	1,070,050	104.4060	1,044,060	1,000,000	1,060,406		(6,388)			3.250	2.451	JD	2,708	32,500	06/24/2016	06/01/2030
015086MC2	ALEXANDRIA LA UTIL REV SER A			2	1FE	1,029,350	109.3690	1,093,690	1,000,000	1,017,615		(2,942)			4.000	3.634	MN	6,667	40,000	10/10/2013	05/01/2025
015086LY5	ALEXANDRIA LA UTIL REV TXBL SER B				1FE	1,525,000	104.7310	1,597,148	1,525,000	1,525,000					4.077	4.077	MN	10,362	62,174	08/29/2013	05/01/2022
037777UA5	APPALACHIAN NC ST UNIV TXBL REF B				1FE	900,609	101.4220	922,940	910,000	903,543		873			3.125	3.246	JJ	13,113	28,438	07/02/2014	07/15/2024
037777QQ5	APPALACHIAN ST UNIV NC REV			2	1FE	991,330	108.0810	1,080,810	1,000,000	994,702		570			4.000	4.080	AO	10,000	40,000	05/25/2011	10/01/2025
04108N2B7	AR ST DEV FIN AUTH ECON DEV REV TX				1FE	1,000,000	98.3500	983,500	1,000,000	1,000,000					2.276	2.276	AO	5,690	22,760	10/07/2015	10/01/2020
045142CD6	ASHWAUBENON WI CMNTY DEV AUTH LSE				1FE	1,000,000	100.6420	1,006,420	1,000,000	1,000,000					2.800	2.800	JD	2,333	28,000	03/16/2012	06/01/2020
047093AL3	ATHENS GA HSG AUTH REV-UNIV GA			2	1FE	1,296,664	104.7680	1,262,454	1,205,000	1,220,784		(10,317)			5.000	4.064	JD	2,678	60,250	06/26/2009	06/15/2021
047059GR5	ATHENS-CLARKE CNTY GA UNIF GOVT			2	1FE	1,623,795	105.1910	1,577,865	1,500,000	1,609,828		(11,187)			3.500	2.553	MS	17,500	46,521	09/30/2016	09/01/2030
047849GN8	ATLANTA GA TAX ALLOC TXBL-BELTLINE			2	1FE	1,347,453	101.5120	1,329,807	1,310,000	1,340,990		(6,463)			3.381	2.752	JJ	22,146	22,392	02/10/2017	01/01/2022
04785RAV5	ATLANTA GA URBAN RSDL FIN AUTH TXB			2	1FE	1,000,000	99.0360	990,360	1,000,000	1,000,000					1.597	1.597	JD	1,331	9,227	04/21/2017	12/01/2019
051735DX3	AURORA IN SBC REF & IMPT 1ST MTG				1FE	1,346,175	103.7960	1,281,881	1,235,000	1,272,754		(17,906)			3.750	2.209	JJ	21,355	46,313	10/02/2013	01/15/2020
040654VL6	AZ ST TRANS BRD HWY REV SUB SER A			2	1FE	1,077,670	106.6460	1,066,460	1,000,000	1,046,458		(9,534)			4.000	2.892	JJ	20,000	40,000	08/12/2014	07/01/2028
071239CS4	BATON ROUGE LA TXBL REF				1FE	1,000,000	99.6580	996,580	1,000,000	1,000,000					2.492	2.492	JJ	11,491	24,920	03/07/2012	01/15/2019
082766KK1	BENTON AR PUB UTIL REV REF & IMPT			2	1FE	1,011,141	108.7790	1,027,962	945,000	977,296		(6,317)			4.000	3.206	MS	12,600	37,800	03/23/2012	09/01/2023
083422AM7	BENTONVILLE AR SALES & USE TAX			2	1FE	1,731,375	100.2660	1,624,309	1,620,000	1,620,000		(11,092)			5.000	5.000	MN	13,500	81,000	10/10/2007	11/01/2019
088518KQ7	BEXAR CNTY TX REV REF-VENUE PROJ			2	1FE	1,409,668	108.7080	1,413,204	1,300,000	1,385,134		(11,499)			4.000	2.906	FA	19,644	52,000	10/30/2015	08/15/2026
09160LCA6	BISMARCK ND LODGING & RESTAURANT			2	1FE	1,089,583	104.5110	1,149,621	1,100,000	1,093,498		986			3.000	3.110	JD	2,750	33,000	10/31/2013	12/01/2023
100216FF2	BOSSIER CITY LA UTIL REV REF			2	1FE	1,089,160	110.2950	1,102,950	1,000,000	1,062,533		(8,249)			4.000	2.971	AO	10,000	40,000	08/28/2014	10/01/2026
117636BU3	BRYANT AR SALES & USE TAX IMPT SER			2	1FE	1,811,577	107.8050	1,816,514	1,685,000	1,798,607		(11,027)			3.750	2.887	JD	5,266	63,188	10/26/2016	12/01/2030
123550GL3	BUTLER CNTY OH HOSP FACS REF-UC			2	1FE	1,041,800	107.5780	1,075,780	1,000,000	1,037,626		(3,559)			4.000	3.503	MN	5,111	39,222	10/27/2016	11/15/2031
12355TAR3	BUTLER CNTY OH PORT AUTH PUB INFRA			2	1FE	1,050,540	106.9760	1,069,760	1,000,000	1,032,353		(5,969)			4.000	3.282	JD	3,333	40,000	11/05/2014	12/01/2028
134041EA6	CAMPBELL & KENTON CNTYS KY (BAB)			2	1FE	1,482,727	105.6060	1,547,128	1,465,000	1,468,492		(2,052)			5.750	5.591	FA	35,099	84,238	07/22/2009	08/01/2021
14329NDX9	CARMEL IN REDEV AUTH LEASE RENTAL				1FE	998,060	99.3190	993,190	1,000,000	999,503		306			1.818	1.850	FA	7,575	18,180	02/15/2013	08/01/2019
143294GU4	CARMEL IN REDEV AUTH REF SER B			2	1FE	1,071,910	110.3100	1,103,100	1,000,000	1,048,557		(6,632)			4.000	3.167	JJ	20,000	40,000	04/30/2014	07/01/2026
143321KB2	CARMEL IN WTRWKS REV			2	2FE	1,069,270	106.9760	1,069,760	1,000,000	1,032,029		(6,784)			4.000	3.203	MN	6,667	40,000	01/27/2012	05/01/2024
15147NCA7	CENTER GROVE IN SBC 1ST MTG-MULTI				1FE	1,087,560	108.7350	1,087,350	1,000,000	1,049,250		(8,762)			3.750	2.722	JJ	17,292	37,500	05/30/2013	07/15/2023
155839EZ2	CENTRAL WA UNIV SYS REV			2	1FE	1,069,620	108.9480	1,089,480	1,000,000	1,048,851		(8,325)			4.000	3.002	MN	6,667	40,000	06/12/2015	05/01/2026
155839FY4	CENTRAL WA UNIV SYS REV REF			2	1FE	1,211,577	101.7780	1,185,714	1,165,000	1,205,671		(4,331)			3.000	2.533	MN	5,825	40,095	08/17/2016	05/01/2030
16166NCG8	CHASKA MN ECON DEV AUTH LEASE TXBL				1FE	825,000	99.8510	823,771	825,000	825,000					2.670	2.670	FA	9,178	22,028	03/26/2015	02/01/2021
16166NCJ2	CHASKA MN ECON DEV AUTH LEASE TXBL				1FE	870,000	100.6380	875,551	870,000	870,000					3.020	3.020	FA	10,948	26,274	03/26/2015	02/01/2023
1675923A0	CHICAGO IL O'HARE INT'L ARPT REV			2	1FE	1,088,850	100.0000	1,000,000	1,000,000	1,000,000		(10,532)			5.000	3.916	JJ	25,000	50,000	01/16/2008	01/01/2021
181507FA7	CLARK PLEASANT IN MSBC REF 1ST MTG			2	1FE	1,071,570	106.5230	1,065,230	1,000,000	1,064,264		(6,201)			3.500	2.694	JJ	16,139	23,139	10/26/2016	01/15/2029
181503FH1	CLARK-PLEASANT IN CMNTY SBC REF			2	1FE	982,000	104.1010	1,041,010	1,000,000	988,963		1,313			3.250	3.422	JJ	14,986	32,500	04/05/2012	07/15/2025
181685HD3	CLARKE CNTY GA HOSP AUTH-ATHENS				1FE	1,068,270	108.5630	1,085,630	1,000,000	1,030,492		(7,040)			4.000	3.182	JJ	20,000	40,000	03/21/2012	01/01/2022
186387LQ7	CLEVELAND OH INCOME TAX REV TXBL				1FE	1,550,000	99.4490	1,541,460	1,550,000	1,550,000					1.680	1.680	AO	6,510	26,040	03/25/2015	10/01/2018
186397CN3	CLEVELAND OH PARKING FAC REF				1FE	1,098,660	102.5920	1,025,920	1,000,000	1,007,221		(9,860)			5.250	4.202	MS	15,458	52,500	08/04/2006	09/15/2018
186406HK3	CLEVELAND OH ST UNIV REF SER A			2	1FE	1,345,650	107.1330	1,339,163	1,250,000	1,328,691		(8,741)			3.750	2.856	JD	3,906	46,875	01/13/2016	06/01/2030
194284AJ4	CLG PARK GA BUS & INDL DEV AUTH				1FE	1,279,104	106.4990	1,277,988	1,200,000	1,255,299		(8,051)			4.250	3.405	FA	21,250	51,000	12/19/2014	02/01/2024
187145GX9	CLIFTON TX HGR EDU FIN CORP REV			2	1FE	1,100,900	111.2120	1,112,120	1,000,000	1,097,657		(3,243)			4.000	2.833	FA	13,333		08/18/2017	08/15/2030
19648ADB8	CO HLTH FACS AUTH CATH HLTH INITIA			2	1FE	1,057,130	100.7740	1,007,740	1,000,000	1,000,000					5.000	5.000	MS	16,667	50,000	10/26/2006	09/01/2021
196707QE6	CO ST BRD GOVERNORS UNIV ENTER TXB			2	1FE	1,000,000	108.8080	1,088,080	1,000,000	1,000,000					5.251	5.251	MS	17,503	52,510	09/11/2013	03/01/2028
196707RJ4	CO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	500,000	100.3880	501,940	500,000	500,000					2.688	2.688	MS	4,480	13,440	03/20/2015	03/01/2021
196707RL9	CO ST BRD GOVERNORS UNIV ENTERPRIS				1FE	500,000	101.5730	507,865	500,000	500,000					3.181	3.181	MS	5,302	15,905	03/20/2015	03/01/2023
19043CAK8	COASTAL CAROLINA SC UNIV HGR EDU			2	1FE	865,755	101.1690	910,521	900,000	877,902		2,638			2.500	2.870	JD	1,875	22,500	02/21/2013	06/01/2025
190760HJ0	COBB-MARIETTA GA COLISEUM & EXH				1FE	1,000,000	102.2890	1,022,890	1,000,000	1,000,000					3.100	3.100	JJ	15,500	31,000	08/25/2015	01/01/2024
196558SF8	COLORADO RIVER TX MUNI WTR DIST				1FE	840,693	119.2030	834,421	700,000	838,403		(2,290)			5.000	1.963	JJ	1,167		11/16/2017	01/01/2025
198054LT3	COLUMBIA MO SWR REV			2	1FE	1,064,310	108.8940	1,088,940	1,000,000	1,051,876		(4,546)			3.500	2.886	AO	8,750	35,000	03/19/2015	10/01/2027
199098BK9	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	995,950	104.7990	1,047,990	1,000,000	997,570		394			4.250	4.301	FA	16,056	42,500	07/29/2013	08/15/2023
199098CL6	COLUMBUS-FRANKLIN CNTY OH FIN AUTH			2	1FE	1,500,000	100.0520	1,500,780	1,500,000	1,500,000					3.496	3.496	FA	19,811	52,440	01/28/2015	08/15/2026
199098CQ5	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	780,000	99.9260	779,423	780,000	780,000					2.000	2.000	FA	5,893	15,600	12/02/2015	08/15/2018
199098CS1	COLUMBUS-FRANKLIN CNTY OH FIN AUTH				1FE	999,810	99.5340	995,340	1,000,000	999,923		55			2.125	2.131	FA	8,028	21,250	12/02/2015	08/15/2019
206256SK6	CONCORD IN CMNTY SBC REF			2	1FE	1,091,030	106.0180	1,060,180	1,000,000	1,078,599		(8,815)			3.375	2.299	JJ	15,563	29,531	08/05/2016	01/15/2028
212582CV0	CONWAY AR ELEC REV				1FE	1,617,045	109.2280	1,638,420	1,500,000	1,597,598		(9,340)			4.000	3.157	JD	5,000	60,000	11/18/2015	12/01/2026
212610EC9	CONWAY AR WSTWTR REV REF			2	1FE	1,061,090	107.1440	1,071,440	1,000,000	1,047,392		(6,757)			4.000	3.159	AO	10,000	40,000	12/09/2015	10/01/2030
228485GZ5	CROWN POINT IN MULTI-SBC 1ST MTGQ			2	1FE	1,046,270	101.8840	1,018,840	1,000,000	1,000,227		(5,652)			5.000	4.415	JJ	23,056	50,000	03/14/2008	07/15/2021
207758KE2	CT ST SPL TAX OBLIG REV (BAB)				1FE	1,000,000	109.5900	1,095,900	1,000,000	1,000,000					5.155	5.155	JD	4,296	51,550	10/29/2009	12/01/2022
230228AM0	CULPAPER CNTY VA ECON DEV AUTH LSE			2	1FE	1,093,070	110.5810	1,105,810	1,000,000	1,063,779		(8,919)			4.000	2.903	JD	3,333	40,000	08/06/2014	06/01/2026
236572EB5	DANVILLE IN MULTI-SBC QUAL SCH CON				1FE	800,000	103.1590	825,272	800,000	800,000					5.250	5.250	JJ	19,367	42,000	11/17/2010	01/15/2020
270456FK7	E ALLEN IN MULTI-SBC 1ST MTG SER B			2	1FE	734,616	107.2710	724,079	675,000	706,424		(5,737)			3.750	2.754	JJ	11,672	25,313	10/18/2012	07/15/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
270456FL5	E ALLEN IN MULTI-SBC 1ST MTG SER B			2	1FE	697,193	107.0510	690,479	645,000	672,564		(5,020)			3.750	2.834	JJ	11,153	24,188	10/18/2012	07/15/2024
283822GN8	EL PASO TX WTR & SWR REV REF			2	1FE	1,600,335	109.2900	1,639,350	1,500,000	1,575,145		(10,896)			4.000	3.101	MS	20,000	60,000	08/21/2015	03/01/2029
29270CYN9	ENERGY NW WA ELEC REV TX-COLUMBIA				1FE	1,033,720	100.8490	1,008,490	1,000,000	1,012,149		(4,680)			2.653	2.151	JJ	13,265	26,530	03/14/2013	07/01/2020
299040BQ7	EVANGELINE PARISH LA ROAD & DRAIN			2	1FE	1,061,810	112.0970	1,120,970	1,000,000	1,039,347		(5,836)			4.500	3.752	JD	3,750	45,000	12/05/2013	12/01/2024
299348BH4	EVANSVILLE IN LOC PUB IMPT BD BK			2	1FE	1,120,441	110.4120	1,170,367	1,060,000	1,098,216		(5,665)			4.000	3.332	JJ	21,200	42,400	11/15/2013	07/01/2024
30382LCW6	FAIRFAX CNTY VA ECON DEV AUTH FAC				1FE	1,000,000	105.2850	1,052,850	1,000,000	1,000,000					3.830	3.830	AO	9,575	38,300	06/13/2014	10/01/2026
312665AM4	FAYETTEVILLE AR HOTEL MOTEL & REST			2	1FE	1,133,397	108.2060	1,141,573	1,055,000	1,111,123		(7,262)			4.000	3.129	MN	7,033	42,200	10/29/2014	11/01/2029
33803TCP9	FISHERS IN REDEV AUTH LEASE RENT			2	1FE	1,324,270	106.5260	1,368,859	1,285,000	1,294,110		(4,172)			5.000	4.631	JJ	29,626	64,250	06/17/2009	07/15/2020
33803TEK8	FISHERS IN REDEV AUTH LEASE RENT			2	1FE	999,597	107.5790	1,086,548	1,010,000	1,003,887		735			4.000	4.100	JJ	18,629	40,400	06/29/2011	01/15/2025
341271AB0	FL ST BRD OF ADMIN FIN CORP TXBL A			2	1FE	1,614,571	100.1030	1,596,643	1,595,000	1,611,885		(2,686)			2.638	2.321	JJ	21,038	21,038	05/31/2017	07/01/2021
340118AH1	FLORENCE SC ACCOMODATIONS FEE REF			2	1FE	1,102,962	108.5880	1,113,027	1,025,000	1,087,634		(7,509)			4.000	3.063	MN	6,833	41,000	12/04/2015	05/01/2030
348761DK0	FORT SMITH AR SALES & USE TAX REF			2	1FE	994,830	102.5420	1,025,420	1,000,000	996,803		375			3.500	3.550	MN	5,833	35,000	04/18/2012	05/01/2025
348815KL4	FORT SMITH AR WTR & SWR REV REF			2	1FE	1,030,050	102.5640	1,025,640	1,000,000	1,002,713		(3,469)			5.000	4.628	AO	12,500	50,000	07/02/2008	10/01/2022
349242CR6	FORT WAYNE IN CMNTY SBC 1ST MTG			2	1FE	1,605,885	108.7190	1,630,785	1,500,000	1,559,492		(10,734)			4.000	3.143	JJ	27,667	60,000	06/07/2013	07/15/2025
349242DF1	FORT WAYNE IN CMNTY SBC 1ST MTG				1FE	1,006,719	109.7680	1,009,866	920,000	976,716		(8,555)			3.750	2.639	JJ	15,908	34,500	05/14/2014	01/15/2024
34926LBX0	FORT WAYNE IN MUN BLDG REV (BAB)			2	1FE	1,000,000	104.8210	1,048,210	1,000,000	1,000,000					5.600	5.600	JD	2,489	56,000	11/20/2009	12/15/2024
352193CD6	FRANKFORT IN HS-ELEM SBC REF 1ST				1FE	1,093,640	109.8980	1,098,980	1,000,000	1,067,808		(8,641)			3.750	2.686	JJ	17,292	37,500	12/05/2014	01/15/2025
373511GG3	GA ST HGR EDU FACS AUTH REV USG RE			2	1FE	838,754	109.1420	878,593	805,000	831,178		(3,024)			4.000	3.501	JD	1,431	32,200	06/04/2015	06/15/2028
36609PAP8	GARLAND CNTY AR SALES & USE TAX				1FE	1,000,000	98.5760	985,760	1,000,000	1,000,000					2.039	2.039	MN	3,398	18,691	10/25/2016	11/01/2020
376852DQ9	GLASGOW KY ISD FIN CORP TAXABLE			2	1FE	1,000,000	105.8300	1,058,300	1,000,000	1,000,000					5.250	5.250	AO	13,125	52,500	03/30/2011	04/01/2026
37855PJA1	GLENDALE WI CMNTY DEV AUTH TXBL A			2	1FE	970,000	98.9340	959,660	970,000	970,000					2.300	2.300	AO	10,040		06/28/2017	10/01/2020
386545GE1	GRAND VALLEY ST UNIV MI GEN RECTS			2	1FE	663,831	100.0100	615,062	615,000	615,000		(5,244)			5.000	4.044	JD	2,563	30,750	09/12/2007	12/01/2019
387883TE1	GRANT CNTY WA PUB UTIL DIST #2			2	1FE	768,510	109.7570	823,178	750,000	761,457		(1,847)			4.000	3.691	JJ	15,000	30,000	12/19/2013	01/01/2026
397337CQ7	GREENWOOD SC MET DIST REF			2	1FE	1,418,261	106.0230	1,378,299	1,300,000	1,400,945		(10,197)			3.500	2.506	AO	11,375	45,500	04/14/2016	10/01/2029
399677AL7	GROVEPORT OH SPL OBLG REF-INC TAX				1FE	1,077,640	107.6430	1,076,430	1,000,000	1,038,504		(7,184)			3.750	2.904	JD	3,125	37,500	03/01/2012	12/01/2022
407271GV1	HAMILTON CNTY OH ECON DEV REV REF			2	1FE	1,055,500	110.7600	1,107,600	1,000,000	1,042,898		(5,018)			4.000	3.342	JD	3,333	40,000	06/03/2015	06/01/2027
40785EK47	HAMILTON IN SE CONS SBC REF SER C			2	1FE	1,408,485	109.6450	1,425,385	1,300,000	1,384,765		(8,639)			3.750	2.883	JJ	22,479	48,750	03/05/2015	07/15/2026
40785EVQ6	HAMILTON STHESTRN IN CONS SBC			2	1FE	940,192	103.6060	901,372	870,000	878,738		(8,075)			5.000	4.004	JJ	20,058	43,500	02/24/2009	07/15/2022
41422EGE7	HARRIS CNTY TX MET TRANSIT AUTH			2	1FE	1,910,878	105.8400	1,852,200	1,750,000	1,887,565		(13,752)			3.500	2.503	MN	10,208	61,250	04/15/2016	11/01/2030
41981CJB7	HAWAII ST HWY REV			2	1FE	998,030	103.9640	1,039,640	1,000,000	999,122		149			5.500	5.520	JJ	27,500	55,000	12/10/2008	01/01/2023
425251FL4	HENDERSON AR ST UNIV AUX ENTER REV			2	1FE	896,258	107.2970	906,660	845,000	877,524		(6,139)			4.000	3.136	MN	5,633	33,800	11/05/2014	11/01/2026
424898BM5	HENDERSON CNTY NC LTD OBLG			2	1FE	1,107,781	110.8700	1,147,505	1,035,000	1,092,708		(6,469)			4.000	3.183	AO	10,350	41,400	08/13/2015	10/01/2029
438701K86	HONOLULU CITY & CNTY HI WSTWTR SYS			2	1FE	1,061,970	109.9680	1,099,680	1,000,000	1,056,737		(5,233)			4.000	3.231	JJ	20,000	20,000	02/02/2017	07/01/2032
4424354H3	HOUSTON TX UTIL SYS REV REF COMB C				1FE	1,178,705	110.2350	1,185,026	1,075,000	1,138,939		(10,882)			4.000	2.800	MN	5,494	43,000	03/13/2014	05/15/2023
44352TAA6	HUBER HEIGHTS OH CSD COP SCH FACS			2	1FE	405,000	104.2160	422,075	405,000	405,000					6.750	6.750	JD	2,278	27,338	10/22/2009	12/01/2024
462590LA6	IA ST STUDENT LOAN LIQUIDITY CORP			2	1FE	1,502,115	99.2820	1,489,230	1,500,000	1,501,583		(532)			2.107	2.051	JD	2,634	34,766	05/03/2017	12/01/2019
45129WJD3	ID HSG & FIN ASSN			2	1FE	1,037,890	105.1600	1,051,600	1,000,000	1,006,742		(4,137)			5.000	4.542	JJ	23,056	50,000	01/23/2009	07/15/2022
451152V25	ID ST BOND BANK AUTH REV REF SER A			2	1FE	1,318,076	111.6470	1,367,676	1,225,000	1,311,430		(6,646)			4.000	3.113	MS	14,428	24,500	03/02/2017	09/15/2030
4546246J1	IN ST BOND BANK REV TXBL REF SCH				1FE	700,000	99.9900	699,930	700,000	700,000					1.390	1.390	JJ	4,487	9,730	12/13/2012	01/15/2018
4546247G6	IN ST BOND BANK REV TXBL-SCH SEVER				1FE	1,000,000	100.1100	1,001,100	1,000,000	1,000,000					2.329	2.329	JJ	10,739	23,290	06/05/2013	01/15/2020
4546248D2	IN ST BOND BANK REV TXBL-SEVERANCE				1FE	1,000,000	100.6350	1,006,350	1,000,000	1,000,000					2.634	2.634	JJ	12,146	26,340	12/05/2013	01/15/2019
4550576A2	IN ST FIN AUTH REV ED FAC-PURDUE			2	1FE	906,057	102.8470	905,054	880,000	890,757		(2,897)			3.000	2.632	JJ	13,200	26,400	05/23/2012	07/01/2023
455057MU0	IN ST FIN AUTH REV EDL FACS			2	1FE	1,367,381	101.6980	1,367,838	1,345,000	1,346,376		(2,640)			5.000	4.792	AO	16,813	67,250	04/23/2008	10/01/2022
45528S8J8	INDIANAPOLIS IN LOC PUB IMPT BD BK			2	1FE	1,072,540	110.2180	1,102,180	1,000,000	1,025,764		(7,685)			5.000	4.102	FA	20,833	50,000	03/02/2011	08/01/2023
45528UDJ7	INDIANAPOLIS IN LOC PUB IMPT BD BK			2	1FE	1,278,938	105.1080	1,313,850	1,250,000	1,261,892		(3,207)			4.000	3.701	JD	4,167	50,000	03/16/2012	06/01/2023
45528UUP4	INDIANAPOLIS IN LOC PUB IMPT BD BK			2	1FE	1,043,130	102.3900	1,023,900	1,000,000	1,038,195		(3,942)			3.000	2.503	FA	12,500	23,500	09/29/2016	08/01/2029
46263RHC2	IPS IN MULTI-SBC (BAB)			2	1FE	1,000,000	104.0360	1,040,360	1,000,000	1,000,000					4.900	4.900	JJ	22,594	49,000	09/30/2009	07/15/2022
46603ACJ8	IVY TECH CMNTY COLLEGE IN (BAB)			2	1FE	1,000,000	105.5690	1,055,690	1,000,000	1,000,000					5.315	5.315	JJ	26,575	53,150	12/03/2009	07/01/2021
469485LL8	JACKSONVILLE FL SALES TAX REV REF			2	1FE	1,649,490	109.9070	1,648,605	1,500,000	1,624,408		(14,184)			4.000	2.802	AO	15,000	60,000	03/17/2016	10/01/2029
470572AM0	JAMESTOWN ND PARK DIST SALES TAX			2	1FE	1,251,361	108.1920	1,244,208	1,150,000	1,233,125		(11,517)			4.000	2.777	JJ	23,000	48,044	05/26/2016	07/01/2029
472737EV3	JEFFERSON CNTY CO SD #R-001 COPS				1FE	1,255,000	99.5100	1,248,851	1,255,000	1,255,000					2.600	2.600	JD	1,450	32,630	04/23/2015	12/15/2021
472737FF7	JEFFERSON CNTY CO SD #R-001 COPS				1FE	835,000	99.4150	830,115	835,000	835,000					2.250	2.250	JD	835	18,788	04/23/2015	06/15/2020
486296NS1	KAKAUNA WI ELEC SYS REV SER A			2	1FE	1,689,903	109.4470	1,778,514	1,625,000	1,685,638		(4,264)			4.000	3.552	JD	2,889	50,014	02/23/2017	12/15/2032
485106CM8	KANSAS CITY MO SPL OBLIG REF & IMP				1FE	138,981	100.4470	135,603	135,000	135,253		(265)			6.431	5.672	AO	2,170	8,682	09/03/2008	04/01/2018
48526CAM9	KANSAS MUNI ENERGY AGY PWR PROJ			2	1FE	1,047,140	112.3620	1,123,620	1,000,000	1,028,899		(4,550)			5.000	4.403	JJ	25,000	50,000	09/13/2013	07/01/2026
48542KQ69	KANSAS ST DEV FIN AUTH REV UNIV KS			2	1FE	981,960	102.7080	1,027,080	1,000,000	990,430		1,207			3.600	3.760	MN	6,000	36,000	01/15/2010	11/01/2024
495289Z60	KING CNTY WA SWR REV REF SER B			2	1FE	1,578,456	112.3740	1,618,186	1,440,000	1,550,875		(13,083)			4.000	2.852	JJ	28,800	57,600	11/10/2015	01/01/2028
495289Z86	KING CNTY WA SWR REV REF SER B			2	1FE	1,099,810	111.0600	1,110,600	1,000,000	1,080,600		(9,531)			4.000	2.801	JJ	20,000	40,000	12/15/2015	01/01/2030
500296GQ5	KOKOMO-CENTER IN SBC 1ST MTG SER A			2	1FE	1,079,826	110.7560	1,090,947	985,000	1,055,410		(9,684)			4.000	2.796	JJ	18,168	39,400	06/03/2015	01/15/2025
485247AM2	KS DEV FIN AUTH SALES TAX REV-TAX			2	1FE	998,620	104.4960	1,044,960	1,000,000	999,248		91			5.500	5.514	MS	18,333	55,000	08/28/2009	09/01/2024
485428ZW9	KS ST DEV FIN AUTH REV PERS C				1FE	1,616,715	101.1490	1,517,235	1,500,000	1,518,086		(53,703)			5.012	1.378	MN	12,530	75,180	02/26/2016	05/01/2018
49130TSL1	KY ST HSG CORP REV TXBL SER A				1FE	1,000,000	101.5500	1,015,500	1,000,000	1,000,000					3.128	3.128	JJ	15,640	31,280	05/30/2014	01/01/2023
546282G40	LA ST LOC GOVT ENVRNMNTL FACS			2	1FE	1,064,090	107.4470	1,074,470	1,000,000	1,048,607		(5,476)			3.500	2.805	MN	5,833	35,000	02/06/2015	11/01/2027
507686NG4	LAKE CENTRAL IN MULTI-DIST SBC REF			2	1FE	1,445,000	107.2240	1,549,387	1,445,000	1,445,000					4.550	4.550	JJ	30,317	65,748	03/16/2011	07/15/2025
507686QV8	LAKE CENTRAL IN MULTI-DIST SBC REF			2	1FE	1,092,370	110.6410	1,106,410	1,000,000	1,064,134		(8,785)			4.000	2.915	JJ	18,444	40,000	09/05/2014	07/15/2025

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 Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
51427CAP6	LANCASTER OH WSTWTR REV REF			2	1FE	1,075,509	106.7660	1,078,337	1,010,000	1,039,412		(6,945)			4.000	3.203	JD	3,367	40,400	05/31/2012	12/01/2025
536045AY3	LINN-MAR IA CMNTY SD INFRASTRUCTUR			2	1FE	1,296,795	110.1100	1,442,441	1,310,000	1,303,638		1,004			4.250	4.350	JJ	27,838	55,675	02/19/2010	07/01/2023
537363GG2	LITTLE ROCK AR CAPITAL IMPT REV RE			2	1FE	948,494	110.6180	951,315	860,000	946,825		(1,669)			4.000	2.809	AO	4,396		10/13/2017	10/01/2030
537374CN8	LITTLE ROCK AR HOTEL & RESTAURANT			2	1FE	1,081,770	110.7740	1,107,740	1,000,000	1,055,746		(7,645)			4.000	3.048	JJ	20,000	40,000	06/18/2014	07/01/2025
543573DE6	LORAIN CNTY OH CMNTY CLG DIST GEN			2	1FE	1,033,075	111.4780	1,070,189	960,000	1,029,067		(4,008)			4.000	3.113	JD	3,200	20,053	05/10/2017	12/01/2030
545904KD5	LOUDOUN CNTY VA SNTN AUTH WTR&SWR			2	1FE	983,320	102.9510	1,029,510	1,000,000	989,466		1,141			3.000	3.150	JJ	15,000	30,000	03/14/2012	01/01/2026
546589YA4	LOUISVILLE & JEFFERSON CNTY KY MET			2	1FE	1,099,870	111.2540	1,112,540	1,000,000	1,080,487		(8,998)			4.000	2.851	MN	5,111	40,000	10/22/2015	05/15/2029
546589YB2	LOUISVILLE & JEFFERSON CNTY KY MET			2	1FE	1,629,465	110.4990	1,657,485	1,500,000	1,604,129		(11,562)			4.000	3.003	MN	7,667	60,000	10/07/2015	05/15/2030
549843DY3	LUGOFF-ELGIN				1FE	500,000	99.8190	499,095	500,000	500,000					1.865	1.865	JJ	4,663	9,325	03/06/2015	07/01/2018
559560AN7	MAGNOLIA AR SALES & USE TAX REV			2	2FE	1,067,281	100.1990	1,027,040	1,025,000	1,025,000		(3,011)			5.000	5.000	FA	21,354	51,250	07/20/2007	08/01/2020
574482AL9	MARYSVILLE OH SPL OBLG REV-COLEMAN			2	1FE	1,130,460	107.9740	1,128,328	1,045,000	1,098,153		(9,930)			4.000	2.883	JD	3,483	41,800	08/20/2014	12/01/2025
574847AL3	MASON CITY IA CMNTY SCH DIST			2	1FE	900,000	103.8540	934,686	900,000	900,000					4.200	4.200	JJ	18,900	37,800	05/18/2011	07/01/2023
57419RYN9	MD ST CMNTY DEV ADMIN DEPT HSG DEV				1FE	850,000	100.9100	857,735	850,000	850,000					2.780	2.780	MS	7,877	23,630	11/18/2015	03/01/2021
57419RYR0	MD ST CMNTY DEV ADMIN DEPT HSG DEV				1FE	850,000	101.2090	860,277	850,000	850,000					3.180	3.180	MS	9,010	27,030	11/18/2015	09/01/2022
574204YC1	MD ST DEPT TRANS CONS 2ND ISSUE			2	1FE	990,190	104.9100	1,049,100	1,000,000	993,094		750			3.250	3.350	JD	2,708	32,500	12/05/2013	12/01/2025
57420PGL4	MD ST ECON DEV CORP LEASE REV-AVIA				1FE	1,011,490	99.9440	999,440	1,000,000	1,003,840		(1,533)			2.250	2.086	JD	1,875	22,500	10/31/2012	06/01/2020
574295DT5	MD ST STADIUM AUTH LEASE REV TXBL				1FE	876,606	100.1620	891,442	890,000	886,081		2,614			2.100	2.410	JD	831	18,690	04/03/2014	06/15/2019
57429KBN7	MD ST TRANS AUTH LSE REV REF-METRO			2	1FE	988,880	101.8140	1,018,140	1,000,000	991,072		709			3.000	3.100	JJ	15,000	30,000	10/21/2014	07/01/2028
583887DK7	MECKLENBURG CNTY NC COP SER B			2	1FE	1,089,220	100.2660	1,002,660	1,000,000	1,000,903		(10,522)			5.000	3.913	FA	20,833	50,000	02/01/2008	02/01/2020
58400CAL1	MECKLENBURG CNTY NC LTD OBLG TXBL			2	1FE	1,327,316	100.1900	1,307,480	1,305,000	1,317,270		(2,219)			2.950	2.751	FA	16,041	38,498	03/27/2013	02/01/2024
58400CAJ6	MECKLENBURG CNTY NC LTD OBLIG TXBL				1FE	1,000,000	99.2450	992,450	1,000,000	1,000,000					2.550	2.550	FA	10,625	25,500	03/01/2013	02/01/2022
586158QC4	MEMPHIS TN ELEC SYS REV			2	1FE	1,045,320	104.4320	1,044,320	1,000,000	1,044,194		(1,126)			3.500	2.982	JD	2,917	6,125	09/15/2017	12/01/2033
586200QM2	MEMPHIS TN SANTN SWR SYS REV REF			2	1FE	1,044,030	105.9740	1,059,740	1,000,000	1,018,436		(6,301)			4.000	3.294	AO	10,000	40,000	09/19/2013	10/01/2024
586108AK8	MEMPHIS-SHELBY CNTY TN INDL DEV BD			2	1FE	1,000,000	99.2730	992,730	1,000,000	1,000,000					2.000	2.000	MN	3,333	8,333	05/18/2017	11/01/2019
586123CE9	MEMPHIS-SHELBY CNTY TN SPORTS AUTH				1FE	1,102,210	105.9490	1,059,490	1,000,000	1,018,185		(9,375)			5.000	3.962	MN	8,333	50,000	03/21/2007	11/01/2019
586123DG3	MEMPHIS-SHELBY CNTY TN SPORTS AUTH			2	1FE	979,000	105.7440	1,057,440	1,000,000	990,692		1,652			5.000	5.220	MN	8,333	50,000	06/23/2009	11/01/2022
590252PA4	MERRILLVILLE IN MSBC TXBL REF 1ST				1FE	615,000	100.0440	615,271	615,000	615,000					2.320	2.320	JJ	6,579	14,268	11/01/2013	07/15/2018
590252KM3	MERRILLVILLE IN MULTI-SBC 1ST MTG			2	1FE	1,075,060	100.1280	1,001,280	1,000,000	1,000,363		(9,044)			5.250	4.315	JJ	24,208	52,500	02/01/2008	07/15/2020
590545WD7	MESA AZ UTIL SYS REV REF			2	1FE	1,092,630	109.9680	1,099,680	1,000,000	1,087,646		(4,984)			4.000	2.833	JJ	20,000	20,000	06/13/2017	07/01/2032
591840AQ6	MET CMNTY CLG AREA NE COPS TAX			2	1FE	1,311,071	100.1420	1,266,796	1,265,000	1,304,768		(4,323)			3.000	2.571	MS	12,650	37,950	07/13/2016	03/01/2031
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CTY			2	1FE	983,460	97.0690	970,690	1,000,000	983,992		532			2.640	2.829	AO	6,600	13,200	08/16/2017	10/01/2027
59455TWV0	MI MUNC BD AUTH REV LOC GOVT LN				1FE	1,692,513	104.5010	1,713,816	1,640,000	1,648,349		(5,932)			5.000	4.602	MN	13,667	82,000	02/27/2009	05/01/2019
59455T3X8	MI MUNI BOND AUTH CLEAN WTR REV FD			2	1FE	205,052	100.2620	195,511	195,000	195,000					5.000	5.000	AO	2,438	9,750	10/12/2007	10/01/2022
593237ES5	MIAMI BEACH FL REDEV AGY CTR HIST				1FE	1,019,340	100.8280	1,008,280	1,000,000	1,012,104		(3,696)			3.365	2.951	FA	14,021	33,650	01/06/2016	02/01/2021
593791FL5	MIAMI UNIV OH REF			2	1FE	1,061,040	107.1710	1,071,710	1,000,000	1,025,161		(6,357)			4.000	3.266	MS	13,333	40,000	11/17/2011	09/01/2022
59333ND83	MIAMI-DADE CNTY FL SPL OBLIG REF B			2	1FE	1,613,445	108.5460	1,628,190	1,500,000	1,608,698		(4,747)			4.000	3.002	AO	15,000	30,000	08/03/2017	04/01/2032
596232DF2	MIDDLEBURY IN SBC REF			2	1FE	1,078,250	111.4770	1,114,770	1,000,000	1,061,270		(7,116)			4.000	3.083	JJ	18,444	40,000	07/23/2015	07/15/2026
596232DV7	MIDDLEBURY IN SCHS BLDG CORP REF			2	1FE	631,501	103.7660	612,219	590,000	626,033		(3,750)			3.250	2.453	JJ	8,842	18,483	07/13/2016	01/15/2030
596232EG9	MIDDLEBURY IN SCHS BLDG CORP REF			2	1FE	1,150,164	104.2570	1,115,550	1,070,000	1,139,579		(7,258)			3.250	2.403	JJ	16,035	33,519	07/13/2016	07/15/2029
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL				1FE	675,000	100.3050	677,059	675,000	675,000					3.500	3.500	JD	1,969	23,625	05/21/2015	12/01/2025
603786HQ0	MINNEAPOLIS MN REV REF-UNIV PROJ			2	1FE	1,154,138	109.7690	1,158,063	1,055,000	1,127,771		(9,375)			4.000	2.893	JD	3,517	42,200	02/11/2015	12/01/2027
603792TR3	MINNEAPOLIS MN SPL SD #1 COPS C				1FE	1,201,940	119.4140	1,194,140	1,000,000	1,198,631		(3,309)			5.000	1.980	FA	3,472		11/15/2017	02/01/2025
604832LU7	MISHAWAKA IN SEWAGE WKS REV REF			2	1FE	1,073,500	111.3430	1,113,430	1,000,000	1,058,006		(6,593)			4.000	3.143	MS	13,333	40,000	08/06/2015	03/01/2027
604146AP5	MN ST GEN FUND REV REF APPROP B			2	1FE	1,080,340	109.1160	1,091,160	1,000,000	1,044,822		(9,991)			4.000	2.852	MS	13,333	40,000	04/22/2014	03/01/2026
60416HQF4	MN ST HIGHER ED FACS AUTH REV			2	1FE	1,015,780	104.9490	1,049,490	1,000,000	1,003,316		(1,785)			4.500	4.301	AO	11,250	45,000	12/03/2009	10/01/2023
60416SLU2	MN ST HSG FIN AGY NON-AMT ACE ST			2	1FE	1,293,404	109.0320	1,324,739	1,215,000	1,274,975		(8,073)			4.000	3.164	FA	20,250	48,600	09/02/2015	08/01/2028
606341GM1	MO ST BRD OF PUB BLDGS SPL OBLG A			2	1FE	1,086,560	109.1490	1,091,490	1,000,000	1,052,699		(10,231)			4.000	2.807	AO	10,000	40,000	07/29/2014	10/01/2026
606341JG1	MO ST BRD OF PUB BLDGS SPL OBLG B			2	1FE	1,090,920	110.8770	1,108,770	1,000,000	1,068,248		(9,858)			4.000	2.802	AO	10,000	40,000	08/27/2015	04/01/2028
606341JX4	MO ST BRD OF PUBLIC BLDGS SPL OBLG			2	1FE	1,538,040	102.4060	1,536,090	1,500,000	1,530,852		(4,483)			3.000	2.641	AO	11,250	45,000	05/19/2016	04/01/2029
606033BQ0	MO ST DEV FIN BRD ANN APPROP SER A			2	1FE	2,013,678	106.9350	1,994,338	1,865,000	1,984,857		(15,979)			3.750	2.702	AO	17,484	69,938	03/04/2016	10/01/2029
60636ABD4	MO ST HLTH & EDL FACS AUTH REV				1FE	1,000,000	106.5510	1,065,510	1,000,000	1,000,000					4.077	4.077	MN	5,210	40,770	06/17/2011	11/15/2023
61336PDJ7	MONTGOMERY CNTY MD REV TAXABLE			2	1FE	1,000,000	105.7710	1,057,710	1,000,000	1,000,000					4.200	4.200	MN	7,000	42,000	08/11/2011	05/01/2022
613741EZ6	MONTGOMERY CNTY VA ECON DEV AUTH				1FE	1,060,920	104.2120	1,042,120	1,000,000	1,039,681		(8,374)			3.550	2.593	JD	2,958	35,500	05/29/2015	06/01/2022
613741GL5	MONTGOMERY CNTY VA ECON DEV AUTH B			2	1FE	1,000,000	98.9990	989,990	1,000,000	1,000,000					2.532	2.532	JD	2,110	13,645	04/26/2017	06/01/2023
614091AL0	MONTGOMERY OH SPL OBLIG REV TXBL			2	1FE	1,158,656	105.0450	1,118,729	1,065,000	1,108,115		(11,653)			4.875	3.605	JD	4,327	51,919	05/22/2013	12/01/2025
616047DJ2	MOORESVILLE IN CONSOL SBC 1ST MTG			2	1FE	1,007,590	103.9020	1,039,020	1,000,000	1,004,162		(756)			3.000	2.911	JJ	13,833	30,000	03/13/2013	07/15/2024
60534RBQ1	MS DEV BK SPL OBLG-HINDS CMNTY COL			2	1FE	1,123,928	105.8060	1,132,124	1,070,000	1,080,656		(5,730)			5.000	4.403	AO	13,375	53,500	01/29/2009	10/01/2022
60534RRD3	MS DEV BK SPL OBLIG REF LTD TAX NT			2	1FE	1,050,030	104.5460	1,045,460	1,000,000	1,009,172		(5,793)			5.000	4.362	JJ	25,000	50,000	10/21/2009	07/01/2020
60534PMU4	MS DEV BK SPL OBLIGS JACKSON PROJ				1FE	1,373,866	104.2870	1,314,016	1,260,000	1,273,183		(10,777)			5.250	4.322	MS	22,050	66,150	05/25/2006	03/01/2019
60534TC94	MS ST DEV BANK SPL OBLG REF-WSTWTR			2	1FE	1,283,723	108.8720	1,279,246	1,175,000	1,252,281		(10,669)			4.000	2.883	JJ	23,500	47,000	12/19/2014	07/01/2028
60534TRT4	MS ST DEV BANK SPL OBLG TXBL PROJ				1FE	1,310,000	103.4470	1,355,156	1,310,000	1,310,000					4.073	4.073	MS	17,785	53,356	08/21/2013	03/01/2023
60534T3L7	MS ST DEV BANK SPL OBLG-PEARL SD			2	1FE	1,247,320	109.7590	1,245,765	1,135,000	1,229,779		(10,052)			4.000	2.857	AO	11,350	65,578	03/23/2016	04/01/2029
60534WHS0	MS ST DEV BK SPL OBLG MERIDIAN ART			2	1FE	1,589,130	111.7790	1,676,685	1,500,000	1,582,238		(6,892)			4.000	3.302	MS	20,000	32,667	02/03/2017	03/01/2029
60534WLP1	MS ST DEV BK SPL OBLG PASCAGOULA			2	1FE	1,132,005	108.9440	1,143,912	1,050,000	1,127,931		(4,074)			3.750	2.853	JJ	21,328		06/01/2017	07/01/2029
553543DS5	MSD WARREN TWP IN VISION 2005 SBC				1FE	1,000,000	99.6230	996,230	1,000,000	1,000,000					1.980	1.980	JJ	9,405	19,800	05/09/2013	01/10/2020

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66283AEK8	N TX MUNI WTR DIST REGL WSTWTR SYS			2	1FE	1,549,127	109.7920	1,586,494	1,445,000	1,526,943		(9,670)			4.000	3.137	JD	4,817	57,800	08/28/2015	06/01/2030
631144AP7	NASH CNTY NC LTD OBLIG			2	1FE	1,181,406	108.8380	1,191,776	1,095,000	1,121,213		(8,830)			5.000	4.071	AO	13,688	54,750	03/18/2010	10/01/2024
65819WAM5	NC ST ESTRN MUNI PWR AGY REV TXBL				1FE	1,023,740	101.5360	1,015,360	1,000,000	1,012,657		(4,855)			2.928	2.403	JJ	14,640	29,280	09/11/2015	07/01/2020
658207PP4	NC ST HSG FIN AGY HOMEOWNERSHIP TX				1FE	790,000	99.7480	788,009	790,000	790,000					2.874	2.874	JJ	11,352	22,705	10/30/2013	01/01/2020
658289B51	NC ST UNIV @ RALEIGH REV TXBL GEN				1FE	1,255,800	99.9250	1,378,965	1,380,000	1,298,822		10,399			2.723	3.716	AO	9,394	37,577	08/07/2013	10/01/2024
65887PNP6	ND ST PUB FIN AUTH CAPITAL FING A			2	1FE	1,079,360	110.2660	1,102,660	1,000,000	1,053,026		(7,365)			4.000	3.083	JD	3,333	40,000	04/09/2014	06/01/2026
659011CC2	ND ST UNIV REV REF SER A			2	1FE	607,294	102.1260	628,075	615,000	608,624		467			3.000	3.110	AO	4,613	18,450	01/23/2015	04/01/2029
63948WAH5	NDSU RESEARCH & TECH ND LEASE				1FE	500,000	97.4270	487,135	500,000	500,000					2.791	2.791	MN	2,326	13,955	07/15/2016	05/01/2024
63948WAJ1	NDSU RESEARCH & TECH ND LSE				1FE	500,000	97.1750	485,875	500,000	500,000					2.941	2.941	MN	2,451	14,705	07/15/2016	05/01/2025
664259CH9	NE MN MET INTERMEDIATE SD #916 COP			2	1FE	1,346,409	110.8430	1,368,911	1,235,000	1,322,467		(10,870)			4.250	3.128	FA	21,870	52,488	10/01/2015	02/01/2029
641667PZ7	NEW ALBANY FLOYD CNTY IN SBC REF			2	1FE	1,093,770	110.2960	1,102,960	1,000,000	1,063,592		(9,527)			4.000	2.846	JJ	18,444	40,000	09/24/2014	07/15/2025
642577TK6	NEW BRAUNFELS TX UTIL REV REF			2	1FE	1,089,380	109.1790	1,091,790	1,000,000	1,071,463		(9,896)			4.000	2.790	JJ	20,000	40,000	03/02/2016	07/01/2029
642577TJ9	NEW BRAUNFELS TX UTILITY REV REF			2	1FE	880,800	109.8720	878,976	800,000	864,522		(8,986)			4.000	2.641	JJ	16,000	32,000	03/02/2016	07/01/2028
65081PAJ8	NEWBURGH HEIGHTS OH INC TAX REV			2	1FE	1,203,658	108.4680	1,236,535	1,140,000	1,188,414		(6,355)			4.000	3.289	JD	3,800	45,600	07/17/2015	12/01/2030
655164GH8	NOBLESVILLE IN REDEV AUTH			2	1FE	1,028,070	107.8600	1,078,600	1,000,000	1,021,552		(2,622)			4.000	3.652	FA	16,667	40,000	06/11/2015	08/01/2030
660546FT4	NORTH LITTLE ROCK AR ELEC REV SER				1FE	1,000,000	100.0550	1,000,550	1,000,000	1,000,000					2.358	2.358	JJ	11,790	23,580	06/01/2012	07/01/2018
665250BT2	NRTHRN IL MUN PWR AGY-PRAIRIE-BAB			2	1FE	1,030,560	102.9120	1,029,120	1,000,000	1,004,085		(3,859)			6.188	5.762	JJ	30,940	61,880	08/14/2009	01/01/2020
665304FH9	NTHRN KY UNIV GEN RECPTS REF SER A			2	1FE	1,544,970	103.8940	1,558,410	1,500,000	1,538,116		(4,128)			3.000	2.652	MS	15,000	45,000	04/28/2016	09/01/2027
641480JE9	NV ST HWY IMPT REV			2	1FE	1,600,110	110.0400	1,650,600	1,500,000	1,593,024		(7,086)			4.000	3.231	JD	5,000	45,500	02/08/2017	12/01/2032
667300DA2	NW ALLEN CNTY IN MSBC REF & IMPT				1FE	1,338,448	107.8690	1,359,149	1,260,000	1,300,143		(9,179)			4.000	3.154	JJ	23,240	50,400	08/08/2013	01/15/2022
66328RCB0	NW HENDRICKS IN MULTI-BLDG CORP			2	1FE	1,270,107	109.0910	1,260,001	1,155,000	1,249,027		(11,173)			3.750	2.556	JJ	19,972	43,313	02/04/2016	01/15/2027
668204CU2	NW OH WTR & SWR DIST REC ZONE(BAB)				1FE	300,000	103.9560	311,868	300,000	300,000					5.000	5.000	JD	1,250	15,000	05/28/2010	12/01/2020
649907XX5	NY ST DORM AUTH REV NON-ST SUPPORT				1FE	1,000,000	106.9960	1,069,960	1,000,000	1,000,000					3.892	3.892	JD	3,243	38,920	12/05/2013	12/01/2024
673588EN5	OAKLAND UNIV MI REV TXBL REF SER B				1FE	1,000,000	99.8590	998,590	1,000,000	1,000,000					3.220	3.220	MN	4,114	32,200	05/23/2013	05/15/2023
67419AAB7	OAKWOOD OH NATURAL GAS DIST SYS			2	1FE	661,899	111.8080	709,981	635,000	653,313		(2,417)			5.800	5.253	AO	9,208	36,830	03/25/2014	04/01/2029
677555Q23	OH ST ECON DEV REV-ENTERPRISE FD				1FE	825,000	102.4640	845,328	825,000	825,000					4.375	4.375	MJSD	3,008	36,094	06/18/2012	06/01/2027
67756A2M3	OH ST HGR EDUC FAC COMM HOSP				1FE	500,000	102.0290	510,145	500,000	500,000					3.549	3.549	JJ	8,873	17,745	11/16/2011	01/01/2020
677561GL0	OH ST HOSP FAC REV-CLEVELAND CLNIC			2	1FE	1,501,005	103.4720	1,552,080	1,500,000	1,500,131		(124)			5.000	4.991	JJ	37,500	75,000	08/13/2009	01/01/2025
67868UBY8	OKLAHOMA CNTY OK FIN AUTH (BAB)				1FE	990,000	105.7950	1,047,371	990,000	990,000					6.300	6.300	MS	20,790	62,370	07/01/2009	09/01/2019
67868UBZ5	OKLAHOMA CNTY OK FIN AUTH (BAB)				1FE	1,000,000	108.8240	1,088,240	1,000,000	1,000,000					6.400	6.400	MS	21,333	64,000	07/01/2009	09/01/2020
681725KS5	OMAHA NE ARPT AUTH REF FACS SER B			2	1FE	1,049,670	109.0270	1,090,270	1,000,000	1,045,817		(3,853)			4.000	3.402	JD	1,778	32,556	02/10/2017	12/15/2032
68285TCR8	ONSLOW CNTY NC LTD OBLIG			2	1FE	1,130,917	105.8710	1,101,058	1,040,000	1,120,719		(8,153)			3.500	2.507	AO	9,100	33,771	09/29/2016	10/01/2030
68285TAG4	ONSLOW CNTY NC LTG OBLIG SER A			2	1FE	1,201,252	108.5530	1,237,504	1,140,000	1,176,376		(6,710)			4.000	3.292	JD	3,800	45,600	02/13/2014	06/01/2025
682852CT3	ONSLOW NC WTR & SWR AUTH COMB			2	1FE	1,992,079	106.1080	1,936,471	1,825,000	1,968,099		(14,150)			3.500	2.513	JD	5,323	63,875	04/15/2016	12/01/2029
70917RXJ9	PA ST HGHR ED-CARNEGIE MELLON UNIV			2	1FE	1,059,430	103.6830	1,036,830	1,000,000	1,008,044		(7,103)			5.000	4.233	FA	20,833	50,000	08/05/2009	08/01/2021
704668DE9	PEACHTREE CITY GA WTR & SWR AUTH				1FE	1,000,000	99.2400	992,400	1,000,000	1,000,000					1.980	1.980	MS	6,600	19,800	01/30/2013	03/01/2020
716418AN8	PETOSKEY MI WTR SUPPLY & SWR DISP			2	1FE	532,910	108.3490	541,745	500,000	511,992		(3,572)			5.000	4.163	FA	10,417	25,000	06/15/2011	02/01/2024
71884AWS4	PHOENIX AZ CIVIC IMPT CORP EXCISE			2	1FE	1,169,093	102.6040	1,169,686	1,140,000	1,157,908		(3,631)			3.710	3.331	JJ	21,147	42,294	10/22/2014	07/01/2025
724795BD0	PITTSBURGH & ALLEGHENY CNTY PA TXB			2	1FE	1,365,000	101.1620	1,380,861	1,365,000	1,365,000					3.921	3.921	JD	2,379	53,522	10/30/2014	12/15/2025
73358WAH7	PORT AUTH NY & NJ CONS-158				1FE	978,641	119.2200	1,102,785	925,000	955,098		(3,520)			5.859	5.291	JD	4,516	54,196	01/13/2010	12/01/2024
736746XS2	PORTLAND OR URBAN RENEWAL & REDEV				1FE	1,084,050	104.3130	1,043,130	1,000,000	1,055,359		(15,303)			3.723	2.055	JD	1,655	37,230	02/10/2016	06/15/2021
74442PDZ5	PUB FIN AUTH WI TXBL PROJ SER A			2	1FE	1,539,555	101.4350	1,521,525	1,500,000	1,538,466		(1,089)			3.340	3.074	JJ	21,432		08/10/2017	07/01/2029
745392JB7	PULASKI CNTY AR HOSP REV REF			2	1FE	1,087,380	105.0040	1,050,040	1,000,000	1,076,117		(7,859)			3.250	2.277	MS	10,833	33,132	07/22/2016	03/01/2028
751100JA7	RALEIGH NC COMB ENTERPRISE SYS REV				1FE	1,000,000	97.5550	975,550	1,000,000	1,000,000					2.140	2.140	MS	7,133	21,400	05/03/2013	03/01/2022
753385KE2	RAPID CITY SD SALES TAX REV			2	1FE	1,165,403	103.8580	1,173,595	1,130,000	1,146,639		(3,985)			3.000	2.602	JD	2,825	33,900	01/18/2013	06/01/2024
753387BQ1	RAPID CITY SD WTR REV			2	1FE	1,535,597	105.5590	1,588,663	1,505,000	1,511,763		(3,449)			5.000	4.741	MN	12,542	75,250	11/19/2009	11/01/2023
753387CH0	RAPID CITY SD WTR REV REF			2	1FE	1,078,450	110.4520	1,104,520	1,000,000	1,063,478		(7,062)			4.000	3.082	MN	6,667	40,000	11/04/2015	11/01/2029
75381NCR9	RAPPAHANNOCK VA REGL JAIL AUTH FAC			2	1FE	1,081,980	109.6790	1,096,790	1,000,000	1,065,622		(7,402)			4.000	3.043	AO	10,000	40,000	09/30/2015	10/01/2029
756872GJ0	RED RIVER TX ED FIN REF & IMPT			2	1FE	1,067,050	106.8920	1,068,920	1,000,000	1,017,032		(7,220)			5.000	4.184	MS	14,722	50,000	01/13/2010	03/15/2026
767169DX0	RIO RANCHO NM GROSS RECPTS TAX REV				1FE	1,000,000	100.3360	1,003,360	1,000,000	1,000,000					3.050	3.050	JD	2,542	30,500	04/25/2013	06/01/2023
767175HE5	RIO RANCHO NM WTR & WSTWTR SYS REV			2	1FE	904,077	109.4690	935,960	855,000	893,757		(4,572)			4.000	3.302	MN	4,370	34,200	09/10/2015	05/15/2029
773038DQ4	ROCKDALE CNTY GA WTR & SWR AUTH TX			2	1FE	1,000,000	100.6780	1,006,780	1,000,000	1,000,000					3.210	3.210	JJ	16,050	32,100	03/12/2013	07/01/2025
79560CAE9	SALT LAKE CITY UT REDEV AGY TXBL				1FE	1,850,818	103.2020	1,893,757	1,835,000	1,840,869		(2,460)			3.752	3.603	AO	17,212	68,849	09/18/2013	04/01/2020
79588VAM7	SAMPSON CNTY NC LTD OBLIG REF			2	1FE	1,080,090	111.5470	1,115,470	1,000,000	1,062,201		(6,830)			4.000	3.108	JD	3,333	40,000	04/23/2015	12/01/2028
800051AX2	SANDOVAL CNTY NM INCENTIVE PAYT				1FE	1,010,492	99.2590	987,627	995,000	1,002,213		(4,981)			2.323	1.803	JD	1,926	23,114	04/29/2016	06/01/2019
80483CNQ0	SAVANNAH GA ECON DEV AUTH REF-ASU			2	1FE	1,104,471	110.0000	1,149,500	1,045,000	1,100,924		(3,206)			4.000	3.498	JD	1,858	41,800	11/22/2016	06/15/2031
805091CL7	SAVANNAH VLT TN UTIL DIST WTRWKS				1FE	718,162	102.3850	721,814	705,000	711,977		(1,167)			3.250	3.050	JD	1,909	22,913	04/26/2012	06/01/2023
837151FP9	SC ST PUB SVC AUTH REV TXBL OBLIG				1FE	1,018,750	101.5050	1,015,050	1,000,000	1,009,513		(1,751)			3.572	3.360	JD	2,977	35,720	04/20/2012	12/01/2022
837542CC1	SD BRD REGTS HSG (BAB)				1FE	1,014,510	103.6500	1,036,500	1,000,000	1,002,261		(1,708)			5.250	5.061	AO	13,125	52,500	05/22/2009	04/01/2019
837545GC0	SD CONSERVANCY DIST REV (BAB)				1FE	1,000,000	106.9140	1,069,140	1,000,000	1,000,000					4.384	4.384	FA	18,267	43,840	12/15/2010	08/01/2021
83756CHU2	SD HSG DEV AUTH TXBL HOMEOWNERSHIP				1FE	935,000	103.0730	963,733	935,000	935,000					3.396	3.396	MN	5,292	31,753	10/24/2014	05/01/2024
83755LZX7	SD ST BLDG AUTH REV REF SER A			2	1FE	1,410,582	110.4760	1,447,236	1,310,000	1,404,908		(5,674)			4.000	3.107	JD	4,367	25,472	05/03/2017	06/01/2031
83755LXE1	SD ST BLDG AUTH REV REF SER E			2	1FE	1,317,688	108.2170	1,352,713	1,250,000	1,297,724		(6,567)			4.000	3.334	JD	4,167	50,000	11/07/2014	06/01/2029
83755LYA8	SD ST BLDG AUTH REV TXBL SER A				1FE	690,000	99.8140	688,717	690,000	690,000					2.324	2.324	JD	1,336	16,036	05/13/2015	06/01/2020
837545JU7	SD ST CONS DIST TXBL-ST REV FD PRG				1FE	997,590	101.5910	1,015,910	1,000,000	998,249		202			3.083	3.109	FA	12,846	30,830	08/13/2014	08/01/2025

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837549MF8	SD ST ECON DEV FIN AUTH REV TXBL			2	1FE	800,000	100.5000	804,000	800,000	800,000					3.125	3.125	AO	6,250	25,000	11/13/2013	04/01/2020
83755VPS7	SD ST HLTH & EDL FACS AUTH (BAB)			2	1FE	1,000,000	103.7270	1,037,270	1,000,000	1,000,000					5.300	5.300	FA	22,083	53,000	06/04/2010	08/01/2025
83755VUH5	SD ST HLTH & EDL FACS AUTH-AVERA				1FE	1,080,770	103.4100	1,034,100	1,000,000	1,018,120		(11,673)			4.000	2.759	JJ	20,000	40,000	04/11/2012	07/01/2019
83755VXR0	SD ST HLTH & EDUC FACS AUTH VOC			2	1FE	1,318,930	107.4060	1,310,353	1,220,000	1,294,070		(8,632)			3.750	2.854	FA	19,063	45,750	01/15/2015	08/01/2029
818614FC8	SEYMOUR IN SEWAGE WKS REV			2	1FE	867,516	102.6330	882,644	860,000	864,947		(907)			3.000	2.876	JJ	12,900	25,800	02/04/2015	07/01/2027
820794CE3	SHAWNEE OH ST UNIV REF			2	1FE	1,172,621	108.5900	1,172,772	1,080,000	1,163,726		(7,667)			3.750	2.807	JD	3,375	40,725	11/02/2016	06/01/2027
784532EL3	SM EDUC BLDG CORP MS REF-RESIDENCE			2	1FE	742,298	102.1040	765,780	750,000	745,329		689			2.500	2.610	MS	6,250	18,750	05/23/2013	03/01/2024
836562QT8	SOUTH BEND IN REDEV AUTH LEASE REV			2	1FE	1,749,597	100.5040	1,643,240	1,635,000	1,636,782		(14,066)			5.750	4.853	FA	35,516	94,013	03/06/2008	08/15/2023
847184TP3	SPARTANBURG SC WTRWKS REV REF SYS			2	1FE	1,058,650	112.0770	1,120,770	1,000,000	1,046,093		(5,010)			4.000	3.333	JD	3,333	40,000	06/05/2015	12/01/2028
790608ES8	ST JOSEPH CNTY IN ECON DEV REV A			2	1FE	1,065,920	109.6260	1,096,260	1,000,000	1,060,666		(5,254)			4.000	3.236	AO	10,000	24,333	01/20/2017	04/01/2028
791023AK0	ST LANDRY PARISH LA RD DIST #1				1FE	990,000	104.2990	1,042,990	1,000,000	994,198		1,136			3.000	3.135	MS	10,000	30,000	02/21/2014	03/01/2023
79165TRS2	ST LOUIS MO MUNI FIN CORP TXBL			2	1FE	1,200,000	99.4940	1,193,928	1,200,000	1,200,000					4.072	4.072	AO	10,316	48,864	04/22/2016	04/15/2031
85732MLV7	ST PUB SCH BLDG AUTH PA COLL REV			2	1FE	1,057,740	111.0890	1,110,890	1,000,000	1,021,444		(6,131)			5.500	4.763	MS	18,333	55,000	03/31/2011	03/01/2023
85732MK30	ST PUB SCH BLDG AUTH PA REV REF			2	1FE	1,406,689	108.2040	1,493,215	1,380,000	1,400,939		(2,437)			4.000	3.761	MN	9,200	55,200	07/29/2015	05/01/2030
875139AL1	TAMPA FL NON-AD VALOREM REV REF			2	1FE	1,737,377	106.5930	1,694,829	1,590,000	1,720,362		(13,203)			3.500	2.453	AO	13,913	56,114	09/15/2016	10/01/2031
880558FC0	TN ST SCH BOND AUTH TXBL-HGR EDL			2	1FE	886,186	102.3140	900,363	880,000	884,375		(565)			3.262	3.180	MN	4,784	28,706	09/03/2014	11/01/2025
889379QP1	TOLEDO OH SWR SYS REV REF			2	1FE	984,424	109.8980	1,033,041	940,000	967,645		(4,179)			4.000	3.443	MN	4,804	37,600	10/04/2013	11/15/2024
890625AL0	TOPEKA KS PUB BLDG COMM LEASEHOLD			2	1FE	982,390	104.2300	1,042,300	1,000,000	987,652		1,336			3.250	3.429	JD	2,708	32,500	11/06/2013	12/01/2025
89556GEL5	TRI-CREEK IN 2002 HSBC REF			2	1FE	1,078,790	105.8750	1,058,750	1,000,000	1,066,896		(7,400)			3.500	2.573	JJ	16,139	35,000	05/18/2016	01/15/2029
89556VAX0	TRI-CREEK IN MIDDLE SBC 1ST MTG			2	1FE	1,602,834	102.0160	1,525,139	1,495,000	1,501,986		(12,532)			5.250	4.364	JJ	36,191	78,488	05/15/2008	07/15/2023
899676KT6	TULSA OK IDA TULSA UNIV			2	1FE	1,253,573	100.2590	1,173,030	1,170,000	1,170,000					5.000	5.000	AO	14,625	58,500	04/19/2007	10/01/2020
88213ABV6	TX ST A & M UNIV SYS BRD OF RGTS				1FE	1,000,000	100.2720	1,002,720	1,000,000	1,000,000					2.783	2.783	MN	3,556	27,830	01/07/2015	05/15/2024
88213ACN3	TX ST A&M UNIV SYS BRD OF RGTS REV			2	1FE	1,058,220	106.5600	1,065,600	1,000,000	1,045,209		(5,333)			4.000	3.304	MN	5,111	40,000	07/01/2015	05/15/2026
88213ADS1	TX ST A&M UNIV SYS BRD OF RGTS TXB				1FE	1,000,000	98.6490	986,490	1,000,000	1,000,000					2.666	2.666	MN	3,407	26,660	03/22/2016	05/15/2025
882806EQ1	TX ST TECH UNIV REV 17TH SER TXBL				1FE	1,000,000	100.4910	1,004,910	1,000,000	1,000,000					2.761	2.761	FA	10,430	27,610	03/18/2015	02/15/2023
90470PAN6	UNIF FIRE SVC AREA UT LOC BLDG LSE			2	1FE	1,247,416	102.1520	1,241,147	1,215,000	1,242,840		(3,193)			3.000	2.671	AO	9,113	47,284	07/21/2016	04/01/2030
914023GW0	UNIV AKRON OH GEN RCPTS SER B			2	1FE	1,058,100	100.0000	1,000,000	1,000,000	1,000,000		(7,133)			5.250	4.512	JJ	26,250	52,500	02/28/2008	01/01/2020
91402JCL3	UNIV AL @ BIRMINGHAM HOSP REV SER			2	1FE	1,029,340	102.8100	1,028,100	1,000,000	1,002,447		(3,505)			5.750	5.372	MS	19,167	57,500	06/25/2008	09/01/2022
914026FJ3	UNIV AL GEN REV SER B-TAXABLE				1FE	1,000,000	103.7760	1,037,760	1,000,000	1,000,000					4.640	4.640	JJ	23,200	46,400	10/15/2009	07/01/2019
914026QN2	UNIV ALABAMA GEN REV-BIRMINGHAM			2	1FE	1,585,410	107.7380	1,616,070	1,500,000	1,563,270		(9,873)			4.000	3.191	AO	15,000	60,000	09/17/2015	10/01/2029
9140846L7	UNIV AR REV VAR FAC-FAYETTEVILLE			2	1FE	1,078,380	105.2010	1,052,010	1,000,000	1,016,707		(8,664)			4.500	3.551	MN	7,500	45,000	12/18/2009	11/01/2020
9140842P2	UNIV AR REVS VAR FAC-FAYETTEVILLE			2	1FE	1,482,780	103.2690	1,549,035	1,500,000	1,493,381		1,426			5.875	6.001	MN	14,688	88,125	08/01/2008	11/01/2023
91417KE64	UNIV CO ENTERPRISE REV REF SER B-1			2	1FE	1,087,840	110.8330	1,108,330	1,000,000	1,060,841		(8,492)			4.000	2.952	JD	3,333	40,000	09/18/2014	06/01/2028
914716VD4	UNIV NC CHARLOTTE REV (BAB)			2	1FE	1,655,000	105.1490	1,740,216	1,655,000	1,655,000					4.832	4.832	AO	19,992	79,970	12/03/2009	04/01/2021
914023LH7	UNIV OF AKRON OH REF SER A			2	1FE	1,465,818	103.9530	1,424,156	1,370,000	1,452,225		(8,496)			3.500	2.705	JJ	23,975	49,948	05/20/2016	01/01/2031
91476PPJ1	UNIV OK REVENUES TXBL GEN SER D				1FE	1,000,000	101.8430	1,018,430	1,000,000	1,000,000					2.960	2.960	JJ	14,800	29,600	09/11/2015	07/01/2022
9147607L1	UNIV OKLAHOMA (TAXABLE)			2	1FE	1,000,000	107.4080	1,074,080	1,000,000	1,000,000					5.044	5.044	JJ	25,220	50,440	05/11/2011	07/01/2026
914805EQ5	UNIV PITTSBURGH PA HGR EDU TXBL A				1FE	1,390,000	99.6490	1,385,121	1,390,000	1,390,000					1.829	1.829	MS	7,486	16,807	01/06/2017	09/15/2019
91336TCR9	UNIV S MS EDL BLDG CORP-CAMPUS FAC			2	1FE	1,141,595	105.4650	1,123,202	1,065,000	1,079,400		(8,172)			5.000	4.153	MS	17,750	53,250	02/05/2009	09/01/2021
9151154Y2	UNIV TX PERMANENT UNIV FD REF SER			2	1FE	1,080,190	110.7100	1,107,100	1,000,000	1,067,044		(4,725)			4.000	3.295	JJ	20,000	40,000	02/19/2015	07/01/2029
917547XT3	UT ST BLDG OWNERSHIP AUTH LSE REV				1FE	1,246,319	100.0890	1,206,072	1,205,000	1,208,161		(8,410)			2.000	1.292	MN	3,079	24,100	05/09/2013	05/15/2018
927781TJ3	VA COLL BLDG AUTH VA EDL FAC (BAB)			2	1FE	1,015,520	105.0130	1,050,130	1,000,000	1,003,804		(1,699)			4.875	4.681	FA	20,313	48,750	12/03/2009	02/01/2022
92778VEU8	VA ST CLG BLDG AUTH EDUC FACS REV			2	1FE	1,000,000	98.7310	987,310	1,000,000	1,000,000					2.720	2.720	FA	11,258		07/19/2017	02/01/2025
92778LBK5	VA ST CMWLTH UNIV HLTH SYS AUTH A			2	1FE	1,070,960	104.7090	1,047,090	1,000,000	1,065,360		(5,600)			3.858	2.672	JJ	19,290	19,290	06/09/2017	01/01/2024
92812QVP9	VA ST HSG AUTH DEV AUTH RENTAL HSG			2	1FE	1,072,040	100.3700	1,003,700	1,000,000	1,000,927		(10,684)			6.620	5.502	FA	27,583	66,200	01/07/2010	02/01/2021
92812VBZ8	VA ST HSG DEV AUTH TXBL SER C			2	1FE	710,000	101.0230	717,263	710,000	710,000					3.296	3.296	MN	3,900	23,402	10/29/2014	11/01/2024
928172WD3	VA ST PUB BLDG AUTH REV (BAB)				1FE	948,160	111.8940	1,118,940	1,000,000	970,332		3,672			4.800	5.340	FA	20,000	48,000	12/15/2010	08/01/2024
92818MQK9	VA ST RESOURCES AUTH INFRASTRUCTUR			2	1FE	1,565,222	110.3160	1,610,614	1,460,000	1,535,698		(9,782)			4.000	3.151	MN	9,733	58,400	11/18/2014	11/01/2028
920307AR6	VALPARAISO IN REDEV DIST SER A			2	1FE	1,009,728	103.6970	995,491	960,000	980,398		(9,585)			4.000	2.918	JJ	17,707	38,400	11/05/2014	01/15/2025
924275CV0	VERMONT ST COLLEGES REV (BAB)				1FE	1,000,000	101.3250	1,013,250	1,000,000	1,000,000					4.751	4.751	JJ	23,755	47,510	11/17/2010	07/01/2018
92774GKU8	VIRGINIA BEACH VA DEV AUTH FAC REV			2	1FE	1,086,230	112.2110	1,122,110	1,000,000	1,066,844		(7,791)			4.000	3.003	JJ	18,444	40,000	06/11/2015	07/15/2027
95308RJH3	W HARRIS CNTY TX REGL WTR AUTH SYS			2	1FE	1,074,070	109.0940	1,090,940	1,000,000	1,060,558		(6,606)			4.000	3.134	JD	1,778	40,000	12/02/2015	12/15/2029
953699CU7	W LAFAYETTE IN REDEV AUTH LEASE			2	1FE	962,410	107.4420	956,234	890,000	951,091		(6,201)			3.750	2.843	FA	13,906	33,375	02/26/2016	08/01/2030
93515PCF2	WARREN CNTY OH HLTH CARE FACS REV				1FE	1,659,895	107.5130	1,628,822	1,515,000	1,636,409		(14,104)			3.500	2.363	JJ	26,513	53,025	04/27/2016	07/01/2026
93638RFR1	WARSAW IN MULTI-SBC REF			2	1FE	1,030,940	109.8540	1,098,540	1,000,000	1,028,133		(2,587)			4.000	3.632	JJ	18,444	22,667	11/30/2016	07/15/2030
940093Z34	WASHINGTON ST UNIV REVS (BAB)			2	1FE	1,000,000	105.4260	1,054,260	1,000,000	1,000,000					5.283	5.283	AO	13,208	52,830	11/13/2009	10/01/2021
94216PDX2	WATERTOWN SD SALES TAX REV SER A			2	1FE	957,490	103.4290	936,032	905,000	946,066		(4,028)			3.250	2.675	JD	2,451	29,413	02/04/2015	12/01/2026
944052BQ1	WAWASEE IN HSBC 1ST MTG			2	1FE	1,091,710	111.8750	1,118,750	1,000,000	1,073,617		(8,616)			4.000	2.906	JJ	18,444	40,000	11/12/2015	07/15/2026
946363LA4	WAYNE TWP IN SBC MARION CNTY SER A			2	1FE	1,418,884	110.8440	1,429,888	1,290,000	1,385,033		(12,041)			4.000	2.838	JJ	23,793	51,600	02/12/2015	07/15/2026
952753DV0	WEST FARGO ND WTR & SWR REV			2	1FE	1,060,589	106.0430	1,044,524	985,000	1,017,964		(8,031)			3.750	2.823	MN	6,156	36,938	05/03/2012	11/01/2023
96023PJP1	WESTFIELD IN MULTI-SBC			2	1FE	834,187	107.5420	828,073	770,000	817,015		(6,025)			3.500	2.547	JJ	12,427	26,950	01/30/2015	01/15/2025
967338XE9	WICHITA KS WTR & SWR UTIL REV REF			2	1FE	1,405,538	105.4690	1,418,558	1,345,000	1,389,807		(5,915)			3.500	2.952	AO	11,769	47,075	04/09/2015	10/01/2029
971697DX2	WILMINGTON NC LTD OBLG REV REF			2	1FE	1,351,238	105.9050	1,323,813	1,250,000	1,335,919		(9,027)			3.500	2.586	JD	3,646	43,750	04/14/2016	06/01/2031
975680CR8	WINSTON-SALEM NC LTG OBLIG REF SER				1FE	1,075,380	110.8610	1,108,610	1,000,000	1,030,963		(6,335)			4.500	3.733	JD	3,750	45,000	01/21/2010	06/01/2022
957897HK0	WSTRN CAROLINA NC UNIV REF GEN A			2	1FE	1,078,620	109.3370	1,093,370	1,000,000	1,063,462		(7,148)			4.000	3.074	AO	10,000	40,000	11/04/2015	10/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
985724BY8	YELLOWSTONE CNTY MT HLTH CARELEASE				1FE	980,000	98.8740	968,965	980,000	980,000					2.000	2.000	AO	4,900	19,600	11/19/2014	10/01/2019
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						357,579,120	XXX	361,326,731	342,670,000	352,364,733		(1,463,017)			XXX	XXX	XXX	3,858,452	12,613,904	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						357,579,120	XXX	361,326,731	342,670,000	352,364,733		(1,463,017)			XXX	XXX	XXX	3,858,452	12,613,904	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RAX0	A T & T, INC.				2FE	999,250	105.4790	1,054,791	1,000,000	999,710		78			4.450	4.459	MN	5,686	44,500	04/26/2011	05/15/2021
00206RBD3	A T & T, INC.				2FE	948,500	100.2040	1,002,040	1,000,000	972,426		6,078			3.000	3.728	FA	11,333	30,000	10/30/2013	02/15/2022
00206RCE0	A T & T, INC.			1	2FE	1,029,880	102.6290	1,026,287	1,000,000	1,021,082		(2,996)			3.900	3.518	MS	11,917	39,000	12/16/2014	03/11/2024
002824BB5	ABBOTT LABORATORIES				2FE	965,800	98.1100	981,103	1,000,000	973,449		3,205			2.950	3.368	MS	8,686	29,500	07/21/2015	03/15/2025
001055AL6	AFLAC, INC.				1FE	980,588	103.8460	1,038,463	1,000,000	988,224		1,904			3.625	3.866	JD	1,611	36,250	09/26/2013	06/15/2023
023135BA3	AMAZON.COM, INC.				1FE	952,945	100.1510	951,432	950,000	952,912		(33)			3.150	3.112	FA	10,723		11/17/2017	08/22/2027
02766PAA2	AMERICAN MUSEUM NATURAL HISTORY				1FE	1,000,000	98.1560	981,558	1,000,000	1,000,000					2.529	2.529	JJ	11,662	25,290	05/14/2015	07/15/2021
031162BV1	AMGEN, INC.				1FE	1,001,180	103.8990	1,038,989	1,000,000	1,000,825		(113)			3.625	3.610	MN	3,927	36,250	09/24/2014	05/22/2024
035242AP1	ANHEUSER-BUSCH INVEV FINANCE				1FE	950,521	103.1980	954,580	925,000	950,175		(346)			3.650	3.254	FA	14,068		11/17/2017	02/01/2026
036752AB9	ANTHEM, INC.				1FE	997,990	101.9330	1,019,328	1,000,000	998,012		22			3.650	3.674	JD	4,056		11/14/2017	12/01/2027
037833AK6	APPLE, INC.				1FE	1,939,300	98.9710	1,979,418	2,000,000	1,961,815		6,436			2.400	2.793	MN	7,733	48,000	04/09/2014	05/03/2023
038222AH8	APPLIED MATERIALS, INC.				1FE	1,530,315	101.0960	1,516,434	1,500,000	1,525,015		(5,300)			2.625	1.999	AO	9,844	19,688	05/24/2017	10/01/2020
040555CR3	ARIZONA PUBLIC SERVICE CO				1FE	1,006,410	99.7050	997,054	1,000,000	1,005,043		(1,367)			2.200	1.947	JJ	10,144	11,000	06/07/2017	01/15/2020
046353AF5	ASTRAZENECA PLC		D		1FE	1,017,100	99.4360	994,360	1,000,000	1,004,652		(2,653)			1.950	1.674	MS	5,579	19,500	02/27/2013	09/18/2019
04685A2A8	ATHENE GLOBAL FUNDING				1FE	1,484,430	100.5260	1,507,896	1,500,000	1,495,590		5,275			2.875	3.245	AO	8,146	43,125	11/05/2015	10/23/2018
05526DBA2	B.A.T. CAPITAL CORPORATION				1FE	949,421	100.1300	951,232	950,000	949,427		6			3.557	3.564	FA	12,766		11/17/2017	08/15/2027
05964HAE5	BANCO SANTANDER, S.A.				1FE	995,640	99.4910	994,911	1,000,000	995,733		93			3.125	3.216	FA	5,903		11/17/2017	02/23/2023
06051GGF0	BANK OF AMERICA CORP				1FE	951,363	103.4370	956,792	925,000	950,885		(478)			3.824	3.306	JJ	15,819		11/17/2017	01/20/2028
06366RMS1	BANK OF MONTREAL		C		1FE	2,006,480	99.9260	1,998,516	2,000,000	2,001,072		(3,903)			1.450	1.252	AO	6,606	29,000	08/11/2016	04/09/2018
06741RHL8	BARCLAYS BANK PLC			2,5	1FE	1,500,000	99.3410	1,490,111	1,500,000	1,500,000					2.250	2.250	MS	8,438	16,875	03/27/2017	09/30/2022
05581KAB7	BNP PARIBAS				1FE	957,967	103.4620	957,027	925,000	957,369		(598)			3.800	3.158	JJ	16,696		11/17/2017	01/10/2024
114259AN4	BROOKLYN UNION GAS CO.				1FE	1,027,430	102.0650	1,020,649	1,000,000	1,026,224		(1,206)			3.407	3.043	MS	10,505	17,035	07/26/2017	03/10/2026
12189LAH4	BURLINGTON NORTH SANTA FE			2	1FE	997,500	102.0910	1,020,913	1,000,000	998,859		250			3.050	3.079	MS	8,981	30,500	02/28/2012	03/15/2022
12189TBC7	BURLINGTON NORTH SANTA FE SR NOTES				1FE	998,250	104.2350	1,042,353	1,000,000	999,632		197			4.700	4.722	AO	11,750	47,000	09/21/2009	10/01/2019
127055AJ0	CABOT CORPORATION				2FE	1,033,480	100.0130	1,000,134	1,000,000	1,000,265		(6,707)			2.550	1.869	JJ	11,758	25,500	11/09/2012	01/15/2018
13342BAE5	CAMERON INTERNATIONAL CORP				1FE	1,264,836	103.9130	1,246,954	1,200,000	1,253,239		(11,597)			4.500	3.121	JD	4,500	54,000	03/15/2017	06/01/2021
151020AH7	CELGENE CORPORATION				2FE	993,990	101.5830	1,015,831	1,000,000	996,976		596			3.250	3.321	FA	12,278	32,500	08/14/2012	08/15/2022
15987TAK7	CHARLES STARK DRAPER LAB				1FE	1,031,167	99.3100	1,067,587	1,075,000	1,041,409		4,389			3.039	3.570	MS	10,890	32,669	08/10/2015	09/01/2024
17252MAL4	CINTAS CORPORATION #2			2	1FE	1,003,930	102.0470	1,020,474	1,000,000	1,001,832		(404)			3.250	3.203	JD	2,708	32,500	06/05/2012	06/01/2022
17275RAN2	CISCO SYSTEMS, INC.				1FE	1,012,650	105.3480	1,053,481	1,000,000	1,008,361		(1,194)			3.625	3.473	MS	11,781	36,250	03/26/2014	03/04/2024
17275RAW2	CISCO SYSTEMS, INC.				1FE	1,010,110	104.4350	1,044,351	1,000,000	1,007,909		(918)			3.500	3.379	JD	1,556	35,000	07/17/2015	06/15/2025
12572QAG0	CME GROUP, INC.				1FE	1,008,500	101.1380	1,011,377	1,000,000	1,006,992		(861)			3.000	2.892	MS	8,833	30,000	03/23/2016	03/15/2025
20369EAA0	COMMUNITY HOSPITALS				1FE	1,020,400	105.1770	1,051,767	1,000,000	1,016,524		(1,906)			4.237	3.975	MN	7,062	42,370	12/03/2015	05/01/2025
219350AU9	CORNING, INC.				2FE	1,133,382	104.4110	1,148,521	1,100,000	1,110,796		(3,839)			4.250	3.853	FA	17,661	46,750	06/24/2011	08/15/2020
22160KAL9	COSTCO WHOLESALE CORP				1FE	1,008,631	99.9090	999,088	1,000,000	1,008,147		(484)			2.750	2.611	MN	3,285	13,750	08/02/2017	05/18/2024
126408GV9	CSX CORPORATION				2FE	1,074,790	105.0590	1,050,585	1,000,000	1,044,310		(12,169)			4.250	2.879	JD	3,542	42,500	06/09/2015	06/01/2021
126650BZ2	CVS CAREMARK CORP				2FE	998,610	98.5080	985,083	1,000,000	999,270		137			2.750	2.766	JD	2,292	27,500	11/26/2012	12/01/2022
126650CB4	CVS HEALTH CORP				2FE	1,013,270	100.1330	1,001,325	1,000,000	1,003,097		(3,276)			2.250	1.912	JD	1,625	22,500	10/30/2014	12/05/2018
263534BT5	E.I. DU PONT DE NEMOURS				1FE	1,584,975	102.1210	1,531,809	1,500,000	1,534,225		(50,750)			6.000	1.729	JJ	41,500	45,000	03/10/2017	07/15/2018
278642AL7	EBAY, INC.				2FE	998,070	101.6300	1,016,303	1,000,000	998,658		178			3.450	3.473	FA	14,375	34,500	07/24/2014	08/01/2024
278865BB5	ECOLAB, INC.				1FE	996,950	100.0530	1,000,531	1,000,000	996,982		32			3.250	3.286	JD	3,069		11/16/2017	12/01/2027
268648AQ5	EMC CORPORATION				3FE	1,001,210	98.7330	987,329	1,000,000	987,329	11,521	(175)			2.650	2.631	JD	2,208	26,500	06/04/2013	06/01/2020
291011BA1	EMERSON ELECTRIC COMPANY				1FE	1,906,200	103.4090	1,861,362	1,800,000	1,872,873		(33,327)			5.000	1.809	AO	19,000	45,000	05/25/2017	04/15/2019
291011BG8	EMERSON ELECTRIC COMPANY				1FE	1,003,190	101.5510	1,015,512	1,000,000	1,002,452		(290)			3.150	3.113	JD	2,625	31,500	05/21/2015	06/01/2025
29157TAA4	EMORY UNIVERSITY				1FE	1,090,800	105.3770	1,053,774	1,000,000	1,063,254		(27,546)			5.625	1.758	MS	18,750	28,125	04/04/2017	09/01/2019
29364DAU4	ENTERGY ARKANSAS, INC.				1FE	1,533,120	103.1910	1,547,861	1,500,000	1,531,024		(2,096)			3.500	3.213	AO	13,125	26,250	05/09/2017	04/01/2026
30231GAR3	EXXON MOBIL CORPORATION				1FE	1,041,075	100.7080	1,042,328	1,035,000	1,040,451		(625)			2.726	2.616	MS	9,405	14,107	05/11/2017	03/01/2023
31428XAV8	FEDEX CORP				2FE	979,870	99.5630	995,634	1,000,000	988,523		1,978			2.700	2.936	AO	5,700	27,000	05/22/2013	04/15/2023
31677QBD0	FIFTH THIRD BANK				1FE	999,830	100.1170	1,001,171	1,000,000	999,963		57			2.150	2.156	FA	7,824	21,500	08/17/2015	08/20/2018
31677QBF5	FIFTH THIRD BANK				1FE	999,770	100.0760	1,000,757	1,000,000	999,906		76			2.300	2.308	MS	6,772	23,000	03/10/2016	03/15/2019
354613AK7	FRANKLIN RESOURCES, INC.				1FE	1,508,160	99.7290	1,495,941	1,500,000	1,506,739		(828)			2.850	2.781	MS	10,688	42,750	04/07/2016	03/30/2025
372546AK7	GEORGE WASHINGTON UNIVERSITY				1FE	1,882,720	101.8930	1,783,121	1,750,000	1,794,659		(62,673)			4.746	1.107	MS	24,455	83,055	08/04/2016	09/15/2018
375558AZ6	GILEAD SCIENCES, INC.				1FE	1,005,040	103.4210	1,034,210	1,000,000	1,003,678		(451)			3.500	3.441	FA	14,583	35,000	11/13/2014	02/01/2025
377372AD9	GLAXOSMITHKLINE CAP INC GTD NTS		D		1FE	2,026,030	101.3760	2,027,512	2,000,000	2,001,245		(3,211)			5.650	5.479	MN	14,439	113,000	05/21/2008	05/15/2018
41283DAB9	HARLEY DAVIDSON FUNDING				1FE	1,061,410	102.1370	1,021,365	1,000,000	1,021,972		(39,438)			6.800	1.934	JD	3,022	68,000	03/03/2017	06/15/2018
44266RAC1	HOWARD HUGHES MEDICAL, INC.				1FE	2,119,950	104.7720	2,215,936	2,115,000	2,117,893		(468)			3.500	3.474	MS	24,675	74,025	08/15/2013	09/01/2023
443510AG7	HUBBELL, INC.				1FE	1,021,090	101.5220	1,015,218	1,000,000	1,018,810		(1,996)			3.350	3.088	MS	11,167	33,500	11/09/2016	03/01/2026
446150AJ3	HUNTINGTON BANCSHARES				2FE	998,030	101.5730	1,015,731	1,000,000	998,705		378			3.150	3.193	MS	9,363	31,500	03/09/2016	03/14/2021
446150AK0	HUNTINGTON BANCSHARES				2FE	1,497,735	98.3900	1,475,846	1,500,000	1,498,294		399			2.300	2.330	JJ	16,004	32,104	08/04/2016	01/14/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
446438RN5	HUNTINGTON NATIONAL BANK				2FE	997,110	100.0380	1,000,375	1,000,000	999,511		969			2.000	2.099	JD	10,000	10,000	06/25/2015	06/30/2018
446438RQ8	HUNTINGTON NATIONAL BANK				2FE	995,800	100.8260	1,008,259	1,000,000	997,712		822			2.875	2.966	FA	10,462	28,750	08/17/2015	08/20/2020
459200HU8	IBM CORP				1FE	2,021,100	104.7130	2,094,250	2,000,000	2,013,975		(2,017)			3.625	3.497	FA	27,993	72,500	04/30/2014	02/12/2024
452308AT6	ILLINOIS TOOL WORKS, INC.				1FE	1,011,490	104.6740	1,046,739	1,000,000	1,007,612		(1,093)			3.500	3.362	MS	11,667	35,000	04/16/2014	03/01/2024
45866FAF1	INTERCONTINENAL EXCHANGE				1FE	1,003,960	99.9900	999,900	1,000,000	1,003,836		(124)			3.100	3.054	MS	11,539		08/18/2017	09/15/2027
46132FAB6	INVESCO FINANCE PLC				1FE	1,040,240	105.4500	1,054,498	1,000,000	1,027,568		(4,003)			4.000	3.493	JJ	16,667	40,000	09/16/2014	01/30/2024
478111AA5	JOHNS HOPKINS HEALTH SYSTEM				1FE	973,414	99.7610	997,608	1,000,000	997,770		5,902			1.424	2.028	MN	1,820	14,240	09/26/2013	05/15/2018
478115AA6	JOHNS HOPKINS UNIV				1FE	123,946	104.4890	130,611	125,000	124,808		120			5.250	5.358	JJ	3,281	6,563	03/26/2009	07/01/2019
478366AU1	JOHNSON CONTROLS				2FE	1,081,350	105.4720	1,054,715	1,000,000	1,023,498		(9,813)			5.000	3.898	MS	12,500	50,000	06/15/2011	03/30/2020
46625HRY8	JPMORGAN CHASE & CO.				1FE	951,779	103.6250	958,531	925,000	951,274		(504)			3.782	3.241	FA	14,576		11/17/2017	02/01/2028
48203RAF1	JUNIPER NETWORKS				2FE	1,066,930	104.7300	1,047,296	1,000,000	1,027,432		(7,918)			4.600	3.685	MS	13,544	46,000	08/08/2012	03/15/2021
48305QAA1	KAISER FOUNDATION HOSPITAL				1FE	1,561,620	102.9450	1,544,178	1,500,000	1,553,191		(8,429)			3.500	2.613	AO	13,125	26,250	04/12/2017	04/01/2022
548661CT2	LOWES COMPANIES			2	1FE	999,600	104.1820	1,041,824	1,000,000	999,857		40			3.750	3.755	AO	7,917	37,500	11/17/2010	04/15/2021
57629WBS8	MASSMUTUAL GLOBAL FUNDING				1FE	1,008,840	100.1310	1,001,306	1,000,000	1,001,146		(1,924)			2.100	1.903	FA	8,692	21,000	11/19/2013	08/02/2018
577081AY8	MATTEL, INC.				2FE	576,305	86.1010	495,081	575,000	575,728		(127)			3.150	3.123	MS	5,333	18,113	03/05/2013	03/15/2023
582839AJ5	MEAD JOHNSON NUTRITION				1FE	1,022,730	101.4980	1,014,978	1,000,000	1,018,234		(4,496)			3.000	2.340	MN	3,833	30,000	04/05/2017	11/15/2020
585055BG0	MEDTRONIC, INC.		D		1FE	1,014,110	100.5920	1,005,919	1,000,000	1,007,690		(3,368)			2.500	2.141	MS	7,361	25,000	01/28/2016	03/15/2020
58933YAF2	MERCK & CO., INC.				1FE	1,003,210	100.8330	1,008,325	1,000,000	1,001,835		(312)			2.800	2.763	MN	3,344	28,000	05/15/2013	05/18/2023
58933YAQ8	MERCK & CO., INC.				1FE	1,005,580	99.8660	998,657	1,000,000	1,003,900		(896)			2.350	2.250	FA	9,204	23,500	02/09/2016	02/10/2022
594918BY9	MICROSOFT CORP				1FE	773,738	103.1500	773,626	750,000	773,453		(285)			3.300	2.897	FA	9,969		11/17/2017	02/06/2027
595620AJ4	MIDAMERICAN ENERGY CO.				1FE	1,022,240	100.3960	1,003,964	1,000,000	1,005,246		(4,257)			2.400	1.958	MS	7,067	24,000	11/20/2013	03/15/2019
61945CAA1	MOSAIC COMPANY			2	2FE	1,366,976	102.2330	1,329,023	1,300,000	1,327,801		(7,138)			3.750	3.121	MN	6,229	48,750	02/02/2012	11/15/2021
620076BB4	MOTOROLA, INC.				2FE	982,860	102.7150	1,027,146	1,000,000	991,657		1,715			3.750	3.960	MN	4,792	37,500	05/24/2012	05/15/2022
637432KT1	NATIONAL RURAL UTILITIES				1FE	979,350	100.2710	1,002,714	1,000,000	999,766		2,688			5.450	5.732	FA	22,708	54,500	06/11/2008	02/01/2018
63743FMZ6	NATIONAL RURAL UTILITIES				1FE	1,000,000	100.3540	1,003,536	1,000,000	1,000,000					3.250	3.250	MON	1,444	32,500	07/05/2011	07/15/2019
63743FNB8	NATIONAL RURAL UTILITIES				1FE	994,000	100.1900	1,001,897	1,000,000	998,714		801			3.250	3.336	MON	1,444	32,500	07/25/2011	07/15/2019
63743FUT1	NATIONAL RURAL UTILITIES COOP				1FE	991,510	100.4190	1,004,193	1,000,000	993,935		783			3.250	3.350	MON	1,444	32,500	10/14/2014	10/15/2024
64952WBT9	NEW YORK LIFE GLOBAL FUNDING				1FE	1,006,060	100.1100	1,001,098	1,000,000	1,002,634		(1,756)			2.150	1.967	JD	776	21,500	01/12/2016	06/18/2019
651639AN6	NEWMONT MINING CORP			2	2FE	986,920	102.0870	1,020,873	1,000,000	993,929		1,312			3.500	3.657	MS	10,306	35,000	03/06/2012	03/15/2022
664397AK2	NORTHEAST UTILITIES				2FE	1,202,772	99.5050	1,194,054	1,200,000	1,201,576		(271)			2.800	2.773	MN	5,600	33,600	05/09/2013	05/01/2023
665859AP9	NORTHERN TRUST CORP				1FE	1,307,111	105.9390	1,334,828	1,260,000	1,295,088		(3,825)			3.950	3.540	AO	8,295	49,770	09/24/2014	10/30/2025
666807BA9	NORTHROP GRUMMAN CORP				1FE	1,093,960	104.4920	1,044,919	1,000,000	1,043,914		(26,950)			5.050	2.213	FA	21,042	50,500	02/16/2016	08/01/2019
674599CG8	OCCIDENTAL PETROLEUM CORP				1FE	1,032,910	103.5550	1,035,547	1,000,000	1,031,582		(1,328)			3.500	3.024	JD	1,556	17,500	08/24/2017	06/15/2025
680033AC1	OLD NATIONAL BANCORP				1FE	2,020,000	100.4780	2,009,562	2,000,000	2,014,105		(1,826)			4.125	4.003	FA	31,167	82,500	08/13/2014	08/15/2024
68389XAC9	ORACLE CORP NOTES				1FE	1,213,596	101.1460	1,213,754	1,200,000	1,200,524		(1,742)			5.750	5.596	AO	14,567	69,000	08/27/2008	04/15/2018
713448CG1	PEPSICO, INC.				1FE	1,982,430	100.9100	2,018,194	2,000,000	1,990,261		1,718			2.750	2.852	MS	18,333	55,000	01/07/2015	03/01/2023
718546AC8	PHILLIPS 66				1FE	1,030,660	106.2840	1,062,837	1,000,000	1,016,312		(3,465)			4.300	3.880	AO	10,750	43,000	07/31/2013	04/01/2022
69353REZ7	PNC BANK NA				1FE	999,180	99.7040	997,037	1,000,000	999,614		406			1.700	1.742	JD	1,133	16,906	12/06/2016	12/07/2018
69353RET1	PNC BANK NAT'L ASSN BD CORP			2	1FE	1,999,700	99.9120	1,998,234	2,000,000	1,999,914		100			1.800	1.805	MN	5,600	36,000	10/29/2015	11/05/2018
693506BH9	PPG INDUSTRIES, INC.				1FE	1,008,290	100.0100	1,000,104	1,000,000	1,006,134		(2,156)			2.300	1.965	MN	2,939	23,000	04/28/2017	11/15/2019
74005PBA1	PRAXAIR, INC.				1FE	995,500	100.1580	1,001,576	1,000,000	997,818		496			2.450	2.506	FA	9,256	24,500	02/07/2013	02/15/2022
74005PBQ6	PRAXAIR, INC.				1FE	1,025,280	102.7210	1,027,207	1,000,000	1,024,158		(1,122)			3.200	2.863	JJ	13,333		07/28/2017	01/30/2026
740189AM7	PRECISION CASTPARTS CORP				1FE	988,280	102.2160	1,022,155	1,000,000	990,831		1,064			3.250	3.390	JD	1,444	32,500	07/17/2015	06/15/2025
744482BJ8	PUBLIC SERVICE CO. OF NH				1FE	1,225,418	101.2780	1,139,373	1,125,000	1,140,740		(46,598)			6.000	1.778	MN	11,250	67,500	03/02/2016	05/01/2018
747525AM5	QUALCOMM, INC.				1FE	1,002,540	99.6220	996,220	1,000,000	1,001,797		(743)			1.850	1.718	MN	2,107	8,942	05/31/2017	05/20/2019
754730AE9	RAYMOND JAMES FINANCIAL				2FE	1,506,335	100.4690	1,507,038	1,500,000	1,505,550		(536)			3.625	3.575	MS	16,010	63,891	07/08/2016	09/15/2026
778296AA1	ROSS STORES, INC.				1FE	993,460	101.3920	1,013,921	1,000,000	995,371		604			3.375	3.453	MS	9,938	33,750	09/16/2014	09/15/2024
78012KC62	ROYAL BANK OF CANADA				1FE	1,498,920	99.7000	1,495,497	1,500,000	1,499,215		295			2.125	2.150	MS	10,536	15,583	02/28/2017	03/02/2020
749685AR4	RPM INTERNAT'L INC SR UNS NTS				2FE	998,950	106.4730	1,064,734	1,000,000	999,763		122			6.125	6.139	AO	12,931	61,250	10/06/2009	10/15/2019
78355HJT7	RYDER SYSTEM, INC.				2FE	748,268	100.0190	750,141	750,000	749,944		329			2.500	2.545	MS	6,250	18,750	08/15/2012	03/01/2018
844895AV4	SOUTHWEST GAS CORP			2	1FE	999,660	102.0970	1,020,973	1,000,000	999,840		34			3.875	3.879	AO	9,688	38,750	03/20/2012	04/01/2022
855244AD1	STARBUCKS CORP				1FE	996,910	106.2750	1,062,747	1,000,000	998,085		292			3.850	3.887	AO	9,625	38,500	09/18/2013	10/01/2023
863667AF8	STRYKER CORPORATION				1FE	2,029,202	102.6960	2,053,926	2,000,000	2,021,466		(3,027)			3.375	3.189	MN	8,625	67,500	04/08/2015	05/15/2024
871503AK4	SYMANTEC CORPORATION				3FE	1,023,980	102.2140	1,022,140	1,000,000	1,012,789		(2,599)			3.950	3.637	JD	1,756	39,500	05/29/2013	06/15/2022
88166HAD9	TEVA PHARMACEUTICALS FINANCE LLC		D		2FE	1,007,690	96.7040	967,040	1,000,000	1,002,499		(1,091)			2.250	2.134	MS	6,438	22,500	01/15/2013	03/18/2020
883556BC5	THERMO FISHER SCIENTIFIC				2FE	1,004,160	101.2490	1,012,493	1,000,000	1,002,303		(416)			3.150	3.100	JJ	14,525	31,500	04/12/2013	01/15/2023
872539AA9	TJX COMPANIES, INC.				1FE	1,026,800	101.4040	1,014,042	1,000,000	1,017,626		(4,855)			2.750	2.217	JD	1,222	27,500	02/04/2016	06/15/2021
89153VAB5	TOTAL CAPITAL INTERNATIONAL		D		1FE	1,007,348	101.3740	1,013,737	1,000,000	1,003,286		(741)			2.875	2.790	FA	10,701	28,750	02/23/2012	02/17/2022
904764AM9	UNILEVER CAPITAL CORP				1FE	1,074,620	105.4580	1,054,583	1,000,000	1,061,708		(12,912)			4.250	2.186	FA	16,646	21,250	04/27/2017	02/10/2021
904764AQ0	UNILEVER CAPITAL CORP		D		1FE	1,015,230	100.1650	1,001,650	1,000,000	1,003,530		(2,928)			2.200	1.896	MS	7,028	22,000	11/20/2013	03/06/2019
898384AX0	UNION COLLEGE TRUSTEES				1FE	1,366,681	99.1180	1,362,867	1,375,000	1,368,349		756			3.625	3.699	JJ	24,922	49,844	09/29/2015	07/01/2025
911312AM8	UNITED PARCEL SERVICE				1FE	970,530	102.4610	1,024,614	1,000,000	990,051		3,052			3.125	3.473	JJ	14,410	31,250	11/30/2010	01/15/2021
91324PBZ4	UNITEDHEALTH GROUP, INC.				1FE	1,339,730	100.1980	1,402,773	1,400,000	1,362,977		6,527			2.750	3.316	FA	14,544	38,500	04/11/2014	02/15/2023
91324PCV2	UNITEDHEALTH GROUP, INC.				1FE	1,017,330	100.7390	1,007,390	1,000,000	1,014,608		(1,556)			3.100	2.899	MS	9,128	31,000	03/24/2016	03/15/2026
91159HHC7	US BANCORP				1FE	1,041,400	101.9940	1,019,935	1,000,000	1,020,602		(4,591)			3.000	2.481	MS	8,833	30,000	04/04/2013	03/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92276MBA2	VENTAS REALTY LP CAP CORP GTD NTS				2FE	1,002,630	99.9940	999,943	1,000,000	1,000,065		(528)			2.000	1.946	FA	7,556	20,000	12/11/2012	02/15/2018
92343VCR3	VERIZON COMMUNICATIONS, INC.				1FE	963,880	101.7930	967,031	950,000	963,654		(226)			3.500	3.256	MN	5,542		11/17/2017	11/01/2024
925524BG4	VIACOM, INC.				2FE	983,200	104.1000	1,041,002	1,000,000	993,833		1,765			4.500	4.712	MS	15,000	45,000	02/14/2011	03/01/2021
931009AD6	WAKE FOREST UNIVERSITY				1FE	1,325,235	97.5500	1,248,640	1,280,000	1,319,420		(3,799)			3.104	2.717	JJ	18,321	39,731	06/16/2016	01/15/2027
95709TAD2	WESTAR ENERGY, INC.				1FE	1,086,780	106.4090	1,064,086	1,000,000	1,074,862		(11,918)			5.100	2.059	JJ	23,517		08/01/2017	07/15/2020
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						146,770,555	XXX	147,271,710	144,965,000	146,064,369	11,521	(421,955)			XXX	XXX	XXX	1,296,200	4,089,401	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
80586LAA5	SCALA FNDG CO SER 16-1 (MONEX CC)			4	1	2,000,000	100.2500	2,005,000	2,000,000	2,000,000					3.910	3.901	MON	3,476	76,679	12/19/2016	01/15/2021
88607JAA8	THUNDERROAD MOTORCYCLE TRST 2016-1			4	1	504,189	100.4550	506,485	504,189	504,189					4.000	4.000	MON	896	20,227	04/13/2016	09/15/2022
902757AB9	UIRC - GSA II LLC			2	1	1,000,000	97.7590	977,593	1,000,000	1,000,000					3.937	3.929	MON	2,843	39,371	03/22/2013	04/05/2024
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,504,189	XXX	3,489,078	3,504,189	3,504,189					XXX	XXX	XXX	7,215	136,277	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						150,274,744	XXX	150,760,788	148,469,189	149,568,558	11,521	(421,955)			XXX	XXX	XXX	1,303,415	4,225,678	XXX	XXX
7799999 Subtotals - Issuer Obligations						780,288,533	XXX	787,744,878	750,530,000	770,858,031	11,521	(3,069,809)			XXX	XXX	XXX	7,812,225	25,477,843	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						3,504,189	XXX	3,489,078	3,504,189	3,504,189					XXX	XXX	XXX	7,215	136,277	XXX	XXX
8399999 Grand Total - Bonds						783,792,722	XXX	791,233,956	754,034,189	774,362,220	11,521	(3,069,809)			XXX	XXX	XXX	7,819,440	25,614,120	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/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 (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
Industrial and Miscellaneous (Unaffiliated)																				
020002879	ALLSTATE CORP 6.625%			40,000.000	25.00	25.000	1,000,000	26.200	1,048,000	1,000,000	16,563	66,250							RP2LFE	02/24/2014
045488608	ASSOCIATES BANC CORP 5.375%			40,000.000	5.38	24.741	989,623	25.960	1,038,400	1,004,000		53,750			(14,233)		(14,233)		RP2LFE	09/13/2016
054937800	B B & T CORPORATION 5.20% SER G			20,000.000	25.00	25.000	500,000	25.070	501,400	500,000		26,000							RP2LFE	04/24/2013
054937206	B B & T CORPORATION 5.85%			40,000.000	25.00	25.014	1,000,576	25.460	1,018,400	1,034,000		58,500			(2,016)		(2,016)		RP2LFE	07/10/2012
064058209	BANK OF NEW YORK MELLON 5.20% SER			85,000.000	25.00	25.050	2,129,229	25.090	2,132,650	2,147,500		110,500			318		318		RP2LFE	04/10/2013
14040H865	CAPITAL ONE FINANCIAL CO 5.20%			40,000.000	25.00		1,000,000	25.126	1,005,044	1,000,000		52,000		132,800			132,800		RP3LFE	07/26/2016
14040H840	CAPITAL ONE FINANCIAL CO 6.00% H			40,000.000	25.00		1,000,000	26.800	1,072,000	1,000,000		60,333		4,000			4,000		RP3LFE	11/21/2016
19075Q870	COBANK ACB 6.125%			20,000.000	100.00	94.228	1,884,563	102.000	2,040,000	1,882,500	30,625	122,500			1,036		1,036		RP2UFE	02/17/2016
200525301	COMMERCE BANCSHARES, INC. 6.00% B			60,000.000	25.00	25.000	1,500,000	26.350	1,581,000	1,500,000		90,000							RP2LFE	06/12/2014
229899208	CULLEN/FROST BANKERS, INC. 5.375%			60,000.000	25.00	25.022	1,501,329	25.110	1,506,600	1,501,800		80,625			(109)		(109)		RP2LFE	03/26/2013
263534208	DUPONT EI DE NEMOURS $3.50 SER A			10,000.000	100.00		839,467	92.300	923,000	825,000		35,000			2,633		2,633		RP2LFE	11/09/2011
263534307	EI DUPONT DE NEMOUR & CO $4.50			11,000.000	100.00		999,888	108.000	1,188,000	993,300		49,500			1,064		1,064		RP2LFE	10/19/2010
313148884	FEDERAL AGR MTG CORP 6.875%			40,000.000	25.00	24.953	998,128	26.200	1,048,000	998,000	17,188	68,752			38		38		RP1LFE	05/02/2014
446150872	HUNTINGTON BANCSHARES 5.875			60,000.000	25.00		1,428,156	26.034	1,562,010	1,426,242	22,035	88,140			1,904		1,904		RP3LFE	01/16/2015
461070856	INTERSTATE PWR & LGT 5.10% SER D			108,000.000	25.00	23.296	2,515,933	25.400	2,743,200	2,508,960		137,700			1,780		1,780		RP2LFE	09/03/2013
48127V827	JPMORGAN CHASE & CO. 6.15%			40,000.000	6.15	25.000	1,000,000	26.950	1,078,004	1,000,000		61,500		47,857	(47,857)				RP2LFE	07/22/2015
481246700	JPMORGAN CHASE 6.30% SER W			40,000.000	25.00	25.000	1,000,000	27.050	1,082,000	1,000,000		63,000							RP2LFE	06/17/2014
665859872	NORTHERN TRUST CORP 5.85% SER C			60,000.000	25.00	25.000	1,500,000	26.300	1,577,994	1,500,000	21,938	87,750							RP2UFE	07/29/2014
67021C206	NSTAR ELECTRIC 4.25%			18,410.000	100.00	94.043	1,731,336	101.264	1,864,270	1,724,259		78,243			1,456		1,456		RP2UFE	06/26/2013
693475832	PNC FINANCIAL 5.375% SER Q			65,000.000	25.00	25.015	1,625,971	25.115	1,632,475	1,632,100		87,344			(241)		(241)		RP2LFE	03/07/2013
808513402	SCHWAB CHARLES 6.00% SER C			20,000.000	25.00	25.000	500,000	27.020	540,400	500,000		30,000							RP2LFE	07/27/2015
857477889	STATE STREET CORP 6% SER E			80,000.000	25.00	25.000	2,000,000	26.460	2,116,800	2,000,000		120,000							RP2LFE	11/19/2014
902973833	U.S. BANCORP 6.50% SER F			53,500.000	25.00	26.282	1,406,064	28.115	1,504,153	1,409,515	21,734	86,938			(684)		(684)		RP2LFE	04/05/2012
902973791	US BANCORP 5.15% SER H			60,000.000	25.00	25.015	1,500,887	25.138	1,508,256	1,507,600	19,313	77,251			(1,585)		(1,585)		RP1LFE	05/22/2013
938837507	WASHINGTON GAS LIGHT $4.80 SERIES			18,000.000	100.00	92.757	1,669,629	102.206	1,839,712	1,652,925		86,400			2,846		2,846		RP1UFE	08/09/2012
949746879	WELLS FARGO & CO. 8.00% SER J			75,000.000	25.00	23.571	1,767,822	25.585	1,918,875	1,767,822		150,000							RP2LFE	12/08/2009
94988U714	WELLS FARGO & COMPANY 5.70% SER W			20,000.000	25.00	25.000	500,000	25.950	519,000	500,000		28,500							RP2LFE	01/20/2016
949746747	WELLS FARGO CO 5.20% SER			20,000.000	25.00	25.000	500,000	25.053	501,054	500,000		26,000							RP2LFE	08/09/2012
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated)							35,988,601	X X X	38,090,697	36,015,523	149,396	2,082,476		184,657	(53,650)		131,007		X X X	X X X
8999999 Total Preferred Stocks							35,988,601	X X X	38,090,697	36,015,523	149,396	2,082,476		184,657	(53,650)		131,007		X X X	X X X

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
00206R102	A T & T, INC.			49,875.000	1,939,140	38.880	1,939,140	1,548,838		87,649		(141,665)		(141,665)		L	10/30/2017
002824100	ABBOTT LABORATORIES			45,200.000	2,579,564	57.070	2,579,564	1,835,701		47,117		831,292		831,292		L	02/06/2017
00287Y109	ABBVIE, INC.			11,200.000	1,083,152	96.710	1,083,152	653,565		28,672		381,808		381,808		L	03/03/2016
00724F101	ADOBE SYSTEMS, INC.			10,275.000	1,800,591	175.240	1,800,591	1,353,213				447,378		447,378		L	05/04/2017
008252108	AFFILIATED MANAGERS GROUP			9,965.000	2,045,316	205.250	2,045,316	1,652,519		5,513		392,797		392,797		L	08/09/2017
02079K305	ALPHABET, INC. VOL U CL A			1,830.000	1,927,722	1,053.400	1,927,722	746,729				477,539		477,539		L	05/17/2016
023135106	AMAZON COM, INC.			1,745.000	2,040,725	1,169.470	2,040,725	1,692,231				348,495		348,495		L	09/12/2017
031162100	AMGEN INC			11,500.000	1,999,850	173.900	1,999,850	1,870,180		37,490		129,670		129,670		L	06/09/2017
032654105	ANALOG DEVICES, INC.			22,225.000	1,978,692	89.030	1,978,692	1,851,419		23,591		127,273		127,273		L	09/20/2017
037833100	APPLE, INC.			10,750.000	1,819,223	169.230	1,819,223	405,636		26,445		574,158		574,158		L	05/10/2016
038222105	APPLIED MATERIALS, INC.			35,150.000	1,796,868	51.120	1,796,868	1,549,701		3,515		247,167		247,167		L	08/30/2017
G6095L109	APTIV PLC			18,900.000	1,603,287	84.830	1,603,287	1,092,255				511,032		511,032		L	12/01/2017
09253U108	BLACKSTONE GROUP LP/THE			59,900.000	1,917,998	32.020	1,917,998	1,831,567		90,651		86,431		86,431		L	05/23/2017
Y09827109	BROADCOM LTD.		D	6,950.000	1,785,455	256.900	1,785,455	839,558		33,430		556,904		556,904		L	11/16/2015
14149Y108	CARDINAL HEALTH, INC.			25,100.000	1,537,877	61.270	1,537,877	1,726,392	11,606	45,747		(268,570)		(268,570)		L	11/14/2016
124857202	CBS CORP NEW CL B			29,900.000	1,764,100	59.000	1,764,100	1,990,647	5,382	10,404		(226,547)		(226,547)		L	06/26/2017
150870103	CELANESE CORPORATION SER A			18,525.000	1,983,657	107.080	1,983,657	1,108,154		32,234		524,999		524,999		L	03/06/2015
151020104	CELGENE CORP			17,375.000	1,813,255	104.360	1,813,255	1,111,044				(153,541)		(153,541)		L	11/27/2017
17275R102	CISCO SYSTEMS, INC.			64,300.000	2,462,690	38.300	2,462,690	1,726,829		72,659		519,544		519,544		L	05/13/2016
172967424	CITIGROUP, INC. NEW			24,900.000	1,852,809	74.410	1,852,809	1,811,585				41,224		41,224		L	12/13/2017
191216100	COCA COLA			43,800.000	2,009,544	45.880	2,009,544	1,515,316		63,529		186,731		186,731		L	04/19/2017
22160K105	COSTCO WHOLESALE CORP NEW			10,700.000	1,991,484	186.120	1,991,484	1,531,083		95,048		278,493		278,493		L	08/22/2017
126650100	CVS HEALTH CORPORATION			23,800.000	1,725,500	72.500	1,725,500	1,944,530		19,900		(219,030)		(219,030)		L	09/13/2017
235851102	DANAHER CORP			20,825.000	1,932,977	92.820	1,932,977	1,713,991	2,916	2,916		218,986		218,986		L	09/07/2017
G2709G107	DELPHI TECHNOLOGIES PLC			6,300.000	330,561	52.470	330,561	222,131				108,430		108,430		L	12/05/2017
247361702	DELTA AIR LINES, INC.			40,800.000	2,284,800	56.000	2,284,800	1,927,686		40,339		285,060		285,060		L	03/08/2017
254709108	DISCOVER FINANCIAL SERVICES			33,800.000	2,599,896	76.920	2,599,896	1,746,615		43,940		163,254		163,254		L	03/17/2016
26078J100	DOWDUPONT, INC.			25,200.000	1,794,744	71.220	1,794,744	1,755,473				39,271		39,271		L	11/21/2017
267475101	DYCOM INDUSTRIES, INC.			17,200.000	1,916,596	111.430	1,916,596	1,416,149				520,063		520,063		L	09/26/2017
277432100	EASTMAN CHEMICAL CO.			21,050.000	1,950,072	92.640	1,950,072	1,211,660	11,788	42,942		366,902		366,902		L	11/01/2016
28176E108	EDWARDS LIFESCIENCE CORP			16,300.000	1,837,173	112.710	1,837,173	1,839,731				(2,558)		(2,558)		L	11/15/2017
26875P101	EOG RESOURCES, INC.			18,550.000	2,001,731	107.910	2,001,731	1,699,854		11,348		142,929		142,929		L	08/09/2017
518439104	ESTEE LAUDER COMPANIES, INC. CL A			15,550.000	1,978,582	127.240	1,978,582	1,144,360		21,770		789,163		789,163		L	09/08/2015
30303#107	FACILITY INSURANCE HOLDING CORP			42,417.000	28,547	0.673	28,547			35,750						A	12/15/1997
366651107	GARTNER, INC. NEW			14,850.000	1,828,778	123.150	1,828,778	1,842,183				(13,406)		(13,406)		L	10/03/2017
369550108	GENERAL DYNAMICS CORP.			9,300.000	1,892,085	203.450	1,892,085	1,864,064		7,812		28,021		28,021		L	08/31/2017
406216101	HALLIBURTON COMPANY			41,950.000	2,050,097	48.870	2,050,097	1,760,357		6,660		289,740		289,740		L	12/13/2017
437076102	HOME DEPOT, INC.			10,675.000	2,023,233	189.530	2,023,233	1,416,952		39,304		591,929		591,929		L	12/16/2016
438516106	HONEYWELL INTERNATIONAL, INC.			15,700.000	2,407,752	153.360	2,407,752	1,329,544		43,018		588,907		588,907		L	01/14/2016
45168D104	IDEXX LABORATORIES, INC.			11,175.000	1,747,547	156.380	1,747,547	1,824,643				(77,096)		(77,096)		L	09/11/2017
G51502105	JOHNSON CONTROLS INTERNATIONAL			43,500.000	1,657,785	38.110	1,657,785	1,903,219	11,310	32,250		(164,884)		(164,884)		L	07/11/2017
512807108	LAM RESEARCH CORP			10,460.000	1,925,372	184.070	1,925,372	969,585	5,230	16,179		694,308		694,308		L	12/13/2017
56585A102	MARATHON PETROLEUM CORP			31,200.000	2,058,576	65.980	2,058,576	1,120,985		47,424		487,656		487,656		L	08/09/2016
G5960L103	MEDTRONIC PLC		D	24,125.000	1,948,094	80.750	1,948,094	1,869,069	11,098	40,534		209,668		209,668		L	09/12/2017
58933Y105	MERCK & CO., INC.			35,300.000	1,986,331	56.270	1,986,331	1,860,210	16,944	58,844		(85,101)		(85,101)		L	12/13/2017
595112103	MICRON TECHNOLOGY, INC.			43,000.000	1,768,160	41.120	1,768,160	1,246,114				522,046		522,046		L	05/25/2017
595137100	MICROSEMI CORP CL A			36,850.000	1,903,303	51.650	1,903,303	1,494,611				(72,161)		(72,161)		L	04/25/2017
594918104	MICROSOFT CORP			22,975.000	1,965,282	85.540	1,965,282	1,171,764		36,533		537,615		537,615		L	05/10/2016
608190104	MOHAWK INDUSTRIES, INC.			7,350.000	2,027,865	275.900	2,027,865	1,401,645				560,217		560,217		L	07/20/2016
609207105	MONDELEZ INTERNATIONAL, INC.			44,400.000	1,900,320	42.800	1,900,320	2,019,454	9,768	17,539		(119,134)		(119,134)		L	08/22/2017
654106103	NIKE, INC. CL B			31,850.000	1,992,218	62.550	1,992,218	1,861,407	6,370	21,096		346,901		346,901		L	07/11/2017
670346105	NUCOR CORP			33,300.000	2,117,214	63.580	2,117,214	1,974,841	12,654	19,857		142,373		142,373		L	10/12/2017
713448108	PEPSICO INC			16,150.000	1,936,708	119.920	1,936,708	948,917	13,001	49,668		246,934		246,934		L	12/12/2016
717081103	PFIZER, INC.			58,300.000	2,111,626	36.220	2,111,626	1,790,201		72,064		213,087		213,087		L	06/20/2017
742718109	PROCTER & GAMBLE CO.			20,700.000	1,901,916	91.880	1,901,916	1,733,944		56,683		161,460		161,460		L	05/13/2016
755111507	RAYTHEON CO DELAWARE NEW			11,100.000	2,085,135	187.850	2,085,135	1,595,335		33,003		498,455		498,455		L	02/06/2017
79466L302	SALESFORCE.COM			19,175.000	1,960,260	102.230	1,960,260	1,433,533				647,540		647,540		L	11/21/2016

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	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
806857108	SCHLUMBERGER LTD.			29,575.000	1,993,059	67.390	1,993,059	2,214,360	14,788	46,800		(364,621)		(364,621)		L	12/13/2017
824348106	SHERWIN WILLIAMS CO.			4,600.000	1,886,184	410.040	1,886,184	1,272,752		15,640		613,432		613,432		L	01/06/2017
855244109	STARBUCKS CORP			32,725.000	1,879,397	57.430	1,879,397	1,117,358		30,961		64,409		64,409		L	08/22/2017
867224107	SUNCOR ENERGY, INC. NEW			56,700.000	2,082,024	36.720	2,082,024	1,851,667		21,584		230,357		230,357		L	09/11/2017
254687106	THE WALT DISNEY CO			17,325.000	1,862,611	107.510	1,862,611	1,132,339	14,553	27,533		56,999		56,999		L	11/16/2016
883556102	THERMO FISHER SCIENTIFIC, INC.			9,825.000	1,865,571	189.880	1,865,571	375,513	1,474	5,895		479,264		479,264		L	09/03/2015
872540109	TJX COS., INC. NEW			25,000.000	1,911,500	76.460	1,911,500	1,400,693		26,934		40,594		40,594		L	08/15/2017
90385D107	ULTIMATE SOFTWARE GROUP, INC.			8,900.000	1,942,247	218.230	1,942,247	1,899,216				43,031		43,031		L	11/15/2017
907818108	UNION PACIFIC CORP			17,000.000	2,279,700	134.100	2,279,700	1,869,146		18,323		410,554		410,554		L	10/12/2017
911312106	UNITED PARCEL SERVICE INC CL B			16,900.000	2,013,635	119.150	2,013,635	1,912,651		9,296		100,984		100,984		L	12/13/2017
913017109	UNITED TECHNOLOGIES CORP			17,100.000	2,181,447	127.570	2,181,447	1,767,788		46,512		306,945		306,945		L	05/13/2016
91324P102	UNITEDHEALTH GROUP, INC.			8,375.000	1,846,353	220.460	1,846,353	453,379		24,828		506,018		506,018		L	09/11/2012
92047W101	VALVOLINE, INC.			77,000.000	1,929,620	25.060	1,929,620	1,875,061		7,803		54,559		54,559		L	10/24/2017
92210H105	VANTIV, INC. CL A			25,400.000	1,868,170	73.550	1,868,170	1,387,849				353,822		353,822		L	09/22/2016
922475108	VEEVA SYSTEMS, INC. CL A			32,225.000	1,781,398	55.280	1,781,398	967,073				406,770		406,770		L	10/12/2017
92343V104	VERIZON COMMUNICATIONS			38,800.000	2,053,684	52.930	2,053,684	1,882,232		22,892		171,452		171,452		L	09/19/2017
92826C839	VISA, INC. CL A			17,500.000	1,995,350	114.020	1,995,350	325,914		12,075		630,000		630,000		L	09/22/2015
949746101	WELLS FARGO & COMPANY			36,000.000	2,184,120	60.670	2,184,120	1,661,024		55,440		200,160		200,160		L	07/14/2016
963320106	WHIRLPOOL CORP			12,100.000	2,040,544	168.640	2,040,544	1,904,192		47,870		(134,365)		(134,365)		L	10/24/2017
98956P102	ZIMMER BIOMET HOLDINGS, INC.			15,650.000	1,888,486	120.670	1,888,486	1,647,097	3,756	11,946		236,908		236,908		L	11/15/2017
98978V103	ZOETIS, INC. CL A			26,775.000	1,928,871	72.040	1,928,871	1,261,975		11,301		495,605		495,605		L	06/23/2016
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					148,723,806	X X X	148,723,806	114,678,198	152,638	1,964,700		19,423,034		19,423,034		X X X	X X X
Parent, Subsidiaries and Affiliates																	
01644@108	ALL AMERICA INSURANCE COMPANY			15,000.000	156,623,636	10,503.792	156,623,636	11,702,000				4,008,411		4,008,411		U	11/14/1986
81415*109	SECURITY CENTRAL CORP.			18,500.000	2,145,726	115.985	2,145,726	1,850,000				81,600		81,600		U	07/24/2002
9199999 Subtotal - Parent, Subsidiaries and Affiliates					158,769,362	X X X	158,769,362	13,552,000				4,090,011		4,090,011		X X X	X X X
Mutual Funds																	
119804102	BUFFALO SMALL CAP FUND			130,269.981	1,909,758	14.660	1,909,758	2,203,858		578,704		(48,200)		(48,200)		U	02/25/2010
19765H750	COLUMBIA FUNDS TR CONV SECS CL A			129,452.095	2,577,391	19.910	2,577,391	2,500,000		37,560		77,391		77,391		L	11/27/2017
256210105	DODGE & COX INCOME FUND			287,152.404	3,951,217	13.760	3,951,217	4,000,000		119,743		48,816		48,816		L	09/19/2014
256219106	DODGE & COX STOCK FUND			34,644.459	7,053,958	203.610	7,053,958	3,440,572		478,405		643,276		643,276		U	03/08/2017
360802102	FUNDAMENTAL INVESTORS-A			69,684.612	4,335,080	62.210	4,335,080	1,904,702		335,322		541,449		541,449		L	02/22/2012
00888W403	INVESCO CONVERTIBLE SECURITIES FD			111,496.531	2,721,630	24.410	2,721,630	2,250,000		117,952		146,060		146,060		L	08/14/2012
56064V205	MAIRS AND POWER GROWTH FUND			34,276.697	4,151,594	121.120	4,151,594	3,500,000		393,048		189,534		189,534		L	05/10/2017
670678705	NUVEEN REAL ESTATE SECURITIES			195,850.603	3,962,058	20.230	3,962,058	3,220,428		527,935		(299,651)		(299,651)		U	10/27/2010
74160Q103	PRIMECAP ODYSSEY GROWTH			209,028.773	7,786,322	37.250	7,786,322	4,500,000		119,849		1,718,865		1,718,865		U	03/16/2017
779562206	T ROWE PRICE NEW HORIZONS-I CL A			53,697.470	2,826,098	52.630	2,826,098	2,078,916		237,343		498,313		498,313		L	10/03/2016
880208103	TEMPLETON GLOBAL BOND FUND CL A		C	120,578.934	1,433,684	11.890	1,433,684	1,500,000		45,853		(30,172)		(30,172)		L	03/07/2017
922040100	VANGUARD INSTITUTIONAL INDEX FUND			300,647.179	73,195,562	243.460	73,195,562	28,115,422		1,333,611		11,914,648		11,914,648		L	05/17/2016
921937801	VANGUARD INTER-TERM BD INDX ADMIRA			251,992.795	2,862,638	11.360	2,862,638	2,576,676	6,443	78,031		30,239		30,239		L	08/08/2007
922908835	VANGUARD MID-CAP INDEX INST'L			465,330.588	19,692,790	42.320	19,692,790	5,782,200		267,658		2,945,543		2,945,543		L	05/06/2014
921936209	VANGUARD PRIMECAP ADMIRAL SHARES			138,979.475	18,569,048	133.610	18,569,048	6,722,594		1,040,915		3,443,911		3,443,911		L	11/04/2008
92203J308	VANGUARD TOTAL INT'L BOND INDEX FD		C	46,707.146	1,013,545	21.700	1,013,545	1,000,000		22,644		1,401		1,401		L	03/05/2015
94975J359	WELLS FARGO SMAL CO GRWTH FD CL A			34,125.619	1,711,400	50.150	1,711,400	1,500,000				259,931		259,931		L	04/06/2017
256206103	DODGE & COX INTERNATIONAL STK FUND		D	142,334.158	6,592,918	46.320	6,592,918	4,091,628		126,962		1,138,968		1,138,968		L	03/08/2017
411512445	HARBOR INTERNATIONAL FD-RETIREMENT		D	73,974.362	4,991,790	67.480	4,991,790	3,015,305		318,262		670,947		670,947		L	06/25/2008
683974109	OPPENHEIMER DEVELOPING MKTS CL A		D	58,547.113	2,550,312	43.560	2,550,312	2,000,005		7,566		652,215		652,215		U	01/10/2013
92828W387	VIRTUS VONTOBEL EMG MKTS OPP FD		D	305,821.861	3,575,058	11.690	3,575,058	3,000,000		12,845		784,595		784,595		L	05/10/2017
9299999 Subtotal - Mutual Funds					177,463,851	X X X	177,463,851	88,902,306	6,443	6,200,208		25,328,079		25,328,079		X X X	X X X
9799999 Total Common Stocks					484,957,019	X X X	484,957,019	217,132,504	159,081	8,164,908		48,841,124		48,841,124		X X X	X X X
9899999 Total Preferred and Common Stocks					520,945,620	X X X	523,047,716	253,148,027	308,477	10,247,384		49,025,781		48,972,131		X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....7, the total $ value (included in Column 8) of all such issues $.....182,965,008.

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. Governments								
3133EHCN1	FEDERAL FARM CREDIT BANK		03/09/2017	First Empire	XXX	1,000,000	1,000,000	
3130AAR75	FEDERAL HOME LOAN BANK		05/02/2017	Stifel Nicolaus	XXX	1,000,000	1,000,000	5,662
3130ABGG5	FEDERAL HOME LOAN BANK		05/17/2017	First Empire	XXX	1,000,000	1,000,000	
3130ACMH4	FEDERAL HOME LOAN BANK		10/11/2017	First Empire	XXX	1,500,000	1,500,000	
912828B66	U.S. TREASURY NOTES		03/21/2017	Stephens, Inc.	XXX	309,047	300,000	798
912828WJ5	U.S. TREASURY NOTES		10/11/2017	Robert W. Baird	XXX	818,125	800,000	8,152
0599999 Subtotal - Bonds - U.S. Governments						5,627,172	5,600,000	14,612
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
082672BQ8	BENTON & KLICKITAT CNTYS WA CSD		07/12/2017	Robert W. Baird	XXX	1,546,600	1,435,000	2,870
083599JU5	BEREA OH CSD SCH IMPT		02/17/2017	Ross Sinclaire & Associates, Inc.	XXX	1,034,250	1,000,000	
181059TH9	CLARK CNTY NV SD REF BLDG SER C		05/10/2017	Piper, Jaffray & Hopwood	XXX	1,057,290	1,000,000	16,667
181342HG4	CLARK CNTY WA SD #122 RIDGEFIELD		05/04/2017	Piper, Jaffray & Hopwood	XXX	1,069,880	1,000,000	
205759KE2	COMSTOCK PARK MI PUB SCHS TXBL B		08/17/2017	Fifth 3rd Securities	XXX	1,000,000	1,000,000	
208418E74	CONROE TX ISD REF		08/23/2017	Piper, Jaffray & Hopwood	XXX	1,101,150	1,000,000	
2487752Z0	DENTON CNTY TX REF		07/13/2017	First Integrity Capital	XXX	1,099,670	1,000,000	333
31266WAL7	FAYETTEVILLE AR LIBRARY IMPT		06/14/2017	Stephens, Inc.	XXX	1,079,170	1,000,000	
435475SH2	HOLLIDAYSBURG PA ASD REF		02/16/2017	RBC Capital Markets	XXX	1,567,815	1,500,000	
498098SJ2	KITSAP CNTY WA SD #401 CENTRAL		07/27/2017	Piper, Jaffray & Hopwood	XXX	1,094,440	1,000,000	
539107QA3	LIVINGSTON TX ISD REF		02/15/2017	Duncan Williams	XXX	1,612,440	1,500,000	5,000
592112SN7	MET GOVT NASHVILLE & DAVIDSON CNTY		03/01/2017	Fifth 3rd Securities	XXX	1,083,520	1,000,000	3,778
592112SP2	MET GOVT NASHVILLE & DAVIDSON CNTY		01/25/2017	Piper, Jaffray & Hopwood	XXX	1,079,550	1,000,000	
708292JH1	PENNINGTON CNTY SD COPS REF SER A		06/28/2017	Dougherty, Dawkins,Strand	XXX	1,074,930	1,000,000	
716090VL6	PETER TWP PA SD WASHINGTON CNTY		08/22/2017	Robert W. Baird	XXX	1,634,355	1,500,000	4,000
743600YZ5	PROSPER TX ISD SCH BLDG		01/26/2017	Raymond James Morgan Keegan	XXX	1,070,550	1,000,000	2,222
7962376X8	SAN ANTONIO TX GEN IMPT		08/02/2017	Piper, Jaffray & Hopwood	XXX	1,096,900	1,000,000	
815666DJ8	SEDGWICK CNTY KS UNIF SD #264		07/21/2017	Fifth 3rd Securities	XXX	1,282,583	1,175,000	7,181
833068MR7	SNOHOMISH & ISLAND CNTYS WA SD 401		05/17/2017	Piper, Jaffray & Hopwood	XXX	1,078,910	1,000,000	
792775QT8	ST MICHAEL MN ISD #885 SCH BLDG A		03/21/2017	Duncan Williams	XXX	1,611,600	1,500,000	
866854RC8	SUN PRAIRIE WI ASD		01/19/2017	Robert W. Baird	XXX	1,061,850	1,000,000	
935494EB6	WARREN OH LSD WASHINGTON CNTY		08/09/2017	Robert W. Baird	XXX	1,576,502	1,470,000	
944080E22	WAXAHACHIE TX REF		06/06/2017	Piper, Jaffray & Hopwood	XXX	1,100,030	1,000,000	
965288PA5	WHITEHOUSE TX ISD SCH BLDG		03/07/2017	RBC Capital Markets	XXX	1,606,919	1,485,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						29,620,904	27,565,000	42,051
Bonds - U.S. Special Revenue, Special Assessment								
047849GN8	ATLANTA GA TAX ALLOC TXBL-BELTLINE		02/10/2017	BB&T Capital	XXX	1,347,453	1,310,000	5,659
04785RAV5	ATLANTA GA URBAN RSDL FIN AUTH TXB		04/21/2017	Mesirow Capital Markets	XXX	1,000,000	1,000,000	
187145GX9	CLIFTON TX HGR EDU FIN CORP REV		08/18/2017	Robert W. Baird	XXX	1,100,900	1,000,000	
196558SF8	COLORADO RIVER TX MUNI WTR DIST		11/16/2017	BARCLAYS CAPITAL, INC.	XXX	840,693	700,000	
341271AB0	FL ST BRD OF ADMIN FIN CORP TXBL A		05/31/2017	First Integrity Capital	XXX	1,614,571	1,595,000	17,999
37855PJA1	GLENDALE WI CMNTY DEV AUTH TXBL A		06/28/2017	Robert W. Baird	XXX	970,000	970,000	
438701K86	HONOLULU CITY & CNTY HI WSTWTR SYS		02/02/2017	Robert W. Baird	XXX	1,061,970	1,000,000	4,000
462590LA6	IA ST STUDENT LOAN LIQUIDITY CORP		05/03/2017	Fifth 3rd Securities	XXX	1,502,115	1,500,000	16,944
451152V25	ID ST BOND BANK AUTH REV REF SER A		03/02/2017	Piper, Jaffray & Hopwood	XXX	1,318,076	1,225,000	
486296NS1	KAKAUNA WI ELEC SYS REV SER A		02/23/2017	Hutchinson, Shockey,Erley	XXX	1,689,903	1,625,000	
537363GG2	LITTLE ROCK AR CAPITAL IMPT REV RE		10/13/2017	Stephens, Inc.	XXX	948,494	860,000	
543573DE6	LORAIN CNTY OH CMNTY CLG DIST GEN		05/10/2017	Ross Sinclaire & Associates, Inc.	XXX	1,033,075	960,000	
586158QC4	MEMPHIS TN ELEC SYS REV		09/15/2017	Raymond James Morgan Keegan	XXX	1,045,320	1,000,000	
586108AK8	MEMPHIS-SHELBY CNTY TN INDL DEV BD		05/18/2017	Duncan Williams	XXX	1,000,000	1,000,000	
590545WD7	MESA AZ UTIL SYS REV REF		06/13/2017	Piper, Jaffray & Hopwood	XXX	1,092,630	1,000,000	18,889
592041XQ5	MET GOVT NASHVILLE & DAVIDSON CTY		08/16/2017	Raymond James Morgan Keegan	XXX	983,460	1,000,000	10,267

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
59333ND83	MIAMI-DADE CNTY FL SPL OBLIG REF B		08/03/2017	Piper, Jaffray & Hopwood	XXX	1,613,445	1,500,000	21,167
603792TR3	MINNEAPOLIS MN SPL SD #1 COPS C		11/15/2017	ROBERT W BAIRS & CO., INC.	XXX	1,201,940	1,000,000	
613741GL5	MONTGOMERY CNTY VA ECON DEV AUTH B		04/26/2017	BB&T Capital	XXX	1,000,000	1,000,000	
60534WHS0	MS ST DEV BK SPL OBLG MERIDIAN ART		02/03/2017	Stephens, Inc.	XXX	1,589,130	1,500,000	
60534WLP1	MS ST DEV BK SPL OBLG PASCAGOULA		06/01/2017	Duncan Williams	XXX	1,132,005	1,050,000	
641480JE9	NV ST HWY IMPT REV		02/08/2017	BB&T Capital	XXX	1,600,110	1,500,000	
681725KS5	OMAHA NE ARPT AUTH REF FACS SER B		02/10/2017	Piper, Jaffray & Hopwood	XXX	1,049,670	1,000,000	
74442PDZ5	PUB FIN AUTH WI TXBL PROJ SER A		08/10/2017	BB&T Capital	XXX	1,539,555	1,500,000	2,505
83755LZX7	SD ST BLDG AUTH REV REF SER A		05/03/2017	Dougherty, Dawkins,Strand	XXX	1,410,582	1,310,000	
790608ES8	ST JOSEPH CNTY IN ECON DEV REV A		01/20/2017	Piper, Jaffray & Hopwood	XXX	1,065,920	1,000,000	
914805EQ5	UNIV PITTSBURGH PA HGR EDU TXBL A		01/06/2017	PNC Capital Markets	XXX	1,390,000	1,390,000	
92778VEU8	VA ST CLG BLDG AUTH EDUC FACS REV		07/19/2017	Raymond James Morgan Keegan	XXX	1,000,000	1,000,000	
92778LBK5	VA ST CMWLTH UNIV HLTH SYS AUTH A		06/09/2017	BB&T Capital	XXX	1,070,960	1,000,000	17,468
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						35,211,977	33,495,000	114,898
Bonds - Industrial and Miscellaneous (Unaffiliated)								
023135BA3	AMAZON.COM, INC.		11/17/2017	MARKETAXESS CORPORATION	XXX	952,945	950,000	7,398
035242AP1	ANHEUSER-BUSCH INVEV FINANCE		11/17/2017	U.S. BANCORP INVESTMENTS, INC.	XXX	950,521	925,000	10,316
036752AB9	ANTHEM, INC.		11/14/2017	UBS SECURITIES LLC	XXX	997,990	1,000,000	
038222AH8	APPLIED MATERIALS, INC.		05/24/2017	First Integrity Capital	XXX	1,530,315	1,500,000	6,453
040555CR3	ARIZONA PUBLIC SERVICE CO		06/07/2017	Mesirow Capital Markets	XXX	1,006,410	1,000,000	8,983
05526DBA2	B.A.T. CAPITAL CORPORATION		11/17/2017	JEFFERIES LLC	XXX	949,421	950,000	9,011
05964HAE5	BANCO SANTANDER, S.A.		11/17/2017	BARCLAYS CAPITAL, INC.	XXX	995,640	1,000,000	2,431
06051GGF0	BANK OF AMERICA CORP		11/17/2017	BARCLAYS CAPITAL, INC.	XXX	951,363	925,000	11,889
06741RHL8	BARCLAYS BANK PLC		03/27/2017	First Integrity Capital	XXX	1,500,000	1,500,000	
05581KAB7	BNP PARIBAS		11/17/2017	CALYON	XXX	957,967	925,000	12,791
114259AN4	BROOKLYN UNION GAS CO.		07/26/2017	Mesirow Capital Markets	XXX	1,027,430	1,000,000	13,344
13342BAE5	CAMERON INTERNATIONAL CORP		03/15/2017	Mesirow Capital Markets	XXX	1,264,836	1,200,000	16,350
22160KAL9	COSTCO WHOLESALE CORP		08/02/2017	First Empire	XXX	1,008,631	1,000,000	6,035
263534BT5	E.I. DU PONT DE NEMOURS		03/10/2017	BB&T Capital	XXX	1,584,975	1,500,000	15,000
278865BB5	ECOLAB, INC.		11/16/2017	J.P. MORGAN SECURITIES LLC	XXX	996,950	1,000,000	
291011BA1	EMERSON ELECTRIC COMPANY		05/25/2017	BB&T Capital	XXX	1,906,200	1,800,000	11,500
29157TAA4	EMORY UNIVERSITY		04/04/2017	BB&T Capital	XXX	1,090,800	1,000,000	5,625
29364DAU4	ENTERGY ARKANSAS, INC.		05/09/2017	Stephens, Inc.	XXX	1,533,120	1,500,000	6,563
30231GAR3	EXXON MOBIL CORPORATION		05/11/2017	BB&T Capital	XXX	1,041,075	1,035,000	5,878
41283DAB9	HARLEY DAVIDSON FUNDING		03/03/2017	BB&T Capital	XXX	1,061,410	1,000,000	15,678
45866FAF1	INTERCONTINENAL EXCHANGE		08/18/2017	Stifel Nicolaus	XXX	1,003,960	1,000,000	517
46625HRY8	JPMORGAN CHASE & CO.		11/17/2017	RAYMOND JAMES & ASSOCIATES, INC.	XXX	951,779	925,000	10,689
48305QAA1	KAISER FOUNDATION HOSPITAL		04/12/2017	First Integrity Capital	XXX	1,561,620	1,500,000	2,479
582839AJ5	MEAD JOHNSON NUTRITION		04/05/2017	Mesirow Capital Markets	XXX	1,022,730	1,000,000	12,083
594918BY9	MICROSOFT CORP		11/17/2017	RBC CAPITAL MARKETS LLC	XXX	773,738	750,000	7,219
674599CG8	OCCIDENTAL PETROLEUM CORP		08/24/2017	Mesirow Capital Markets	XXX	1,032,910	1,000,000	7,194
693506BH9	PPG INDUSTRIES, INC.		04/28/2017	Mesirow Capital Markets	XXX	1,008,290	1,000,000	10,733
74005PBQ6	PRAXAIR, INC.		07/28/2017	Mesirow Capital Markets	XXX	1,025,280	1,000,000	178
747525AM5	QUALCOMM, INC.		05/31/2017	Mesirow Capital Markets	XXX	1,002,540	1,000,000	463
78012KC62	ROYAL BANK OF CANADA		02/28/2017	RBC Capital Markets	XXX	1,498,920	1,500,000	
904764AM9	UNILEVER CAPITAL CORP		04/27/2017	Mesirow Capital Markets	XXX	1,074,620	1,000,000	9,681
92343VCR3	VERIZON COMMUNICATIONS, INC.		11/17/2017	CITIGROUP GLOBAL MARKETS, INC.	XXX	963,880	950,000	1,847
95709TAD2	WESTAR ENERGY, INC.		08/01/2017	First Integrity Capital	XXX	1,086,780	1,000,000	2,692
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						37,315,046	36,335,000	231,020
8399997 Subtotal - Bonds - Part 3						107,775,099	102,995,000	402,581
8399998 Summary item from Part 5 for Bonds								
8399999 Subtotal - Bonds						107,775,099	102,995,000	402,581

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
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
8999999 Subtotal - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00206R102	A T & T, INC.		10/30/2017	Wells Fargo Advisors	10,650.000	388,423	XXX	
002824100	ABBOTT LABORATORIES		02/06/2017	Merrill Lynch-Columbus	3,000.000	127,370	XXX	
00724F101	ADOBE SYSTEMS, INC.		05/04/2017	Wells Fargo Advisors	11,000.000	1,451,159	XXX	
008252108	AFFILIATED MANAGERS GROUP		08/09/2017	Wells Fargo Advisors	10,750.000	1,793,955	XXX	
023135106	AMAZON COM, INC.		09/12/2017	Wells Fargo Advisors	1,930.000	1,873,881	XXX	
031162100	AMGEN INC		06/09/2017	Merrill Lynch-Columbus	11,500.000	1,870,180	XXX	
032654105	ANALOG DEVICES, INC.		09/20/2017	Wells Fargo Advisors	22,225.000	1,851,419	XXX	
038222105	APPLIED MATERIALS, INC.		08/30/2017	Wells Fargo Advisors	37,500.000	1,654,399	XXX	
G6095L109	APTIV PLC		12/01/2017	Wells Fargo Advisors	18,900.000	1,314,387	XXX	
09253U108	BLACKSTONE GROUP LP/THE		05/23/2017	Merrill Lynch-Columbus	59,900.000	1,843,727	XXX	
124857202	CBS CORP NEW CL B		06/26/2017	Merrill Lynch-Columbus	29,900.000	1,990,647	XXX	
151020104	CELGENE CORP		11/27/2017	Wells Fargo Advisors	3,800.000	395,490	XXX	
172967424	CITIGROUP, INC. NEW		12/13/2017	Wells Fargo Advisors	24,900.000	1,811,585	XXX	
191216100	COCA COLA		04/19/2017	Merrill Lynch-Columbus	3,500.000	151,975	XXX	
22160K105	COSTCO WHOLESALE CORP NEW		08/22/2017	Wells Fargo Advisors	1,250.000	198,587	XXX	
126650100	CVS HEALTH CORPORATION		09/13/2017	Merrill Lynch-Columbus	23,800.000	1,944,530	XXX	
235851102	DANAHER CORP		09/07/2017	Wells Fargo Advisors	22,425.000	1,849,969	XXX	
G2709G107	DELPHI TECHNOLOGIES PLC		12/05/2017	Wells Fargo Advisors	6,300.000	222,131	XXX	
247361702	DELTA AIR LINES, INC.		03/08/2017	Merrill Lynch-Columbus	5,300.000	253,495	XXX	
26078J100	DOWDUPONT, INC.		11/21/2017	Merrill Lynch-Columbus	25,200.000	1,755,473	XXX	
267475101	DYCOM INDUSTRIES, INC.		09/26/2017	Wells Fargo Advisors	4,000.000	352,057	XXX	
28176E108	EDWARDS LIFESCIENCE CORP		11/15/2017	Wells Fargo Advisors	18,500.000	2,095,643	XXX	
26875P101	EOG RESOURCES, INC.		08/09/2017	Wells Fargo Advisors	3,150.000	301,861	XXX	
366651107	GARTNER, INC. NEW		10/03/2017	Wells Fargo Advisors	14,850.000	1,842,183	XXX	
369550108	GENERAL DYNAMICS CORP.		08/31/2017	Merrill Lynch-Columbus	9,300.000	1,864,064	XXX	
406216101	HALLIBURTON COMPANY		12/13/2017	Wells Fargo Advisors	41,950.000	1,760,357	XXX	
45168D104	IDEXX LABORATORIES, INC.		09/11/2017	Wells Fargo Advisors	12,175.000	1,991,633	XXX	
G51502105	JOHNSON CONTROLS INTERNATIONAL		07/11/2017	Merrill Lynch-Columbus	15,000.000	648,754	XXX	
512807108	LAM RESEARCH CORP		12/13/2017	Wells Fargo Advisors	1,625.000	296,939	XXX	
G5960L103	MEDTRONIC PLC	D	09/12/2017	Wells Fargo Advisors	1,825.000	149,997	XXX	
58933Y105	MERCK & CO., INC.		12/13/2017	Merrill Lynch-Columbus	4,000.000	228,801	XXX	
595112103	MICRON TECHNOLOGY, INC.		05/25/2017	Wells Fargo Advisors	52,150.000	1,517,410	XXX	
595137100	MICROSEMI CORP CL A		04/25/2017	Wells Fargo Advisors	4,000.000	202,549	XXX	
609207105	MONDELEZ INTERNATIONAL, INC.		08/22/2017	Merrill Lynch-Columbus	44,400.000	2,019,454	XXX	
654106103	NIKE, INC. CL B		07/11/2017	Wells Fargo Advisors	5,900.000	326,278	XXX	
670346105	NUCOR CORP		10/12/2017	Merrill Lynch-Columbus	33,300.000	1,974,841	XXX	
717081103	PFIZER, INC.		06/20/2017	Merrill Lynch-Columbus	4,000.000	134,875	XXX	
755111507	RAYTHEON CO DELAWARE NEW		02/06/2017	Merrill Lynch-Columbus	4,000.000	588,604	XXX	
806857108	SCHLUMBERGER LTD.		12/13/2017	Wells Fargo Advisors	6,900.000	454,114	XXX	
824348106	SHERWIN WILLIAMS CO.		01/06/2017	Wells Fargo Advisors	5,075.000	1,405,747	XXX	
855244109	STARBUCKS CORP		08/22/2017	Wells Fargo Advisors	5,425.000	299,292	XXX	
867224107	SUNCOR ENERGY, INC. NEW		09/11/2017	Wells Fargo Advisors	56,700.000	1,851,667	XXX	
872540109	TJX COS., INC. NEW		08/15/2017	Wells Fargo Advisors	4,100.000	300,689	XXX	
90385D107	ULTIMATE SOFTWARE GROUP, INC.		11/15/2017	Wells Fargo Advisors	9,850.000	2,104,915	XXX	
907818108	UNION PACIFIC CORP		10/12/2017	Merrill Lynch-Columbus	17,000.000	1,869,146	XXX	
911312106	UNITED PARCEL SERVICE INC CL B		12/13/2017	Merrill Lynch-Columbus	16,900.000	1,912,651	XXX	
92047W101	VALVOLINE, INC.		10/24/2017	Merrill Lynch-Columbus	120,292.340	2,771,607	XXX	
922475108	VEEVA SYSTEMS, INC. CL A		10/12/2017	Wells Fargo Advisors	3,350.000	199,415	XXX	
92343V104	VERIZON COMMUNICATIONS		09/19/2017	Merrill Lynch-Columbus	38,800.000	1,882,232	XXX	
963320106	WHIRLPOOL CORP		10/24/2017	Merrill Lynch-Columbus	1,300.000	211,793	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
98956P102	ZIMMER BIOMET HOLDINGS, INC.		11/15/2017	Wells Fargo Advisors	3,950.000	444,137	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						58,746,487	X X X	
Common Stocks - Mutual Funds								
19765H750	COLUMBIA FUNDS TR CONV SECS CL A		11/27/2017	Wells Fargo Advisors	129,452.095	2,500,000	X X X	
256219106	DODGE & COX STOCK FUND		03/08/2017	Dodge & Cox Funds	2,573.473	500,000	X X X	
56064V205	MAIRS AND POWER GROWTH FUND		05/10/2017	Mairs and Power	8,254.912	1,000,000	X X X	
74160Q103	PRIMECAP ODYSSEY GROWTH		03/16/2017	Primecap	32,092.426	1,000,000	X X X	
880208103	TEMPLETON GLOBAL BOND FUND CL A	C	03/07/2017	Wells Fargo Advisors	40,257.649	500,000	X X X	
94975J359	WELLS FARGO SMAL CO GRWTH FD CL A		04/06/2017	Wells Fargo Advisors	11,325.028	500,000	X X X	
256206103	DODGE & COX INTERNATIONAL STK FUND	D	03/08/2017	Dodge & Cox Funds	12,309.207	500,000	X X X	
92828W387	VIRTUS VONTOBEL EMG MKTS OPP FD	D	05/10/2017	Wells Fargo Advisors	101,197.624	1,000,000	X X X	
9299999 Subtotal - Common Stocks - Mutual Funds						7,500,000	X X X	
9799997 Subtotal - Common Stocks - Part 3						66,246,487	X X X	
9799998 Summary Item from Part 5 for Common Stocks						4,987,015	X X X	
9799999 Subtotal - Common Stocks						71,233,502	X X X	
9899999 Subtotal - Preferred and Common Stocks						71,233,502	X X X	
9999999 Totals						179,008,601	X X X	402,581

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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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. Governments																				
3133EDHZ8	FEDERAL FARM CREDIT BANK		04/03/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,200	04/03/2024
3133EECJ7	FEDERAL FARM CREDIT BANK		11/24/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,900	11/24/2021
0599999 Subtotal - Bonds - U.S. Governments						2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				42,100	XXX
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
145814MC0	CARSON CITY NV SD SCH IMPT LTGO		06/01/2017	CALLED @ 100.0000000	XXX	1,270,000	1,270,000	1,341,285	1,273,670		(3,670)		(3,670)		1,270,000				31,750	06/01/2021
181072LM9	CLARK CNTY OH REF VAR PURP LTD TAX		12/01/2017	CALLED @ 100.0000000	XXX	845,000	845,000	902,874	851,303		(6,303)		(6,303)		845,000				42,250	12/01/2021
199252BE6	COLUMBUS IN REDEV DIST SER A1		07/15/2017	CALLED @ 100.0000000	XXX	1,390,000	1,390,000	1,430,129	1,392,694		(2,694)		(2,694)		1,390,000				69,500	01/15/2022
231871GG3	CUSTER SD SCH DIST #16-1 CAP OUTLY		01/01/2017	CALLED @ 100.0000000	XXX	1,040,000	1,040,000	1,090,773	1,040,000						1,040,000				20,800	01/01/2019
258885ZM7	DOUGLAS CNTY CO SD #RE1 IMPT SER A		12/15/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,065,200	1,007,407		(7,407)		(7,407)		1,000,000				50,000	12/15/2020
374816AN6	GIBSON CITY TN SPL SCH DIST LTGO		04/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,046,810	1,001,479		(1,479)		(1,479)		1,000,000				25,000	04/01/2021
443420FA7	HUBBARD OH EXMP VILLAGE SD CLASSRM		06/01/2017	CALLED @ 100.0000000	XXX	1,175,000	1,175,000	1,254,865	1,178,989		(3,989)		(3,989)		1,175,000				29,375	12/01/2021
483782JC3	KANE & DEKALB CNTYS IL USD #302		02/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,074,750	1,000,779		(779)		(779)		1,000,000				25,000	02/01/2020
508246AQ8	LAKE CNTY FL LTGO		06/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,068,520	1,003,427		(3,427)		(3,427)		1,000,000				25,000	06/01/2021
537056CM3	LITTLE CHUTE WI ASD REF		03/01/2017	CALLED @ 100.0000000	XXX	950,000	950,000	1,014,040	951,327		(1,327)		(1,327)		950,000				23,750	03/01/2022
557738ML2	MADISON MACOUPIN CNTYS IL CMNTY		11/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,072,360	1,006,960		(6,960)		(6,960)		1,000,000				50,000	11/01/2021
5643857Z9	MANSFIELD TX ISD SCH BLDG		02/15/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,061,250	1,000,942		(942)		(942)		1,000,000				25,000	02/15/2021
564377T58	MANSFIELD TX TAXABLE SER A		02/15/2017	VARIOUS	XXX	295,000	295,000	304,986	295,246		(246)		(246)		295,000				8,695	02/15/2018
577285W54	MAUI CNTY HI SER A		07/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,088,770	1,005,532		(5,532)		(5,532)		1,000,000				50,000	07/01/2022
587059DM5	MENOMONEE FALLS WI SCH DIST REF		04/01/2017	CALLED @ 100.0000000	XXX	1,080,000	1,080,000	1,125,857	1,081,461		(1,461)		(1,461)		1,080,000				27,000	04/01/2020
667230SE7	NORTHVILLE MI PUB SCH		05/01/2017	MATURITY	XXX	1,525,000	1,525,000	1,659,414	1,525,000						1,525,000				38,125	05/01/2017
671130HA3	OAK CREEK-FRANKLIN WI JT SD RFDG		04/01/2017	CALLED @ 100.0000000	XXX	890,000	890,000	950,209	891,842		(1,842)		(1,842)		890,000				22,250	04/01/2019
871463QL2	SYLVANIA OH CITY SD SCH IMPT		06/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,023,330	1,001,423		(1,423)		(1,423)		1,000,000				25,000	12/01/2024
952063FA8	WEST CHESTER TWP OH PUB SAFETY		12/01/2017	CALLED @ 100.0000000	XXX	1,660,000	1,660,000	1,740,095	1,668,677		(8,677)		(8,677)		1,660,000				83,000	12/01/2021
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						20,120,000	20,120,000	21,315,517	20,178,158		(58,158)		(58,158)		20,120,000				671,495	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
011839GC5	AK HSG FIN CORP ST CAP PROJ SER A		12/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,091,250	1,009,843		(9,843)		(9,843)		1,000,000				52,500	12/01/2022
033896HP9	ANDERSON IN SBC REF		01/15/2017	MATURITY	XXX	830,000	830,000	899,969	830,311		(311)		(311)		830,000				20,750	01/15/2017
074358FL1	BEAUFORT-JASPER SC W/S AUTH RFDG		03/01/2017	CALLED @ 101.0000000	XXX	1,010,000	1,000,000	1,089,870	1,011,265		(1,587)		(1,587)		1,009,678		322	322	25,000	03/01/2021
116083KJ4	BROWNSBURG IN SBC FMB SER B		07/15/2017	CALLED @ 100.0000000	XXX	1,415,000	1,415,000	1,469,025	1,418,568		(3,568)		(3,568)		1,415,000				70,750	07/15/2022
151452AP4	CENTER CITY MN HLTH CARE FACS REV		11/09/2017	SUMRIDGE PARTNERS, LLC	XXX	1,113,990	1,065,000	1,065,000	1,065,000						1,065,000		48,990	48,990	47,322	11/01/2024
151452BH1	CENTER CITY MN HLTH CARE FACS REV		11/09/2017	SUMRIDGE PARTNERS, LLC	XXX	1,118,390	1,045,000	1,092,464	1,082,606		(3,635)		(3,635)		1,078,971		39,419	39,419	43,193	11/01/2028
1675923N2	CHICAGO IL O'HARE INT'L ARPT REV		01/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,042,090	1,000,000						1,000,000				25,000	01/01/2018
186387EH5	CLEVELAND OH INCOME TAX REV (BAB)		10/01/2017	MATURITY	XXX	1,325,000	1,325,000	1,325,000	1,325,000						1,325,000				55,783	10/01/2017
19923PAP3	COLUMBUS IN MULTI-HSBC (BAB)		01/15/2017	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,040	01/15/2017
224616AV4	CRAVEN CNTY NC COP SCH & ADMIN BLD		06/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,054,500	1,002,809		(2,809)		(2,809)		1,000,000				25,000	06/01/2019
228485EW4	CROWN POINT IN MULTI SBC REF		07/15/2017	CALLED @ 100.0000000	XXX	1,500,000	1,500,000	1,619,910	1,507,657		(7,657)		(7,657)		1,500,000				75,000	01/15/2018
25330PAL6	DICKINSON ND SALES & HOSPITALITY		07/20/2017	Dougherty, Dawkins,Strand	XXX	1,049,000	1,000,000	1,023,620	1,014,875		(1,585)		(1,585)		1,013,290		35,710	35,710	36,750	10/01/2024
274501EH4	EAST POINT GA BLDG AUTH WTR & SWR		05/09/2017	CALLED	XXX	1,485,000	1,485,000	1,559,012	1,485,000						1,485,000				57,338	02/01/2019
348815NG2	FORT SMITH AR WTR & SWR		10/01/2017	CALLED @ 100.0000000	XXX	1,425,000	1,425,000	1,503,247	1,432,134		(7,134)		(7,134)		1,425,000				71,250	10/01/2022
353205AN7	FRANKLIN CNTY OH SPL OBS STAD FAC		12/01/2017	CALLED @ 100.0000000	XXX	1,180,000	1,180,000	1,166,749	1,173,493		875		875		1,174,368		5,632	5,632	64,900	12/01/2022
353205AP2	FRANKLIN CNTY OH SPL OBS STAD FAC		12/01/2017	CALLED @ 100.0000000	XXX	1,095,000	1,095,000	1,055,153	1,073,404		2,394		2,394		1,075,798		19,202	19,202	60,225	12/01/2023
39715RAP9	GREENWOOD FIFTY SC SCH FACS INSTMT		12/01/2017	CALLED @ 100.0000000	XXX	1,400,000	1,400,000	1,467,298	1,407,329		(7,329)		(7,329)		1,400,000				70,000	12/01/2020
40785ESP2	HAMILTON SOUTHEASTERN IN SBC FMB		01/15/2017	CALLED @ 100.0000000	XXX	1,050,000	1,050,000	1,135,218	1,050,410		(410)		(410)		1,050,000				26,250	07/15/2020
44352TAA6	HUBER HEIGHTS OH CSD COP SCH FACS		12/01/2017	Sink PMT @ 100.0000000	XXX	45,000	45,000	45,000	45,000						45,000				3,038	12/01/2024
447154DA0	HUNTSVILLE AL PBA LEASE REV REF		11/13/2017	VARIOUS	XXX	1,000,000	1,000,000	1,058,280	1,001,850		(1,850)		(1,850)		1,000,000				45,041	10/01/2019
46262HDG0	IA WESTN CMNTY COLL DIST DORM-BAB		06/16/2017	CALLED	XXX	1,000,000	1,000,000	1,007,470	1,000,499		22		22		1,000,521		(521)	(521)	33,177	06/01/2024
46263RFZ3	INDIANAPOLIS IN PUB SCH SBC		01/15/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,067,680	1,000,325		(325)		(325)		1,000,000				25,000	07/15/2019
462362LJ1	IOWA CITY IA SWR REV REF-CAP LN NT		07/01/2017	CALLED @ 100.0000000	XXX	700,000	700,000	731,780	702,267		(2,267)		(2,267)		700,000				35,000	07/01/2023
462380GC4	IOWA CITY IA WTR REV REF-CAP LN NT		07/01/2017	CALLED @ 100.0000000	XXX	760,000	760,000	766,141	760,439		(439)		(439)		760,000				34,200	07/01/2023
48451RAX1	KANKAKEE VY IN MID SBC (BAB)		01/15/2017	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,450	01/15/2017
484890JQ2	KANSAS CITY MO ARPT REV REF & IMPT		09/01/2017	MATURITY	XXX	1,000,000	1,000,000	949,270	994,994		5,006		5,006		1,000,000				51,250	09/01/2017

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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
48503SCW7	KANSAS CITY MO INDL DEV AUTH REV		12/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,039,970	1,004,616		(4,616)		(4,616)		1,000,000				50,000	12/01/2023
485106CM8	KANSAS CITY MO SPL OBLIG REF & IMP		04/01/2017	Sink PMT @ 100.0000000	XXX	130,000	130,000	133,834	130,498		(498)		(498)		130,000				4,180	04/01/2018
48542KRE1	KANSAS ST DEV FIN AUTH KS ST PROJ		11/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,047,240	1,004,757		(4,757)		(4,757)		1,000,000				52,500	11/01/2022
546279Z37	LA LOC GOVT ENVIR FACS CMNTY DEV		12/01/2017	CALLED @ 100.0000000	XXX	1,415,000	1,415,000	1,494,452	1,423,799		(8,799)		(8,799)		1,415,000				70,750	12/01/2020
546398SE9	LA PUB FAC AUTH TULANE UNIV SER A1		02/15/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,073,060	1,001,108		(1,108)		(1,108)		1,000,000				25,000	02/15/2020
546398WC8	LA PUB FACS AUTH REV HURRICANE REC		06/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,059,150	1,003,102		(3,102)		(3,102)		1,000,000				25,000	06/01/2019
514045XW8	LANCASTER CNTY PA HOSP AUTH SER A		03/15/2017	CALLED @ 100.0000000	XXX	1,220,000	1,220,000	1,298,824	1,221,960		(1,960)		(1,960)		1,220,000				30,500	03/15/2021
597163BB9	MIDDLETOWN OH NON-TAX REV TXBL		12/01/2017	Sink PMT @ 100.0000000	XXX	70,000	70,000	70,000	70,000						70,000				2,450	12/01/2025
606684CY2	MITCHELL SD SALES TAX REV		12/01/2017	CALLED @ 100.0000000	XXX	550,000	550,000	555,709	550,726		(726)		(726)		550,000				22,000	12/01/2020
60416HPM0	MN ST HIGHER ED FACS AUTH REV		04/01/2017	CALLED	XXX	1,000,000	1,000,000	1,009,760	1,000,367		(367)		(367)		1,000,000				22,500	04/01/2021
606377AK5	MO ST UNIV AUX ENTERPRISE SYS REV		04/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,076,330	1,002,319		(2,319)		(2,319)		1,000,000				25,000	04/01/2019
60534QG88	MS DEV BANK SPL OBLIG		07/01/2017	CALLED @ 100.0000000	XXX	1,280,000	1,280,000	1,332,531	1,283,309		(3,309)		(3,309)		1,280,000				64,000	07/01/2021
65818PHP7	NC CAP FACS FIN AGY EDL FACS REV		03/01/2017	MATURITY	XXX	760,000	760,000	767,478	760,238		(238)		(238)		760,000				11,400	03/01/2017
658873AP9	ND DEPT TRANS GRANT & REV ANTIC		06/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,084,340	1,000,000						1,000,000				25,000	06/01/2017
63968AZK4	NE PUB PWR DIST GEN SER B		07/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,073,280	1,004,483		(4,483)		(4,483)		1,000,000				50,000	01/01/2021
646361AK1	NEW KENT CNTY VA ECON DEV LEASE		02/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,073,670	1,000,727		(727)		(727)		1,000,000				25,000	02/01/2019
64579RAR8	NJ INST TECHNOLOGY TXBL SER B		07/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,006,050	1,000,837		(837)		(837)		1,000,000				21,700	07/01/2017
64711M5X1	NM FIN AUTH SUB LIEN PUB PROJ SER		07/24/2017	VARIOUS	XXX	1,000,000	1,000,000	1,049,610	1,002,832		(2,832)		(2,832)		1,000,000				27,786	06/15/2021
65516QEU2	NOBLESVILLE IN REDEV AUTH COMM LSE		08/01/2017	CALLED @ 100.0000000	XXX	1,245,000	1,245,000	1,292,733	1,248,459		(3,459)		(3,459)		1,245,000				65,363	02/01/2019
65779PAZ9	NORTH BRANCH MN WTR SYS		08/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,039,900	1,002,843		(2,843)		(2,843)		1,000,000				50,000	08/01/2022
668204CU2	NW OH WTR & SWR DIST REC ZONE(BAB)		12/01/2017	Sink PMT @ 100.0000000	XXX	90,000	90,000	90,000	90,000						90,000				4,500	12/01/2020
67766WUX8	OH ST WTR DEV AUTH WTR POLL CONTRL		06/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,320	06/01/2017
68802KCT7	OSCEOLA CNTY FL INFRAS SALES TAX		10/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,075,050	1,006,560		(6,560)		(6,560)		1,000,000				50,000	10/01/2020
70643QDK1	PEMBROKE PINES FL CAP IMPT REF		06/08/2017	CALLED	XXX	1,175,000	1,175,000	1,277,119	1,175,000						1,175,000				30,517	12/01/2019
717893RS2	PHILADELPHIA PA WTR & WASTEWTR SER		08/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,083,200	1,005,647		(5,647)		(5,647)		1,000,000				50,000	08/01/2021
796253C75	SAN ANTONIO TX ELECTRIC & GAS REF		02/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,059,340	1,000,626		(626)		(626)		1,000,000				25,000	02/01/2021
83755VLP7	SD HLTH & EDUC FAC CHILDREN'S CARE		11/01/2017	CALLED @ 100.0000000	XXX	1,245,000	1,245,000	1,281,516	1,248,518		(3,518)		(3,518)		1,245,000				59,138	11/01/2022
837549MC5	SD ST ECON DEV FIN AUTH REV TXBL		04/01/2017	MATURITY	XXX	380,000	380,000	380,000	380,000						380,000				3,088	04/01/2017
829594ET3	SIOUX FALLS SD SALES TAX SER A-1		12/18/2017	CALLED	XXX	1,395,000	1,395,000	1,501,076	1,405,647		(10,647)		(10,647)		1,395,000				76,144	11/15/2021
850269DF5	SPRINGDALE AR SALES & USE REV REF		07/01/2017	VARIOUS	XXX	815,000	815,000	815,000	815,000						815,000				19,956	07/01/2026
97072CAJ1	WILLISTON ND PARKS & REC DIST		07/20/2017	Dougherty, Dawkins,Strand	XXX	1,189,780	1,240,000	1,322,237	1,282,915		(5,382)		(5,382)		1,277,534		(87,754)	(87,754)	44,640	03/01/2022
972315AN5	WILSON NC COPS PUB FACS PROJ SER A		11/30/2017	CALLED	XXX	1,000,000	1,000,000	1,070,220	1,002,819		(2,819)		(2,819)		1,000,000				54,028	05/01/2020
975829EJ7	WINTER HAVEN FL PUB IMPT REF		01/20/2017	CALLED	XXX	385,000	385,000	409,752	385,000						385,000				5,828	10/01/2021
985724AP8	YELLOWSTONE CNTY MT HLTH CARE LSE		09/01/2017	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				45,500	09/01/2025
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						58,846,160	58,715,000	61,227,427	58,909,790		(124,631)		(124,631)		58,785,160		61,000	61,000	2,244,995	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
075896AA8	BED BATH & BEYOND, INC.		11/10/2017	BARCLAYS CAPITAL, INC.	XXX	984,980	1,000,000	1,006,050	1,004,766		(475)		(475)		1,004,291		(19,311)	(19,311)	48,216	08/01/2024
14149YAX6	CARDINAL HEALTH, INC.		07/01/2017	CALLED	XXX	1,002,550	1,000,000	995,520	998,447		640		640		999,086		3,464	3,464	13,506	03/15/2018
216871AC7	COOPER US, INC.		07/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,028,010	1,001,937		(1,937)		(1,937)		1,000,000				61,000	07/01/2017
219207AB3	CORNELL UNIVERSITY		01/19/2017	CALLED	XXX	1,075,894	1,000,000	1,015,263	1,003,913		(90)		(90)		1,003,823		72,070	72,070	25,433	02/01/2019
219350AY1	CORNING, INC.		11/15/2017	MATURITY	XXX	1,445,000	1,445,000	1,454,306	1,447,667		(2,667)		(2,667)		1,445,000				20,953	11/15/2017
31677QBA6	FIFTH THIRD BANCORP		05/02/2017	CALLED	XXX	1,000,000	1,000,000	999,540	999,937		51		51		999,988		12	12	5,663	06/01/2017
33804JAA5	FISHERS LANE LLC		04/05/2017	PRINCIPAL RECEIPT	XXX	220,000	220,000	220,000	220,000						220,000				795	04/05/2017
39121JAA8	GREAT RIVER ENERGY 1ST MTG 144A		07/01/2017	Sink PMT @ 100.0000000	XXX	86,468	86,468	86,680	86,499		(31)		(31)		86,468				5,040	07/01/2017
406216AV3	HALLIBURTON COMPANY		03/15/2017	CALLED	XXX	1,489,844	1,400,000	1,468,810	1,415,097		(1,762)		(1,762)		1,413,336		76,508	76,508	41,300	09/15/2018
459200HC8	IBM CORPORATION		02/06/2017	MATURITY	XXX	500,000	500,000	497,785	499,956		45		45		500,000				3,125	02/06/2017
577081AY8	MATTEL, INC.		11/13/2017	MERRILL LYNCH, PIERCE, FENNER	XXX	401,625	425,000	425,965	425,632		(81)		(81)		425,551		(23,926)	(23,926)	15,619	03/15/2023
592239AD9	METROPOLITAN OPERA ASSOCIATION INC		10/01/2017	MATURITY	XXX	840,000	840,000	844,418	842,397		(2,397)		(2,397)		840,000				15,019	10/01/2017
664675AB1	NORTHEASTERN UNIVERSITY		03/01/2017	MATURITY	XXX	1,100,000	1,100,000	1,108,976	1,100,560		(560)		(560)		1,100,000				8,679	03/01/2017
69353RDY1	PNC BANK, NA		09/18/2017	CALLED	XXX	1,000,000	1,000,000	1,002,700	1,000,750		(671)		(671)		1,000,079		(79)	(79)	13,750	10/18/2017
747525AF0	QUALCOMM, INC.		11/10/2017	BARCLAYS CAPITAL, INC.	XXX	1,001,050	1,000,000	999,580	999,639		32		32		999,671		1,379	1,379	33,925	05/20/2025
855030AL6	STAPLES, INC.		10/12/2017	CALLED	XXX	1,004,170	1,000,000	1,007,220	1,001,569		(1,183)		(1,183)		1,000,386		3,784	3,784	36,125	01/12/2018
88607JAA8	THUNDERROAD MOTORCYCLE TRST 2016-1		12/15/2017	VARIOUS	XXX	532,965	532,965	532,965	532,965						532,965				10,977	09/15/2022

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion)	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
983919AH4	XILINX, INC.		11/10/2017	U.S. BANCORP INVESTMENTS, INC.	XXX	1,012,620	1,000,000	1,024,300	1,016,977		(3,318)		(3,318)		1,013,659		(1,039)	(1,039)	34,917	03/15/2021
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,697,166	15,549,433	15,718,088	15,598,708		(14,404)		(14,404)		15,584,303		112,862	112,862	394,042	XXX
8399997 Subtotal - Bonds - Part 4						96,663,326	96,384,433	100,261,032	96,686,656		(197,193)		(197,193)		96,489,463		173,862	173,862	3,352,632	XXX
8399998 Summary Item from Part 5 for Bonds																				XXX
8399999 Subtotal - Bonds						96,663,326	96,384,433	100,261,032	96,686,656		(197,193)		(197,193)		96,489,463		173,862	173,862	3,352,632	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
010392488	ALABAMA POWER CO 6.45%		10/11/2017	MATURITY	95,000.000	2,375,000	25	2,378,750	2,385,824		(10,824)		(10,824)		2,375,000				157,443	XXX
373334119	GEORGIA POWER CO 6.50%		10/24/2017	MATURITY	10,000.000	1,000,000	100	1,000,000	1,000,000						1,000,000				69,153	XXX
373334473	GEORGIA POWER CO. 6.125% CL A		10/24/2017	CALLED	40,000.000	1,000,000	25	1,000,000	1,000,000						1,000,000				65,163	XXX
402479752	GULF POWER CO 6.45% SER 07-A		06/19/2017	CALLED	9,000.000	900,000	100	978,750	911,873		(7,332)		(7,332)		904,541		(4,541)	(4,541)	54,645	XXX
808513204	SCHWAB CHARLES 6.00% SER B		12/01/2017	CALLED @ 25.0000000	65,000.000	1,625,000	25	1,662,500	1,631,068		(6,068)		(6,068)		1,625,000				97,500	XXX
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						6,900,000	XXX	7,020,000	6,928,765		(24,224)		(24,224)		6,904,541		(4,541)	(4,541)	443,904	XXX
8999997 Subtotal - Preferred Stocks - Part 4						6,900,000	XXX	7,020,000	6,928,765		(24,224)		(24,224)		6,904,541		(4,541)	(4,541)	443,904	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
8999999 Subtotal - Preferred Stocks						6,900,000	XXX	7,020,000	6,928,765		(24,224)		(24,224)		6,904,541		(4,541)	(4,541)	443,904	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R102	A T & T, INC.		12/13/2017	Wells Fargo Advisors	5,125.000	194,233	XXX	193,824							193,824		409	409	2,511	XXX
00287Y109	ABBVIE, INC.		10/12/2017	Merrill Lynch-Columbus	19,000.000	1,418,968	XXX	1,102,321	1,189,780	(87,459)			(87,459)		1,102,321		316,647	316,647	36,480	XXX
00724F101	ADOBE SYSTEMS, INC.		11/09/2017	Wells Fargo Advisors	725.000	132,128	XXX	97,946							97,946		34,182	34,182		XXX
008252108	AFFILIATED MANAGERS GROUP		10/03/2017	Wells Fargo Advisors	785.000	150,065	XXX	141,435							141,435		8,630	8,630		XXX
02079K305	ALPHABET, INC. VOL U CL A		10/30/2017	Wells Fargo Advisors	485.000	462,955	XXX	365,308	384,338	(19,030)			(19,030)		365,308		97,647	97,647		XXX
023135106	AMAZON COM, INC.		10/30/2017	Wells Fargo Advisors	185.000	203,652	XXX	181,651							181,651		22,001	22,001		XXX
037833100	APPLE, INC.		11/09/2017	Wells Fargo Advisors	6,000.000	887,506	XXX	608,931	694,920	(85,989)			(85,989)		608,931		278,575	278,575	4,697	XXX
038222105	APPLIED MATERIALS, INC.		10/18/2017	Wells Fargo Advisors	2,350.000	129,788	XXX	104,698							104,698		25,090	25,090		XXX
G6095L109	APTIV PLC		12/05/2017	COST ADJ		222,131	XXX	222,131							222,131					XXX
044186104	ASHLAND GLOBAL HOLDINGS, INC.		07/24/2017	VARIOUS	14,400.000	2,013,150	XXX	1,592,821	1,573,776	19,045			19,045		1,592,821		420,329	420,329	8,856	XXX
09253U108	BLACKSTONE GROUP LP/THE		12/01/2017	ROC		12,160	XXX	12,160							12,160					XXX
097023105	BOEING COMPANY		05/10/2017	Merrill Lynch-Columbus	13,500.000	2,187,408	XXX	1,712,790	2,101,680	(388,890)			(388,890)		1,712,790		474,618	474,618	19,170	XXX
110122108	BRISTOL MYERS SQUIBB COMPANY		08/16/2017	Wells Fargo Advisors	29,400.000	1,681,275	XXX	1,882,313	1,718,136	164,177			164,177		1,882,313		(201,038)	(201,038)	34,398	XXX
Y09827109	BROADCOM LTD.	D	11/06/2017	Wells Fargo Advisors	3,375.000	787,399	XXX	444,465	596,599	(152,134)			(152,134)		444,465		342,934	342,934	2,780	XXX
G1991C105	CARDTRONICS, INC.	D	05/10/2017	Wells Fargo Advisors	33,475.000	1,172,247	XXX	1,167,048	1,826,731	(659,683)			(659,683)		1,167,048		5,200	5,200		XXX
124857202	CBS CORP NEW CL B		03/20/2017	Merrill Lynch-Columbus	31,600.000	1,950,773	XXX	1,696,545	2,010,392	(313,847)			(313,847)		1,696,545		254,228	254,228	5,706	XXX
150870103	CELANESE CORPORATION SER A		09/19/2017	Wells Fargo Advisors	3,675.000	359,662	XXX	283,666	289,370	(5,703)			(5,703)		283,666		75,996	75,996	3,163	XXX
151020104	CELGENE CORP		09/11/2017	Wells Fargo Advisors	2,575.000	336,075	XXX	276,792	298,056	(21,264)			(21,264)		276,792		59,283	59,283		XXX
22160K105	COSTCO WHOLESALE CORP NEW		11/30/2017	Wells Fargo Advisors	2,025.000	366,836	XXX	325,624	148,102	2,766			2,766		325,624		41,211	41,211	1,266	XXX
126408103	CSX CORPORATION		02/21/2017	Merrill Lynch-Columbus	60,000.000	1,940,781	XXX	1,526,492	2,155,800	(629,308)			(629,308)		1,526,492		414,289	414,289		XXX
235851102	DANAHER CORP		10/30/2017	Wells Fargo Advisors	1,600.000	147,044	XXX	135,979							135,979		11,065	11,065	224	XXX
G2709G107	DELPHI TECHNOLOGIES PLC		12/01/2017	Wells Fargo Advisors	27,550.000	2,072,366	XXX	1,939,151	1,855,493	83,659			83,659		1,939,151		133,215	133,215	26,231	XXX
267475101	DYCOM INDUSTRIES, INC.		12/13/2017	Wells Fargo Advisors	1,500.000	164,995	XXX	135,787							135,787		29,208	29,208		XXX
277432100	EASTMAN CHEMICAL CO.		10/03/2017	Wells Fargo Advisors	1,850.000	166,819	XXX	141,597	139,139	2,458			2,458		141,597		25,223	25,223	3,672	XXX
28176E108	EDWARDS LIFESCIENCE CORP		11/30/2017	Wells Fargo Advisors	2,200.000	255,955	XXX	255,912							255,912		43	43		XXX
29414D100	ENVISION HEALTHCARE SERVICES		03/01/2017	Wells Fargo Advisors	20,325.000	1,305,907	XXX	1,566,913	1,286,369	280,544			280,544		1,566,913		(261,006)	(261,006)		XXX
26875P101	EOG RESOURCES, INC.		11/02/2017	Wells Fargo Advisors	2,200.000	222,745	XXX	206,101	222,420	(16,319)			(16,319)		206,101		16,644	16,644	1,474	XXX
518439104	ESTEE LAUDER COMPANIES, INC. CL A		11/02/2017	Wells Fargo Advisors	3,200.000	333,494	XXX	287,821	244,768	43,053			43,053		287,821		45,673	45,673	2,746	XXX
30303M102	FACEBOOK, INC. CL A		09/18/2017	Merrill Lynch-Columbus	13,100.000	1,991,298	XXX	1,701,655	1,507,155	194,500			194,500		1,701,655		289,643	289,643		XXX
369550108	GENERAL DYNAMICS CORP.		04/05/2017	Merrill Lynch-Columbus	12,300.000	1,999,765	XXX	1,630,485	2,123,718	(493,233)			(493,233)		1,630,485		369,280	369,280	9,348	XXX
37045V100	GENERAL MOTORS CO		12/08/2017	Merrill Lynch-Columbus	54,200.000	2,047,317	XXX	1,704,765	1,888,328	(183,563)			(183,563)		1,704,765		342,551	342,551	61,864	XXX
375558103	GILEAD SCIENCES, INC.		05/10/2017	Wells Fargo Advisors	18,975.000	1,267,779	XXX	1,455,827	1,358,800	97,028			97,028		1,455,827		(188,049)	(188,049)	9,867	XXX
437076102	HOME DEPOT, INC.		11/30/2017	Wells Fargo Advisors	2,125.000	361,994	XXX	289,173	284,920	4,253			4,253		289,173		72,821	72,821	5,440	XXX
45168D104	IDEXX LABORATORIES, INC.		10/30/2017	Wells Fargo Advisors	1,000.000	167,839	XXX	166,990							166,990		849	849		XXX
458140100	INTEL CORP		07/27/2017	Wells Fargo Advisors	52,850.000	1,819,261	XXX	1,336,525	1,916,870	(580,344)			(580,344)		1,336,525		482,736	482,736	28,143	XXX
46625H100	JPMORGAN CHASE & COMPANY		12/18/2017	Merrill Lynch-Columbus	27,600.000	2,422,462	XXX	1,346,755	2,381,604	(1,034,849)			(1,034,849)		1,346,755		1,075,707	1,075,707	40,088	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
512807108	LAM RESEARCH CORP		11/21/2017	Wells Fargo Advisors	8,865.000	1,385,610	XXX	693,244	937,296	(244,052)			(244,052)		693,244		692,366	692,366	9,741	XXX
56585A102	MARATHON PETROLEUM CORP		11/02/2017	Wells Fargo Advisors	8,850.000	498,122	XXX	371,746	445,598	(73,852)			(73,852)		371,746		126,376	126,376	6,590	XXX
595112103	MICRON TECHNOLOGY, INC.		11/02/2017	Wells Fargo Advisors	9,150.000	388,138	XXX	271,296							271,296		116,841	116,841		XXX
595137100	MICROSEMI CORP CL A		10/03/2017	Wells Fargo Advisors	800.000	41,972	XXX	32,222	43,176	(10,954)			(10,954)		32,222		9,750	9,750		XXX
594918104	MICROSOFT CORP		10/30/2017	Wells Fargo Advisors	8,350.000	619,333	XXX	449,746	518,869	(69,123)			(69,123)		449,746		169,586	169,586	7,153	XXX
608190104	MOHAWK INDUSTRIES, INC.		09/12/2017	Wells Fargo Advisors	1,200.000	298,953	XXX	239,454	239,616	(162)			(162)		239,454		59,499	59,499		XXX
654106103	NIKE, INC. CL B		08/03/2017	Wells Fargo Advisors	2,500.000	149,997	XXX	144,292	127,075	17,217			17,217		144,292		5,705	5,705	1,350	XXX
697435105	PALO ALTO NETWORKS		03/02/2017	Wells Fargo Advisors	9,950.000	1,172,280	XXX	1,671,185	1,244,248	426,938			426,938		1,671,185		(498,905)	(498,905)		XXX
713448108	PEPSICO INC		05/25/2017	Wells Fargo Advisors	1,300.000	152,487	XXX	136,055	136,019	36			36		136,055		16,432	16,432	978	XXX
747525103	QUALCOMM, INC.		04/19/2017	Merrill Lynch-Columbus	27,200.000	1,423,096	XXX	1,707,143	1,773,440	(66,297)			(66,297)		1,707,143		(284,048)	(284,048)	14,416	XXX
755111507	RAYTHEON CO DELAWARE NEW		10/12/2017	Merrill Lynch-Columbus	1,700.000	299,715	XXX	251,524							251,524		48,191	48,191	2,712	XXX
V7780T103	ROYAL CARIBBEAN CRUISES LTD NORWAY		09/28/2017	Wells Fargo Advisors	21,900.000	2,511,052	XXX	1,724,085	1,796,676	(72,591)			(72,591)		1,724,085		786,967	786,967	38,298	XXX
79466L302	SALESFORCE.COM		10/26/2017	Wells Fargo Advisors	3,125.000	301,907	XXX	241,968	213,938	28,030			28,030		241,968		59,939	59,939		XXX
824348106	SHERWIN WILLIAMS CO.		12/20/2017	Wells Fargo Advisors	475.000	194,961	XXX	132,995							132,995		61,965	61,965	1,585	XXX
855244109	STARBUCKS CORP		11/09/2017	Wells Fargo Advisors	6,675.000	392,445	XXX	382,413	370,596	11,817			11,817		382,413		10,032	10,032	3,569	XXX
254687106	THE WALT DISNEY CO		12/14/2017	Wells Fargo Advisors	1,450.000	156,083	XXX	144,279	151,119	(6,841)			(6,841)		144,279		11,805	11,805	839	XXX
883556102	THERMO FISHER SCIENTIFIC, INC.		09/11/2017	Wells Fargo Advisors	2,625.000	469,477	XXX	367,734	370,388	(2,654)			(2,654)		367,734		101,744	101,744	1,024	XXX
872540109	TJX COS., INC. NEW		12/20/2017	Wells Fargo Advisors	2,500.000	189,421	XXX	168,871	187,825	(18,954)			(18,954)		168,871		20,550	20,550	2,994	XXX
90385D107	ULTIMATE SOFTWARE GROUP, INC.		12/13/2017	Wells Fargo Advisors	950.000	202,115	XXX	205,699							205,699		(3,584)	(3,584)		XXX
911312106	UNITED PARCEL SERVICE INC CL B		10/23/2017	Merrill Lynch-Columbus	16,800.000	1,868,035	XXX	1,666,715	1,925,952	(259,237)			(259,237)		1,666,715		201,321	201,321	41,832	XXX
91324P102	UNITEDHEALTH GROUP, INC.		12/01/2017	Wells Fargo Advisors	3,425.000	685,246	XXX	213,028	548,137	(335,109)			(335,109)		213,028		472,219	472,219	5,366	XXX
92047W101	VALVOLINE, INC.		07/26/2017	Merrill Lynch-Columbus	43,292.340	707,105	XXX	896,546							896,546		(189,442)	(189,442)	2,121	XXX
92210H105	VANTIV, INC. CL A		12/13/2017	Wells Fargo Advisors	4,450.000	322,032	XXX	250,382	265,309	(14,927)			(14,927)		250,382		71,650	71,650		XXX
918194101	VCA, INC.		08/15/2017	Wells Fargo Advisors	25,500.000	2,351,517	XXX	1,766,285	1,750,575	15,710			15,710		1,766,285		585,233	585,233		XXX
922475108	VEEVA SYSTEMS, INC. CL A		05/26/2017	Wells Fargo Advisors	10,125.000	600,922	XXX	267,927	412,088	(144,161)			(144,161)		267,927		332,996	332,996		XXX
92826C839	VISA, INC. CL A		10/25/2017	Wells Fargo Advisors	6,200.000	599,825	XXX	465,446	483,724	(18,278)			(18,278)		465,446		134,379	134,379	1,444	XXX
966244105	WHITEWAVE FOODS CO CL A		04/12/2017	Wells Fargo Advisors	30,500.000	1,715,625	XXX	996,257	1,695,800	(699,543)			(699,543)		996,257		719,368	719,368		XXX
98956P102	ZIMMER BIOMET HOLDINGS, INC.		12/20/2017	Wells Fargo Advisors	5,650.000	689,481	XXX	594,601	583,080	11,521			11,521		594,601		94,880	94,880	4,044	XXX
98978V103	ZOETIS, INC. CL A		11/21/2017	Wells Fargo Advisors	7,725.000	506,257	XXX	375,655	413,519	(37,864)			(37,864)		375,655		130,601	130,601	2,420	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						54,249,441	XXX	45,069,190	46,831,327	(5,343,462)			(5,343,462)		45,069,190		9,180,250	9,180,250	456,600	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
81415*109	SECURITY CENTRAL CORP.		10/02/2017	Security Central Corp	2,500.000	250,000	XXX	250,000	278,936	(28,936)			(28,936)		250,000					XXX
9199999 Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						250,000	XXX	250,000	278,936	(28,936)			(28,936)		250,000					XXX
9799997 Subtotal - Common Stocks - Part 4						54,499,441	XXX	45,319,190	47,110,263	(5,372,398)			(5,372,398)		45,319,190		9,180,250	9,180,250	456,600	XXX
9799998 Summary Item from Part 5 for Common Stocks						5,206,711	XXX	4,987,015							4,987,015		219,693	219,693	16,761	XXX
9799999 Subtotal - Common Stocks						59,706,152	XXX	50,306,205	47,110,263	(5,372,398)			(5,372,398)		50,306,205		9,399,943	9,399,943	473,361	XXX
9899999 Subtotal - Preferred and Common Stocks						66,606,152	XXX	57,326,205	54,039,028	(5,372,398)	(24,224)		(5,396,622)		57,210,746		9,395,402	9,395,402	917,265	XXX
9999999 Totals						163,269,478	XXX	157,587,237	150,725,684	(5,372,398)	(221,417)		(5,593,815)		153,700,209		9,569,264	9,569,264	4,269,897	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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. (Col. 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00724F101	ADOBE SYSTEMS, INC.		05/10/2017	Wells Fargo Advisors	11/09/2017	Wells Fargo Advisors	2,550.000	348,515	423,355	348,515							74,840	74,840		
02079K305	ALPHABET, INC. VOL U CL A		08/22/2017	Wells Fargo Advisors	10/03/2017	Wells Fargo Advisors	150.000	140,286	145,032	140,286							4,746	4,746		
032511107	ANADARKO PETROLEUM CORP.		04/06/2017	Wells Fargo Advisors	07/28/2017	Wells Fargo Advisors	19,000.000	1,202,871	881,077	1,202,871							(321,794)	(321,794)	950	
038222105	APPLIED MATERIALS, INC.		09/07/2017	Wells Fargo Advisors	10/18/2017	Wells Fargo Advisors	4,400.000	198,917	227,096	198,917							28,179	28,179		
044186104	ASHLAND GLOBAL HOLDINGS, INC.		01/31/2017	Merrill Lynch-Columbus	07/20/2017	VARIOUS	1,400.000	165,993	202,308	165,993							36,315	36,315	861	
110122108	BRISTOL MYERS SQUIBB COMPANY		03/16/2017	Wells Fargo Advisors	08/16/2017	Wells Fargo Advisors	2,700.000	155,115	154,403	155,115							(712)	(712)	2,106	
Y09827109	BROADCOM LTD.	D	08/31/2017	Wells Fargo Advisors	11/06/2017	Wells Fargo Advisors	600.000	148,406	163,484	148,406							15,078	15,078	612	
150870103	CELANESE CORPORATION SER A		05/22/2017	Wells Fargo Advisors	06/20/2017	Wells Fargo Advisors	1,500.000	127,860	141,312	127,860							13,452	13,452		
151020104	CELGENE CORP		06/05/2017	Wells Fargo Advisors	09/11/2017	Wells Fargo Advisors	1,050.000	125,065	147,911	125,065							22,846	22,846		
267475101	DYCOM INDUSTRIES, INC.		03/06/2017	Wells Fargo Advisors	12/13/2017	Wells Fargo Advisors	3,700.000	356,804	381,994	356,804							25,190	25,190		
277432100	EASTMAN CHEMICAL CO.		05/22/2017	Wells Fargo Advisors	06/20/2017	Wells Fargo Advisors	1,600.000	126,144	136,479	126,144							10,335	10,335	816	
518439104	ESTEE LAUDER COMPANIES, INC. CL A		02/02/2017	Wells Fargo Advisors	11/02/2017	Wells Fargo Advisors	3,650.000	302,911	395,630	302,911							92,719	92,719	2,618	
30303M102	FACEBOOK, INC. CL A		01/09/2017	Merrill Lynch-Columbus	09/18/2017	Merrill Lynch-Columbus	1,300.000	161,803	197,153	161,803							35,350	35,350		
37045V100	GENERAL MOTORS CO		06/01/2017	Merrill Lynch-Columbus	12/07/2017	Merrill Lynch-Columbus	4,300.000	148,772	162,425	148,772							13,653	13,653	3,268	
595112103	MICRON TECHNOLOGY, INC.		05/30/2017	Wells Fargo Advisors	10/03/2017	Wells Fargo Advisors	9,800.000	299,122	344,746	299,122							45,624	45,624		
595137100	MICROSEMI CORP CL A		08/22/2017	Wells Fargo Advisors	10/03/2017	Wells Fargo Advisors	3,050.000	149,070	160,019	149,070							10,948	10,948		
824348106	SHERWIN WILLIAMS CO.		01/11/2017	Wells Fargo Advisors	10/11/2017	Wells Fargo Advisors	1,250.000	351,573	439,309	351,573							87,736	87,736	2,044	
254687106	THE WALT DISNEY CO		08/15/2017	Wells Fargo Advisors	12/14/2017	Wells Fargo Advisors	1,725.000	175,984	190,005	175,984							14,020	14,020		
883556102	THERMO FISHER SCIENTIFIC, INC.		08/10/2017	Wells Fargo Advisors	09/11/2017	Wells Fargo Advisors	875.000	150,491	158,906	150,491							8,414	8,414		
911312106	UNITED PARCEL SERVICE INC CL B		02/13/2017	Merrill Lynch-Columbus	10/23/2017	Merrill Lynch-Columbus	1,400.000	151,313	154,067	151,313							2,754	2,754	3,486	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								4,987,015	5,206,711	4,987,015							219,693	219,693	16,761	
9799998 Subtotal - Common Stocks								4,987,015	5,206,711	4,987,015							219,693	219,693	16,761	
9899999 Subtotal - Preferred and Common Stocks								4,987,015	5,206,711	4,987,015							219,693	219,693	16,761	
9999999 Totals								4,987,015	5,206,711	4,987,015							219,693	219,693	16,761	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer											
01644@108	ALL AMERICA INSURANCE COMPANY		20222		4CIB1	No		156,623,636		15,000.000	100.000
1199999 Subtotal - Common Stocks - U.S. Property & Casualty Insurer								156,623,636		X X X	X X X
Common Stocks - Other Affiliates											
81415*109	SECURITY CENTRAL CORP.				4CIB3	No		2,145,726	2,145,726	18,500.000	100.000
1799999 Subtotal - Common Stocks - Other Affiliates								2,145,726	2,145,726	X X X	X X X
1899999 Subtotal - Common Stocks								158,769,361	2,145,726	X X X	X X X
1999999 Total - Preferred and Common Stocks								158,769,361	2,145,726	X X X	X X X

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 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
		NONE			
0399999 Total - Preferred and Common Stocks				X X X	X X X

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	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 Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
NONE																			
9199999 Total Short-Term Investments											XXX				XXX	XXX	XXX		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) /Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year end (b)
0369999 Total - Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999 Total - Purchased Options - Put Options														XXX							XXX	XXX
0389999 Total - Purchased Options - Caps														XXX							XXX	XXX
0399999 Total - Purchased Options - Floors														XXX							XXX	XXX
0409999 Total - Purchased Options - Collars														XXX							XXX	XXX
0419999 Total - Purchased Options - Other														XXX							XXX	XXX
0429999 Total - Purchased Options														XXX							XXX	XXX
Written Options - Income Generation - Other																						
Abbott Labs Covered Calls	002824100CAbbott Labs	D 2-2	Equity	AMEX	06/09/2017	01/19/2018	452	45,200	48		(80,449)		(431,660)		(431,660)	(351,211)					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	MIAX	08/17/2017	01/19/2018	21	2,100	72.5		(4,713)		(51,933)		(51,933)	(47,220)					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	PCX	08/17/2017	01/19/2018	1	100	72.5		(224)		(2,773)		(2,773)	(2,549)					0	0
Abbvie Inc Covered Calls	00287Y109CAbbvie Inc	D 2-2	Equity	PHLX	08/17/2017	01/19/2018	90	9,000	72.5		(20,200)		(222,570)		(222,570)	(202,370)					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	AMEX	10/25/2017	04/20/2018	3	300	185		(2,006)		(990)		(990)	1,016					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	BOX	10/25/2017	04/20/2018	14	1,400	185		(9,361)		(4,620)		(4,620)	4,741					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	CBOE	10/25/2017	04/20/2018	25	2,500	185		(16,716)		(8,250)		(8,250)	8,466					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	CO2X	10/25/2017	04/20/2018	12	1,200	185		(8,024)		(3,960)		(3,960)	4,064					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	ISE	10/25/2017	04/20/2018	18	1,800	185		(12,035)		(5,940)		(5,940)	6,095					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	MIAX	10/25/2017	04/20/2018	17	1,700	185		(11,367)		(5,610)		(5,610)	5,757					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	PCX	10/25/2017	04/20/2018	1	100	185		(669)		(330)		(330)	339					0	0
Amgen Inc Covered Calls	031162100CAmgen Inc	D 2-2	Equity	PHLX	10/25/2017	04/20/2018	25	2,500	185		(16,716)		(8,250)		(8,250)	8,466					0	0
Blackstone Grp Covered Calls	09253U108CBlackstone Grp	D 2-2	Equity	AMEX	10/19/2017	03/16/2018	30	3,000	37		(2,014)		(165)		(165)	1,849					0	0
Blackstone Grp Covered Calls	09253U108CBlackstone Grp	D 2-2	Equity	BOX	10/19/2017	03/16/2018	11	1,100	37		(739)		(61)		(61)	678					0	0
Blackstone Grp Covered Calls	09253U108CBlackstone Grp	D 2-2	Equity	CBOE	10/19/2017	03/16/2018	85	8,500	37		(5,707)		(468)		(468)	5,239					0	0
Blackstone Grp Covered Calls	09253U108CBlackstone Grp	D 2-2	Equity	CO2X	10/19/2017	03/16/2018	18	1,800	37		(1,209)		(99)		(99)	1,110					0	0
Blackstone Grp Covered Calls	09253U108CBlackstone Grp	D 2-2	Equity	ISE	10/19/2017	03/16/2018	87	8,700	37		(5,841)		(479)		(479)	5,363					0	0
Blackstone Grp Covered Calls	09253U108CBlackstone Grp	D 2-2	Equity	MIAX	10/19/2017	03/16/2018	26	2,600	37		(1,746)		(143)		(143)	1,603					0	0
Blackstone Grp Covered Calls	09253U108CBlackstone Grp	D 2-2	Equity	PHLX	10/19/2017	03/16/2018	342	34,200	37		(22,962)		(1,881)		(1,881)	21,081					0	0
CBS Corp Covered Calls	124857202CCBS Corp	D 2-2	Equity	AMEX	12/13/2017	03/16/2018	8	800	65		(555)		(736)		(736)	(181)					0	0
CBS Corp Covered Calls	124857202CCBS Corp	D 2-2	Equity	BOX	12/13/2017	03/16/2018	57	5,700	65		(3,955)		(5,244)		(5,244)	(1,289)					0	0
CBS Corp Covered Calls	124857202CCBS Corp	D 2-2	Equity	CBOE	12/13/2017	03/16/2018	63	6,300	65		(4,371)		(5,796)		(5,796)	(1,425)					0	0
CBS Corp Covered Calls	124857202CCBS Corp	D 2-2	Equity	ISE	12/13/2017	03/16/2018	57	5,700	65		(3,955)		(5,244)		(5,244)	(1,289)					0	0
CBS Corp Covered Calls	124857202CCBS Corp	D 2-2	Equity	MIAX	12/13/2017	03/16/2018	57	5,700	65		(3,955)		(5,244)		(5,244)	(1,289)					0	0
CBS Corp Covered Calls	124857202CCBS Corp	D 2-2	Equity	PHLX	12/13/2017	03/16/2018	57	5,700	65		(3,955)		(5,244)		(5,244)	(1,289)					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	AMEX	11/03/2017	02/16/2018	1	100	80		(85)		(44)		(44)	41					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	BOX	11/03/2017	02/16/2018	6	600	80		(512)		(264)		(264)	248					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	CBOE	11/03/2017	02/16/2018	44	4,400	80		(3,758)		(1,936)		(1,936)	1,822					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	CO2X	11/03/2017	02/16/2018	4	400	80		(342)		(176)		(176)	166					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	ISE	11/03/2017	02/16/2018	90	9,000	80		(7,686)		(3,960)		(3,960)	3,726					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	3	300	80		(243)		(132)		(132)	111					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	16	1,600	80		(1,312)		(704)		(704)	608					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	20	2,000	80		(1,680)		(880)		(880)	800					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	MIAX	11/03/2017	02/16/2018	30	3,000	80		(2,562)		(1,320)		(1,320)	1,242					0	0
CVS Health Covered Calls	126650100CCVS Health	D 2-2	Equity	PHLX	11/03/2017	02/16/2018	24	2,400	80		(2,050)		(1,056)		(1,056)	994					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	AMEX	12/14/2017	03/16/2018	61	6,100	67.5		(4,758)		(4,423)		(4,423)	335					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	CBOE	12/14/2017	03/16/2018	40	4,000	67.5		(3,280)		(2,900)		(2,900)	380					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	CBOE	12/14/2017	03/16/2018	45	4,500	67.5		(3,915)		(3,263)		(3,263)	652					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	ISE	12/14/2017	03/16/2018	42	4,200	67.5		(3,444)		(3,045)		(3,045)	399					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	ISE	12/14/2017	03/16/2018	40	4,000	67.5		(3,320)		(2,900)		(2,900)	420					0	0
Cardinal Health Covered Calls	14149Y108CCardinal Health	D 2-2	Equity	ISE	12/14/2017	03/16/2018	23	2,300	67.5		(1,973)		(1,668)		(1,668)	305					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	AMEX	10/04/2017	04/20/2018	24	2,400	34		(3,462)		(11,112)		(11,112)	(7,650)					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	BOX	10/04/2017	04/20/2018	40	4,000	34		(5,770)		(18,520)		(18,520)	(12,750)					0	0

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) /Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year end (b)
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	CBOE	10/04/2017	04/20/2018	105	10,500	34		(15,147)		(48,615)		(48,615)	(33,468)					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	CO2X	10/04/2017	04/20/2018	110	11,000	34		(15,868)		(50,930)		(50,930)	(35,062)					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	ISE	10/04/2017	04/20/2018	121	12,100	34		(17,455)		(56,023)		(56,023)	(38,568)					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	MIAX	10/04/2017	04/20/2018	57	5,700	34		(8,223)		(26,391)		(26,391)	(18,168)					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	PCX	10/04/2017	04/20/2018	16	1,600	34		(2,308)		(7,408)		(7,408)	(5,100)					0	0
Cisco Systems Covered Calls	17275R102CCisco Systems	D 2-2	Equity	PHLX	10/04/2017	04/20/2018	170	17,000	34		(24,524)		(78,710)		(78,710)	(54,186)					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	AMEX	10/12/2017	02/16/2018	18	1,800	47		(1,549)		(702)		(702)	847					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	BOX	10/12/2017	02/16/2018	18	1,800	47		(1,549)		(702)		(702)	847					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	CBOE	10/12/2017	02/16/2018	48	4,800	47		(4,131)		(1,872)		(1,872)	2,259					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	CO2X	10/12/2017	02/16/2018	45	4,500	47		(3,873)		(1,755)		(1,755)	2,118					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	ISE	10/12/2017	02/16/2018	149	14,900	47		(12,823)		(5,811)		(5,811)	7,012					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	MIAX	10/12/2017	02/16/2018	19	1,900	47		(1,635)		(741)		(741)	894					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	PCX	10/12/2017	02/16/2018	54	5,400	47		(4,647)		(2,106)		(2,106)	2,541					0	0
Coca-Cola Covered Calls	191216100CCoca-Cola	D 2-2	Equity	PHLX	10/12/2017	02/16/2018	87	8,700	47		(7,488)		(3,393)		(3,393)	4,095					0	0
Delta Air Lines Covered Calls	247361702CDelta Air Lines	D 2-2	Equity	AMEX	10/04/2017	03/16/2018	9	900	52.5		(2,733)		(4,536)		(4,536)	(1,803)					0	0
Delta Air Lines Covered Calls	247361702CDelta Air Lines	D 2-2	Equity	CBOE	10/04/2017	03/16/2018	66	6,600	52.5		(20,039)		(33,264)		(33,264)	(13,225)					0	0
Delta Air Lines Covered Calls	247361702CDelta Air Lines	D 2-2	Equity	ISE	10/04/2017	03/16/2018	128	12,800	52.5		(38,864)		(64,512)		(64,512)	(25,648)					0	0
Delta Air Lines Covered Calls	247361702CDelta Air Lines	D 2-2	Equity	MIAX	10/04/2017	03/16/2018	77	7,700	52.5		(23,379)		(38,808)		(38,808)	(15,429)					0	0
Delta Air Lines Covered Calls	247361702CDelta Air Lines	D 2-2	Equity	PHLX	10/04/2017	03/16/2018	128	12,800	52.5		(38,864)		(64,512)		(64,512)	(25,648)					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	AMEX	10/04/2017	04/20/2018	97	9,700	67.5		(27,969)		(102,820)		(102,820)	(74,851)					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	BOX	10/04/2017	04/20/2018	24	2,400	67.5		(6,920)		(25,440)		(25,440)	(18,520)					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	CBOE	10/04/2017	04/20/2018	131	13,100	67.5		(37,773)		(138,860)		(138,860)	(101,087)					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	ISE	10/04/2017	04/20/2018	15	1,500	67.5		(4,325)		(15,900)		(15,900)	(11,575)					0	0
Discover Financial Covered Calls	254709108CDiscover Financial	D 2-2	Equity	PHLX	10/04/2017	04/20/2018	71	7,100	67.5		(20,472)		(75,260)		(75,260)	(54,788)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	BOX	11/15/2017	02/16/2018	7	700	72.5		(987)		(1,085)		(1,085)	(98)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	BX	11/15/2017	02/16/2018	33	3,300	72.5		(4,652)		(5,115)		(5,115)	(463)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	CBOE	11/15/2017	02/16/2018	36	3,600	72.5		(5,075)		(5,580)		(5,580)	(505)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	EDGX	11/15/2017	02/16/2018	7	700	72.5		(987)		(1,085)		(1,085)	(98)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	MCRY	11/15/2017	02/16/2018	33	3,300	72.5		(4,652)		(5,115)		(5,115)	(463)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	MIAX	11/15/2017	02/16/2018	33	3,300	72.5		(4,652)		(5,115)		(5,115)	(463)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	PHLX	11/15/2017	02/16/2018	33	3,300	72.5		(4,652)		(5,115)		(5,115)	(463)					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	ARCA	11/21/2017	02/16/2018	18	1,800	75		(2,196)		(1,242)		(1,242)	954					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	BATS	11/21/2017	02/16/2018	35	3,500	75		(4,265)		(2,415)		(2,415)	1,850					0	0
DowDupont, Inc Covered Calls	26078J100CDowDupont, Inc	D 2-2	Equity	CBOE	11/21/2017	02/16/2018	17	1,700	75		(2,074)		(1,173)		(1,173)	901					0	0
General Dynamics Covered Calls	369550108CGeneral Dynamics	D 2-2	Equity	CBOE	10/05/2017	02/16/2018	18	1,800	215		(15,258)		(2,250)		(2,250)	13,008					0	0
General Dynamics Covered Calls	369550108CGeneral Dynamics	D 2-2	Equity	CBOE	10/12/2017	02/16/2018	24	2,400	215		(19,560)		(3,000)		(3,000)	16,560					0	0
General Dynamics Covered Calls	369550108CGeneral Dynamics	D 2-2	Equity	CBOE	10/12/2017	02/16/2018	13	1,300	215		(10,582)		(1,625)		(1,625)	8,957					0	0
General Dynamics Covered Calls	369550108CGeneral Dynamics	D 2-2	Equity	AMEX	10/12/2017	02/16/2018	19	1,900	215		(15,428)		(2,375)		(2,375)	13,053					0	0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) /Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year end (b)
General Dynamics Covered Calls	369550108CGeneral Dynamics	D 2-2	Equity	ISE	10/12/2017	02/16/2018	19	1,900	215		(15,194)		(2,375)		(2,375)	12,819					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	AMEX	07/12/2017	01/19/2018	26	2,600	135		(15,825)		(49,660)		(49,660)	(33,835)					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	BOX	07/12/2017	01/19/2018	5	500	135		(3,043)		(9,550)		(9,550)	(6,507)					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	CBOE	07/12/2017	01/19/2018	9	900	135		(5,478)		(17,190)		(17,190)	(11,712)					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	ISE	07/12/2017	01/19/2018	65	6,500	135		(39,563)		(124,150)		(124,150)	(84,587)					0	0
Honeywell Intl Covered Calls	438516106CHoneywell Intl	D 2-2	Equity	PHLX	07/12/2017	01/19/2018	52	5,200	135		(31,651)		(99,320)		(99,320)	(67,669)					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	AMEX	10/12/2017	04/20/2018	12	1,200	42		(2,735)		(660)		(660)	2,075					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	BOX	10/12/2017	04/20/2018	19	1,900	42		(4,330)		(1,045)		(1,045)	3,285					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	CBOE	10/12/2017	04/20/2018	156	15,600	42		(35,555)		(8,580)		(8,580)	26,975					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	CO2X	10/12/2017	04/20/2018	25	2,500	42		(5,698)		(1,375)		(1,375)	4,323					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	ISE	10/12/2017	04/20/2018	98	9,800	42		(22,336)		(5,390)		(5,390)	16,946					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	MIAX	10/12/2017	04/20/2018	19	1,900	42		(4,330)		(1,045)		(1,045)	3,285					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	PCX	10/12/2017	04/20/2018	11	1,100	42		(2,507)		(605)		(605)	1,902					0	0
Johnson Controls Covered Calls	G51502105CJohnson Controls	D 2-2	Equity	PHLX	10/12/2017	04/20/2018	95	9,500	42		(21,652)		(5,225)		(5,225)	16,427					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	BATS	11/03/2017	03/16/2018	11	1,100	60		(720)		(616)		(616)	104					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	BOX	11/03/2017	03/16/2018	1	100	60		(66)		(56)		(56)	10					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	BX	11/03/2017	03/16/2018	39	3,900	60		(2,554)		(2,184)		(2,184)	370					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	CBOE	11/03/2017	03/16/2018	60	6,000	60		(3,930)		(3,360)		(3,360)	570					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	EDGX	11/03/2017	03/16/2018	83	8,300	60		(5,436)		(4,648)		(4,648)	788					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	MCRY	11/03/2017	03/16/2018	35	3,500	60		(2,292)		(1,960)		(1,960)	332					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	MIAX	11/03/2017	03/16/2018	17	1,700	60		(1,113)		(952)		(952)	161					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	PHLX	11/03/2017	03/16/2018	67	6,700	60		(4,388)		(3,752)		(3,752)	636					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	CBOE	12/13/2017	03/16/2018	30	3,000	60		(2,490)		(1,680)		(1,680)	810					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	ISE	12/13/2017	03/16/2018	9	900	60		(742)		(504)		(504)	238					0	0
Merck & Co Covered Calls	58933Y105CMerck & Co	D 2-2	Equity	NSDQ	12/13/2017	03/16/2018	1	100	60		(83)		(56)		(56)	27					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	CBOE	10/12/2017	01/19/2018	99	9,900	44		(5,991)		(1,782)		(1,782)	4,209					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	AMEX	10/23/2017	03/16/2018	10	1,000	44		(843)		(910)		(910)	(67)					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	BOX	10/23/2017	03/16/2018	12	1,200	44		(1,012)		(1,092)		(1,092)	(80)					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	CBOE	10/23/2017	03/16/2018	203	20,300	44		(17,118)		(18,473)		(18,473)	(1,355)					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	CO2X	10/23/2017	03/16/2018	41	4,100	44		(3,457)		(3,731)		(3,731)	(274)					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	ISE	10/23/2017	03/16/2018	14	1,400	44		(1,181)		(1,274)		(1,274)	(93)					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	MIAX	10/23/2017	03/16/2018	15	1,500	44		(1,265)		(1,365)		(1,365)	(100)					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	PCX	10/23/2017	03/16/2018	10	1,000	44		(843)		(910)		(910)	(67)					0	0
Mondelez Intl Covered Calls	609207105CMondelez Intl	D 2-2	Equity	PHLX	10/23/2017	03/16/2018	40	4,000	44		(3,373)		(3,640)		(3,640)	(267)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	AMEX	10/20/2017	04/20/2018	20	2,000	62.5		(5,772)		(9,000)		(9,000)	(3,228)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	BOX	10/20/2017	04/20/2018	29	2,900	62.5		(8,370)		(13,050)		(13,050)	(4,680)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	CBOE	10/20/2017	04/20/2018	25	2,500	62.5		(7,216)		(11,250)		(11,250)	(4,035)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	CO2X	10/20/2017	04/20/2018	7	700	62.5		(2,020)		(3,150)		(3,150)	(1,130)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	ISE	10/20/2017	04/20/2018	37	3,700	62.5		(10,679)		(16,650)		(16,650)	(5,971)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	MIAX	10/20/2017	04/20/2018	27	2,700	62.5		(7,793)		(12,150)		(12,150)	(4,357)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	PCX	10/20/2017	04/20/2018	2	200	62.5		(577)		(900)		(900)	(323)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	PHLX	10/20/2017	04/20/2018	20	2,000	62.5		(5,772)		(9,000)		(9,000)	(3,228)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	AMEX	10/20/2017	04/20/2018	20	2,000	65		(3,912)		(6,000)		(6,000)	(2,088)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	BOX	10/20/2017	04/20/2018	29	2,900	65		(5,673)		(8,700)		(8,700)	(3,027)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	CBOE	10/20/2017	04/20/2018	24	2,400	65		(4,695)		(7,200)		(7,200)	(2,505)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	CO2X	10/20/2017	04/20/2018	7	700	65		(1,369)		(2,100)		(2,100)	(731)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	ISE	10/20/2017	04/20/2018	37	3,700	65		(7,238)		(11,100)		(11,100)	(3,862)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	MIAX	10/20/2017	04/20/2018	27	2,700	65		(5,282)		(8,100)		(8,100)	(2,818)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	PCX	10/20/2017	04/20/2018	2	200	65		(391)		(600)		(600)	(209)					0	0
Nucor Corp Covered Calls	670346105CNucor Corp	D 2-2	Equity	PHLX	10/20/2017	04/20/2018	20	2,000	65		(3,912)		(6,000)		(6,000)	(2,088)					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	BOX	10/30/2017	03/16/2018	180	18,000	35		(22,530)		(30,780)		(30,780)	(8,250)					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	CBOE	10/30/2017	03/16/2018	113	11,300	35		(14,144)		(19,323)		(19,323)	(5,179)					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	CO2X	10/30/2017	03/16/2018	90	9,000	35		(11,265)		(15,390)		(15,390)	(4,125)					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	ISE	10/30/2017	03/16/2018	101	10,100	35		(12,642)		(17,271)		(17,271)	(4,629)					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-2	Equity	PHLX	10/30/2017	03/16/2018	59	5,900	35		(7,385)		(10,089)		(10,089)	(2,704)					0	0
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-3	Equity	PHLX	10/30/2017	03/16/2018	9	900	35		(1,062)		(1,539)		(1,539)	(477)					0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year end (b)
Pfizer Inc Covered Calls	717081103CPfizer Inc	D 2-4	Equity	PHLX	10/30/2017	03/16/2018	31	3,100	35		(3,781)		(5,301)		(5,301)	(1,520)					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-5	Equity	AMEX	12/18/2017	04/20/2018	11	1,100	97.5		(889)		(737)		(737)	152					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-6	Equity	CBOE	12/18/2017	04/20/2018	58	5,800	97.5		(4,690)		(3,886)		(3,886)	804					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-7	Equity	ISE	12/18/2017	04/20/2018	44	4,400	97.5		(3,558)		(2,948)		(2,948)	610					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-8	Equity	MIAX	12/18/2017	04/20/2018	54	5,400	97.5		(4,366)		(3,618)		(3,618)	748					0	0
Proctor & Gamble Covered Calls	742718109CProctor & Gamble	D 2-9	Equity	PHLX	12/18/2017	04/20/2018	40	4,000	97.5		(3,234)		(2,680)		(2,680)	554					0	0
Raytheon Co Covered Calls	755111507CRaytheon Co	D 2-10	Equity	CBOE	11/16/2017	05/18/2018	28	2,800	175		(41,803)		(46,676)		(46,676)	(4,873)					0	0
Raytheon Co Covered Calls	755111507CRaytheon Co	D 2-11	Equity	ISE	11/16/2017	05/18/2018	15	1,500	175		(22,409)		(25,005)		(25,005)	(2,596)					0	0
Raytheon Co Covered Calls	755111507CRaytheon Co	D 2-12	Equity	PHLX	11/16/2017	05/18/2018	13	1,300	175		(19,416)		(21,671)		(21,671)	(2,255)					0	0
Raytheon Co Covered Calls	755111507CRaytheon Co	D 2-13	Equity	CBOE	11/16/2017	05/18/2018	13	1,300	180		(15,184)		(16,380)		(16,380)	(1,196)					0	0
Raytheon Co Covered Calls	755111507CRaytheon Co	D 2-14	Equity	CBOE	11/16/2017	05/18/2018	14	1,400	180		(16,366)		(17,640)		(17,640)	(1,274)					0	0
Raytheon Co Covered Calls	755111507CRaytheon Co	D 2-15	Equity	ISE	11/16/2017	05/18/2018	14	1,400	180		(16,366)		(17,640)		(17,640)	(1,274)					0	0
Raytheon Co Covered Calls	755111507CRaytheon Co	D 2-16	Equity	PHLX	11/16/2017	05/18/2018	14	1,400	180		(16,304)		(17,640)		(17,640)	(1,336)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-17	Equity	AMEX	10/12/2017	03/16/2018	2	200	120		(643)		(3,200)		(3,200)	(2,557)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-18	Equity	BOX	10/12/2017	03/16/2018	7	700	120		(2,249)		(11,200)		(11,200)	(8,951)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-19	Equity	CBOE	10/12/2017	03/16/2018	41	4,100	120		(13,172)		(65,600)		(65,600)	(52,428)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-20	Equity	CO2X	10/12/2017	03/16/2018	6	600	120		(1,928)		(9,600)		(9,600)	(7,672)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-21	Equity	ISE	10/12/2017	03/16/2018	35	3,500	120		(11,244)		(56,000)		(56,000)	(44,756)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-22	Equity	MIAX	10/12/2017	03/16/2018	15	1,500	120		(4,819)		(24,000)		(24,000)	(19,181)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-23	Equity	PCX	10/12/2017	03/16/2018	2	200	120		(643)		(3,200)		(3,200)	(2,557)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-24	Equity	PHLX	10/12/2017	03/16/2018	8	800	120		(2,570)		(12,800)		(12,800)	(10,230)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-25	Equity	ARCA	10/12/2017	03/16/2018	14	1,400	120		(4,438)		(22,400)		(22,400)	(17,962)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-26	Equity	BATS	10/12/2017	03/16/2018	27	2,700	120		(8,559)		(43,200)		(43,200)	(34,641)					0	0
Union Pacific Covered Calls	907818108CUnion Pacific	D 2-27	Equity	CBOE	10/12/2017	03/16/2018	13	1,300	120		(4,121)		(20,800)		(20,800)	(16,679)					0	0
UPS Covered Calls	911312106CUPS	D 2-28	Equity	PHLX	11/21/2017	02/16/2018	44	4,400	120		(6,507)		(13,508)		(13,508)	(7,002)					0	0
UPS Covered Calls	911312106CUPS	D 2-29	Equity	AMEX	12/13/2017	02/16/2018	13	1,300	120		(3,791)		(3,991)		(3,991)	(200)					0	0
UPS Covered Calls	911312106CUPS	D 2-30	Equity	AMEX	12/13/2017	04/20/2018	35	3,500	120		(14,057)		(15,750)		(15,750)	(1,693)					0	0
UPS Covered Calls	911312106CUPS	D 2-31	Equity	BOX	12/13/2017	04/20/2018	2	200	120		(803)		(900)		(900)	(97)					0	0
UPS Covered Calls	911312106CUPS	D 2-32	Equity	CBOE	12/13/2017	04/20/2018	24	2,400	120		(9,639)		(10,800)		(10,800)	(1,161)					0	0
UPS Covered Calls	911312106CUPS	D 2-33	Equity	ISE	12/13/2017	04/20/2018	17	1,700	120		(6,828)		(7,650)		(7,650)	(822)					0	0
UPS Covered Calls	911312106CUPS	D 2-34	Equity	MIAX	12/13/2017	04/20/2018	17	1,700	120		(6,828)		(7,650)		(7,650)	(822)					0	0
UPS Covered Calls	911312106CUPS	D 2-35	Equity	PHLX	12/13/2017	04/20/2018	17	1,700	120		(6,828)		(7,650)		(7,650)	(822)					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-36	Equity	BOX	12/13/2017	05/18/2018	29	2,900	130		(7,452)		(11,136)		(11,136)	(3,684)					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-37	Equity	CBOE	12/13/2017	05/18/2018	39	3,900	130		(10,022)		(14,976)		(14,976)	(4,954)					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-38	Equity	ISE	12/13/2017	05/18/2018	33	3,300	130		(8,480)		(12,672)		(12,672)	(4,192)					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-39	Equity	MIAX	12/13/2017	05/18/2018	37	3,700	130		(9,508)		(14,208)		(14,208)	(4,700)					0	0
United Tech Covered Calls	913017109CUnited Tech	D 2-40	Equity	PHLX	12/13/2017	05/18/2018	33	3,300	130		(8,480)		(12,672)		(12,672)	(4,192)					0	0
Valvoline Covered Calls	92047W101CValvoline	D 2-41	Equity	AMEX	10/24/2017	04/20/2018	420	42,000	25		(43,254)		(61,320)		(61,320)	(18,066)					0	0
Valvoline Covered Calls	92047W101CValvoline	D 2-42	Equity	BOX	10/24/2017	04/20/2018	70	7,000	25		(6,790)		(10,220)		(10,220)	(3,430)					0	0
Valvoline Covered Calls	92047W101CValvoline	D 2-43	Equity	CBOE	10/24/2017	04/20/2018	70	7,000	25		(6,790)		(10,220)		(10,220)	(3,430)					0	0
Valvoline Covered Calls	92047W101CValvoline	D 2-44	Equity	ISE	10/24/2017	04/20/2018	70	7,000	25		(6,790)		(10,220)		(10,220)	(3,430)					0	0
Valvoline Covered Calls	92047W101CValvoline	D 2-45	Equity	MIAX	10/24/2017	04/20/2018	70	7,000	25		(6,790)		(10,220)		(10,220)	(3,430)					0	0
Valvoline Covered Calls	92047W101CValvoline	D 2-46	Equity	PHLX	10/24/2017	04/20/2018	70	7,000	25		(6,790)		(10,220)		(10,220)	(3,430)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-47	Equity	AMEX	11/21/2017	03/16/2018	14	1,400	49		(922)		(6,118)		(6,118)	(5,196)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-48	Equity	BATS	11/21/2017	03/16/2018	46	4,600	49		(3,031)		(20,102)		(20,102)	(17,071)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-49	Equity	BOX	11/21/2017	03/16/2018	18	1,800	49		(1,186)		(7,866)		(7,866)	(6,680)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-50	Equity	BX	11/21/2017	03/16/2018	1	100	49		(66)		(437)		(437)	(371)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-51	Equity	CBOE	11/21/2017	03/16/2018	21	2,100	49		(1,384)		(9,177)		(9,177)	(7,793)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-52	Equity	EDGX	11/21/2017	03/16/2018	13	1,300	49		(856)		(5,681)		(5,681)	(4,825)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-53	Equity	GEM	11/21/2017	03/16/2018	24	2,400	49		(1,581)		(10,488)		(10,488)	(8,907)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-54	Equity	ISE	11/21/2017	03/16/2018	32	3,200	49		(2,108)		(13,984)		(13,984)	(11,876)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-55	Equity	MCRY	11/21/2017	03/16/2018	20	2,000	49		(1,318)		(8,740)		(8,740)	(7,422)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-56	Equity	MIAX	11/21/2017	03/16/2018	20	2,000	49		(1,318)		(8,740)		(8,740)	(7,422)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-57	Equity	MPRL	11/21/2017	03/16/2018	32	3,200	49		(2,108)		(13,984)		(13,984)	(11,876)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-58	Equity	PCX	11/21/2017	03/16/2018	82	8,200	49		(5,402)		(35,834)		(35,834)	(30,432)					0	0
Verizon Covered Calls	92343V104CVerizon	D 2-59	Equity	PHLX	11/21/2017	03/16/2018	65	6,500	49		(4,282)		(28,405)		(28,405)	(24,123)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-60	Equity	AMEX	10/04/2017	04/20/2018	20	2,000	57.5		(3,744)		(10,100)		(10,100)	(6,356)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-61	Equity	BOX	10/04/2017	04/20/2018	3	300	57.5		(562)		(1,515)		(1,515)	(953)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-62	Equity	CBOE	10/04/2017	04/20/2018	99	9,900	57.5		(18,533)		(49,995)		(49,995)	(31,462)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-63	Equity	CO2X	10/04/2017	04/20/2018	19	1,900	57.5		(3,557)		(9,595)		(9,595)	(6,038)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-64	Equity	ISE	10/04/2017	04/20/2018	38	3,800	57.5		(7,114)		(19,190)		(19,190)	(12,076)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-65	Equity	MIAX	10/04/2017	04/20/2018	6	600	57.5		(1,123)		(3,030)		(3,030)	(1,907)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-66	Equity	PCX	10/04/2017	04/20/2018	98	9,800	57.5		(18,346)		(49,490)		(49,490)	(31,144)					0	0
Wells Fargo Covered Calls	949746101CWells Fargo	D 2-67	Equity	PHLX	10/04/2017	04/20/2018	77	7,700	57.5		(14,415)		(38,885)		(38,885)	(24,470)					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-68	Equity	BATS	10/24/2017	03/16/2018	12	1,200	180		(3,528)		(3,798)		(3,798)	(270)					0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) /Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year end (b)
Whirlpool Covered Calls	963320106CWhirlpool	D 2-69	Equity	NSDQ	10/24/2017	03/16/2018	1	100	180		(320)		(317)		(317)	3					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-70	Equity	AMEX	10/24/2017	03/16/2018	8	800	185		(1,901)		(1,588)		(1,588)	313					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-71	Equity	BOX	10/24/2017	03/16/2018	8	800	185		(1,901)		(1,588)		(1,588)	313					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-72	Equity	CBOE	10/24/2017	03/16/2018	22	2,200	185		(5,229)		(4,367)		(4,367)	862					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-73	Equity	ISE	10/24/2017	03/16/2018	54	5,400	185		(12,835)		(10,719)		(10,719)	2,116					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-74	Equity	MIAX	10/24/2017	03/16/2018	8	800	185		(1,901)		(1,588)		(1,588)	313					0	0
Whirlpool Covered Calls	963320106CWhirlpool	D 2-75	Equity	PHLX	10/24/2017	03/16/2018	8	800	185		(1,901)		(1,588)		(1,588)	313					0	0
0699999 Subtotal - Written Options - Income Generation - Other											(1,671,311)		(3,402,522)	XXX	(3,402,522)	(1,731,210)					XXX	XXX
0709999 Subtotal - Written Options - Income Generation											(1,671,311)		(3,402,522)	XXX	(3,402,522)	(1,731,210)					XXX	XXX
0789999 Total - Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999 Total - Written Options - Put Options														XXX							XXX	XXX
0809999 Total - Written Options - Caps														XXX							XXX	XXX
0819999 Total - Written Options - Floors														XXX							XXX	XXX
0829999 Total - Written Options - Collars														XXX							XXX	XXX
0839999 Total - Written Options - Other											(1,671,311)		(3,402,522)	XXX	(3,402,522)	(1,731,210)					XXX	XXX
0849999 Total - Written Options											(1,671,311)		(3,402,522)	XXX	(3,402,522)	(1,731,210)					XXX	XXX
1159999 Total - Swaps - Interest Rate														XXX							XXX	XXX
1169999 Total - Swaps - Credit Default														XXX							XXX	XXX
1179999 Total - Swaps - Foreign Exchange														XXX							XXX	XXX
1189999 Total - Swaps - Total Return														XXX							XXX	XXX
1199999 Total - Swaps - Other														XXX							XXX	XXX
1209999 Total - Swaps														XXX							XXX	XXX
1429999 Subtotal - Income Generation											(1,671,311)		(3,402,522)	XXX	(3,402,522)	(1,731,210)					XXX	XXX
1449999 Totals											(1,671,311)		(3,402,522)	XXX	(3,402,522)	(1,731,210)					XXX	XXX

(a)

1 Code	2 Description of Hedged Risk(s)

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0369999 Total - Purchased Options - Call Options and Warrants																	XXX							XXX
0379999 Total - Purchased Options - Put Options																	XXX							XXX
0389999 Total - Purchased Options - Caps																	XXX							XXX
0399999 Total - Purchased Options - Floors																	XXX							XXX
0409999 Total - Purchased Options - Collars																	XXX							XXX
0419999 Total - Purchased Options - Other																	XXX							XXX
0429999 Total - Purchased Options																	XXX							XXX
Written Options - Income Generation - Other																								
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	PHLX	12/08/2016	02/17/2017	01/09/2017	Purchase	122	12,200	41	(7,147)		(12,843)				(2,756)			(5,696)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	CBOE	12/08/2016	02/17/2017	01/09/2017	Purchase	40	4,000	41	(2,343)		(4,211)				(904)			(1,868)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	CBOE	12/08/2016	02/17/2017	01/09/2017	Purchase	18	1,800	41	(1,077)		(1,895)				(430)			(818)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	AMEX	12/08/2016	02/17/2017	01/09/2017	Purchase	12	1,200	41	(718)		(1,263)				(287)			(546)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	ISE	12/08/2016	02/17/2017	01/09/2017	Purchase	230	23,000	41	(13,755)		(24,213)				(5,474)			(10,457)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	CBOE	01/09/2017	02/17/2017	02/06/2017	Purchase	65	6,500	42.5		(3,158)	(3,857)							(700)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	ISE	01/09/2017	02/17/2017	02/06/2017	Purchase	105	10,500	42.5		(5,101)	(6,231)							(1,130)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	PHLX	01/09/2017	02/17/2017	02/06/2017	Purchase	252	25,200	42.5		(12,242)	(14,954)							(2,713)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	CBOE	02/06/2017	05/19/2017	05/03/2017	Purchase	126	12,600	45		(7,025)	(1,636)							5,389			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	ISE	02/06/2017	05/19/2017	05/03/2017	Purchase	147	14,700	45		(8,196)	(1,909)							6,287			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	PHLX	02/06/2017	05/19/2017	05/03/2017	Purchase	149	14,900	45		(8,308)	(1,935)							6,373			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	PHLX	02/06/2017	05/19/2017	05/03/2017	Purchase	7	700	45		(376)	(91)							285			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	BATS	02/06/2017	05/19/2017	05/03/2017	Purchase	5	500	45		(274)	(65)							209			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	BOX	02/06/2017	05/19/2017	05/03/2017	Purchase	14	1,400	45		(752)	(182)							570			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	NDQ	02/06/2017	05/19/2017	05/03/2017	Purchase	1	100	45		(49)	(13)							36			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	PCX	02/06/2017	05/19/2017	05/03/2017	Purchase	3	300	45		(164)	(39)							125			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	AMEX	05/03/2017	08/18/2017	06/09/2017	Purchase	1	100	46		(56)	(173)							(117)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	CBOE	05/03/2017	08/18/2017	06/09/2017	Purchase	210	21,000	46		(11,862)	(36,332)							(24,470)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	ISE	05/03/2017	08/18/2017	06/09/2017	Purchase	85	8,500	46		(4,801)	(14,706)							(9,905)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	PCX	05/03/2017	08/18/2017	06/09/2017	Purchase	58	5,800	46		(3,276)	(10,035)							(6,758)			0
Abbott Labs Covered Calls	002824100Abbott Labs	D 2-2	Equity	PHLX	05/03/2017	08/18/2017	06/09/2017	Purchase	98	9,800	46		(5,536)	(16,955)							(11,419)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	AMEX	11/14/2016	02/17/2017	01/27/2017	Purchase	3	300	65	(1,942)		(47)				(865)			1,895			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BOX	11/14/2016	02/17/2017	01/27/2017	Purchase	164	16,400	65	(28,950)		(697)				(12,879)			28,254			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	11/14/2016	02/17/2017	01/27/2017	Purchase	62	6,200	65	(10,945)		(263)				(4,870)			10,681			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	11/14/2016	02/17/2017	01/27/2017	Purchase	25	2,500	65	(4,413)		(106)				(1,964)			4,307			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	11/14/2016	02/17/2017	01/27/2017	Purchase	16	1,600	65	(2,824)		(68)				(1,257)			2,756			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	11/14/2016	02/17/2017	01/27/2017	Purchase	24	2,400	65	(4,237)		(102)				(1,886)			4,135			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	01/27/2017	03/17/2017	02/28/2017	Purchase	76	7,600	62.5		(5,042)	(5,062)							(20)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	01/27/2017	03/17/2017	02/28/2017	Purchase	151	15,100	62.5		(10,019)	(10,057)							(39)			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	01/27/2017	03/17/2017	02/28/2017	Purchase	75	7,500	62.5		(4,976)	(4,995)							(19)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	AMEX	02/28/2017	05/19/2017	04/25/2017	Purchase	302	30,200	65		(28,961)	(54,429)							(25,468)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	AMEX	04/25/2017	08/18/2017	06/09/2017	Purchase	258	25,800	67.5		(42,999)	(67,859)							(24,859)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BOX	04/25/2017	08/18/2017	06/09/2017	Purchase	16	1,600	67.5		(2,667)	(4,208)							(1,542)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	04/25/2017	08/18/2017	06/09/2017	Purchase	8	800	67.5		(1,333)	(2,104)							(771)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	04/25/2017	08/18/2017	06/09/2017	Purchase	3	300	67.5		(500)	(789)							(289)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	MIAX	04/25/2017	08/18/2017	06/09/2017	Purchase	13	1,300	67.5		(2,167)	(3,419)							(1,253)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PCX	04/25/2017	08/18/2017	06/09/2017	Purchase	1	100	67.5		(167)	(263)							(96)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	PHLX	04/25/2017	08/18/2017	06/09/2017	Purchase	3	300	67.5		(500)	(789)							(289)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	AMEX	06/09/2017	11/17/2017	08/17/2017	Purchase	302	30,200	70		(68,547)	(75,981)							(7,434)			0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	AMEX	08/17/2017	01/19/2018	10/24/2017	Exercised	38	3,800	72.5		(8,529)									8,529		0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	BOX	08/17/2017	01/19/2018	10/24/2017	Exercised	6	600	72.5		(1,347)									1,347		0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	CBOE	08/17/2017	01/19/2018	10/24/2017	Exercised	41	4,100	72.5		(9,202)									9,202		0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	ISE	08/17/2017	01/19/2018	10/24/2017	Exercised	88	8,800	72.5		(19,751)									19,751		0
Abbvie Inc Covered Calls	00287Y109Abbvie Inc	D 2-2	Equity	MIAX	08/17/2017	01/19/2018	10/24/2017	Exercised	17	1,700	72.5		(3,816)									3,816		0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PHLX	04/19/2017	06/16/2017	05/18/2017	Purchase	66	6,600	170		(11,748)	(1,798)							9,949			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PHLX	04/19/2017	06/16/2017	05/18/2017	Purchase	11	1,100	170		(1,964)	(300)							1,664			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BOX	05/04/2017	06/16/2017	05/18/2017	Purchase	2	200	170		(171)	(55)							116			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	MPRL	05/04/2017	06/16/2017	05/18/2017	Purchase	10	1,000	170		(885)	(227)							658			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	CBOE	05/04/2017	06/16/2017	05/18/2017	Purchase	1	100	170		(93)	(23)							71			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BATS	05/04/2017	06/16/2017	05/18/2017	Purchase	5	500	170		(467)	(136)							331			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	NDQ	05/04/2017	06/16/2017	05/18/2017	Purchase	1	100	170		(88)	(23)							65			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	AMEX	05/18/2017	07/21/2017	06/15/2017	Purchase	2	200	165		(410)	(536)							(126)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BATS	05/18/2017	07/21/2017	06/15/2017	Purchase	2	200	165		(423)	(536)							(113)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	MPRL	05/18/2017	07/21/2017	06/15/2017	Purchase	13	1,300	165		(2,691)	(3,485)							(794)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BOX	05/18/2017	07/21/2017	06/15/2017	Purchase	5	500	165		(1,025)	(1,340)							(315)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BOX	05/18/2017	07/21/2017	06/15/2017	Purchase	62	6,200	165		(12,834)	(16,619)							(3,786)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	NDQ	05/18/2017	07/21/2017	06/15/2017	Purchase	1	100	165		(214)	(268)							(54)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PCX	05/18/2017	07/21/2017	06/15/2017	Purchase	1	100	165		(214)	(268)							(54)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PHLX	05/18/2017	07/21/2017	06/15/2017	Purchase	10	1,000	165		(2,050)	(2,681)							(631)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BATS	06/09/2017	09/15/2017	08/17/2017	Purchase	19	1,900	170		(7,338)	(5,598)							1,740			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	BATS	06/15/2017	09/15/2017	08/17/2017	Purchase	63	6,300	170		(19,971)	(18,561)							1,409			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	CBOE	06/15/2017	09/15/2017	08/17/2017	Purchase	33	3,300	170		(10,455)	(9,722)							733			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	CBOE	08/17/2017	12/15/2017	10/25/2017	Purchase	29	2,900	175		(14,191)	(19,021)							(4,830)			0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	ISE	08/17/2017	12/15/2017	10/25/2017	Purchase	19	1,900	175		(9,297)	(12,462)							(3,165)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	MIAX	08/17/2017	12/15/2017	10/25/2017	Purchase	28	2,800	175		(13,701)	(18,365)							(4,664)			0
Amgen Inc Covered Calls	031162100Amgen Inc	D 2-2	Equity	PHLX	08/17/2017	12/15/2017	10/25/2017	Purchase	39	3,900	175		(19,084)	(25,580)							(6,496)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	CBOE	12/21/2016	02/17/2017	01/31/2017	Purchase	36	3,600	115	(6,007)		(15,228)				(698)			(9,221)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	ISE	12/21/2016	02/17/2017	01/31/2017	Purchase	108	10,800	115	(18,021)		(45,684)				(2,092)			(27,662)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	AMEX	01/31/2017	04/21/2017	03/08/2017	Purchase	16	1,600	120		(4,751)	(5,167)							(416)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	BOX	01/31/2017	04/21/2017	03/08/2017	Purchase	12	1,200	120		(3,563)	(3,875)							(312)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	CBOE	01/31/2017	04/21/2017	03/08/2017	Purchase	49	4,900	120		(14,550)	(15,824)							(1,274)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	ISE	01/31/2017	04/21/2017	03/08/2017	Purchase	35	3,500	120		(10,393)	(11,303)							(910)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	PCX	01/31/2017	04/21/2017	03/08/2017	Purchase	13	1,300	120		(3,860)	(4,198)							(338)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	PHLX	01/31/2017	04/21/2017	03/08/2017	Purchase	19	1,900	120		(5,642)	(6,136)							(494)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	MIAX	01/31/2017	04/21/2017	03/20/2017	Purchase	14	1,400	125		(1,707)	(2,755)							(1,049)			0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	AMEX	03/08/2017	07/21/2017	07/21/2017	Exercised	3	300	125		(1,019)									1,019		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	BOX	03/08/2017	07/21/2017	07/21/2017	Exercised	22	2,200	125		(7,471)									7,471		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	CBOE	03/08/2017	07/21/2017	07/21/2017	Exercised	38	3,800	125		(11,926)									11,926		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	ISE	03/08/2017	07/21/2017	07/21/2017	Exercised	23	2,300	125		(7,810)									7,810		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	MIAX	03/08/2017	07/21/2017	07/21/2017	Exercised	41	4,100	125		(12,945)									12,945		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	PCX	03/08/2017	07/21/2017	07/21/2017	Exercised	6	600	125		(2,037)									2,037		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	PHLX	03/08/2017	07/21/2017	07/21/2017	Exercised	11	1,100	125		(3,735)									3,735		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	CBOE	03/20/2017	07/21/2017	07/21/2017	Exercised	4	400	125		(1,779)									1,779		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	ISE	03/20/2017	07/21/2017	07/21/2017	Exercised	7	700	125		(2,947)									2,947		0
Ashland Inc Covered Calls	044209104Ashland Inc	D 2-2	Equity	AMEX	03/20/2017	07/21/2017	07/21/2017	Exercised	3	300	125		(1,221)									1,221		0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	BATS	04/21/2017	09/15/2017	05/23/2017	Purchase	205	20,500	33		(7,337)	(21,648)							(14,311)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	CBOE	04/21/2017	09/15/2017	05/23/2017	Purchase	90	9,000	33		(3,047)	(9,504)							(6,457)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	NDQ	04/21/2017	09/15/2017	05/23/2017	Purchase	80	8,000	33		(2,793)	(8,448)							(5,655)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	NDQ	04/21/2017	09/15/2017	05/23/2017	Purchase	35	3,500	33		(1,232)	(3,696)							(2,464)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	BOX	04/25/2017	09/15/2017	05/23/2017	Purchase	97	9,700	33		(3,517)	(10,243)							(6,727)			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	AMEX	05/23/2017	12/15/2017	10/19/2017	Purchase	14	1,400	35		(984)	(944)							39			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	BOC	05/23/2017	12/15/2017	10/19/2017	Purchase	98	9,800	35		(6,886)	(6,610)							276			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	CBOE	05/23/2017	12/15/2017	10/19/2017	Purchase	291	29,100	35		(20,448)	(19,629)							819			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	ISE	05/23/2017	12/15/2017	10/19/2017	Purchase	104	10,400	35		(7,308)	(7,015)							293			0
Blackstone Grp Covered Calls	09253U108Blackstone Grp	D 2-2	Equity	MIAX	05/23/2017	12/15/2017	10/19/2017	Purchase	92	9,200	35		(6,680)	(6,206)							474			0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	PHLX	12/22/2016	05/19/2017	05/10/2017	Exercised	58	5,800	150	(70,144)						(4,025)				70,144		0
Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	CBOE	12/22/2016	05/19/2017	05/10/2017	Exercised	26	2,600	150	(31,444)						(1,804)				31,444		0

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Boeing Co Covered Calls	097023105Boeing Co	D 2-2	Equity	ISE	12/22/2016	05/19/2017	05/10/2017	Exercised	51	5,100	150	(61,679)						(3,540)				61,679		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	10/20/2016	03/17/2017	03/08/2017	Exercised	9	900	60	(1,455)						3,314				1,455		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	10/20/2016	03/17/2017	03/08/2017	Exercised	52	5,200	60	(8,408)						19,151				8,408		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	10/20/2016	03/17/2017	03/08/2017	Exercised	48	4,800	60	(7,761)						17,678				7,761		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	10/20/2016	03/17/2017	03/08/2017	Exercised	49	4,900	60	(7,923)						18,046				7,923		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	11/09/2016	03/17/2017	03/08/2017	Exercised	2	200	60	(395)						664				395		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	11/09/2016	03/17/2017	03/08/2017	Exercised	25	2,500	60	(4,944)						8,305				4,944		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	11/09/2016	03/17/2017	03/08/2017	Exercised	68	6,800	60	(13,447)						22,592				13,447		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	11/09/2016	03/17/2017	03/08/2017	Exercised	53	5,300	60	(10,481)						17,609				10,481		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PCX	11/09/2016	03/17/2017	03/08/2017	Exercised	1	100	60	(198)						332				198		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	11/09/2016	03/17/2017	03/08/2017	Exercised	9	900	60	(1,780)						2,990				1,780		0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	03/21/2017	05/19/2017	05/03/2017	Purchase	190	19,000	70		(15,156)	(3,580)							11,576			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	NDQ	03/27/2017	06/16/2017	05/09/2017	Purchase	45	4,500	72.5		(3,347)	(480)							2,867			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BATS	04/20/2017	06/16/2017	05/09/2017	Purchase	44	4,400	72.5		(3,823)	(469)							3,354			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	05/03/2017	08/18/2017	06/06/2017	Purchase	190	19,000	70		(20,134)	(6,707)							13,427			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	05/09/2017	07/21/2017	06/06/2017	Purchase	1	100	67.5		(91)	(33)							58			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	05/09/2017	07/21/2017	06/06/2017	Purchase	12	1,200	67.5		(1,095)	(401)							694			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	05/09/2017	07/21/2017	06/06/2017	Purchase	3	300	67.5		(274)	(88)							185			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	05/09/2017	07/21/2017	06/06/2017	Purchase	2	200	67.5		(182)	(59)							124			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	05/09/2017	07/21/2017	06/06/2017	Purchase	14	1,400	67.5		(1,277)	(436)							842			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	05/09/2017	07/21/2017	06/06/2017	Purchase	57	5,700	67.5		(5,201)	(1,676)							3,525			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	06/06/2017	08/18/2017	06/26/2017	Purchase	4	400	65		(445)	(869)							(424)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	06/06/2017	08/18/2017	06/26/2017	Purchase	1	100	65		(112)	(217)							(105)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	06/06/2017	08/18/2017	06/26/2017	Purchase	36	3,600	65		(4,102)	(7,822)							(3,720)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	06/06/2017	08/18/2017	06/26/2017	Purchase	36	3,600	65		(4,102)	(7,822)							(3,720)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BATS	06/06/2017	08/18/2017	06/26/2017	Purchase	36	3,600	65		(4,102)	(7,822)							(3,720)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	06/06/2017	08/18/2017	06/26/2017	Purchase	82	8,200	65		(9,343)	(17,817)							(8,473)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	06/06/2017	08/18/2017	06/26/2017	Purchase	43	4,300	65		(4,697)	(9,343)							(4,646)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	06/06/2017	08/18/2017	06/26/2017	Purchase	22	2,200	65		(2,381)	(4,780)							(2,399)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	06/06/2017	08/18/2017	06/26/2017	Purchase	19	1,900	65		(2,037)	(4,128)							(2,091)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BATS	06/26/2017	09/15/2017	07/28/2017	Purchase	20	2,000	67.5		(2,940)	(4,933)							(1,994)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	06/26/2017	09/15/2017	07/28/2017	Purchase	9	900	67.5		(1,268)	(2,220)							(952)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	06/26/2017	09/15/2017	07/28/2017	Purchase	67	6,700	67.5		(9,439)	(16,527)							(7,088)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	06/26/2017	09/15/2017	07/28/2017	Purchase	54	5,400	67.5		(7,607)	(13,320)							(5,713)			0

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CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	06/26/2017	09/15/2017	07/28/2017	Purchase	14	1,400	67.5		(1,972)	(3,453)							(1,481)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	06/26/2017	09/15/2017	07/28/2017	Purchase	79	7,900	67.5		(11,129)	(19,487)							(8,358)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PCX	06/26/2017	09/15/2017	07/28/2017	Purchase	14	1,400	67.5		(1,972)	(3,453)							(1,481)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	06/26/2017	09/15/2017	07/28/2017	Purchase	42	4,200	67.5		(5,917)	(10,360)							(4,443)			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	07/28/2017	12/15/2017	09/19/2017	Purchase	5	500	70		(1,303)	(151)							1,152			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	07/28/2017	12/15/2017	09/19/2017	Purchase	17	1,700	70		(4,430)	(513)							3,917			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	07/28/2017	12/15/2017	09/19/2017	Purchase	128	12,800	70		(33,354)	(3,863)							29,491			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	07/28/2017	12/15/2017	09/19/2017	Purchase	25	2,500	70		(6,514)	(754)							5,760			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	07/28/2017	12/15/2017	09/19/2017	Purchase	26	2,600	70		(6,775)	(785)							5,990			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PCX	07/28/2017	12/15/2017	09/19/2017	Purchase	5	500	70		(1,303)	(151)							1,152			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	07/28/2017	12/15/2017	09/19/2017	Purchase	93	9,300	70		(24,233)	(2,807)							21,427			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	09/19/2017	12/15/2017	10/12/2017	Purchase	49	4,900	65		(3,701)	(1,664)							2,037			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	09/19/2017	12/15/2017	10/12/2017	Purchase	49	4,900	65		(3,701)	(1,664)							2,037			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	09/19/2017	12/15/2017	10/12/2017	Purchase	54	5,400	65		(4,079)	(1,834)							2,245			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	09/19/2017	12/15/2017	10/12/2017	Purchase	49	4,900	65		(3,701)	(1,664)							2,037			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	09/19/2017	12/15/2017	10/12/2017	Purchase	49	4,900	65		(3,701)	(1,664)							2,037			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	09/19/2017	12/15/2017	10/12/2017	Purchase	49	4,900	65		(3,701)	(1,664)							2,037			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	10/12/2017	11/17/2017	11/03/2017	Purchase	7	700	60		(541)	(65)							476			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BOX	10/12/2017	11/17/2017	11/03/2017	Purchase	1	100	60		(77)	(9)							68			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	10/12/2017	11/17/2017	11/03/2017	Purchase	108	10,800	60		(8,344)	(1,005)							7,339			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CO2X	10/12/2017	11/17/2017	11/03/2017	Purchase	45	4,500	60		(3,477)	(419)							3,058			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	ISE	10/12/2017	11/17/2017	11/03/2017	Purchase	30	3,000	60		(2,318)	(279)							2,039			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	10/12/2017	11/17/2017	11/03/2017	Purchase	15	1,500	60		(1,159)	(140)							1,019			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PCX	10/12/2017	11/17/2017	11/03/2017	Purchase	6	600	60		(464)	(56)							408			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	10/12/2017	11/17/2017	11/03/2017	Purchase	87	8,700	60		(6,722)	(809)							5,912			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	AMEX	11/07/2017	01/19/2018	12/13/2017	Purchase	10	1,000	62.5		(664)	(354)							310			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	BATS	11/07/2017	01/19/2018	12/13/2017	Purchase	67	6,700	62.5		(4,447)	(2,372)							2,075			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	CBOE	11/07/2017	01/19/2018	12/13/2017	Purchase	100	10,000	62.5		(6,637)	(3,540)							3,097			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	EDGX	11/07/2017	01/19/2018	12/13/2017	Purchase	17	1,700	62.5		(1,128)	(602)							527			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	GEM	11/07/2017	01/19/2018	12/13/2017	Purchase	23	2,300	62.5		(1,526)	(814)							712			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	MIAX	11/07/2017	01/19/2018	12/13/2017	Purchase	19	1,900	62.5		(1,261)	(673)							588			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PCX	11/07/2017	01/19/2018	12/13/2017	Purchase	60	6,000	62.5		(3,982)	(2,124)							1,858			0
CBS Corp Covered Calls	124857202CBS Corp	D 2-2	Equity	PHLX	11/07/2017	01/19/2018	12/13/2017	Purchase	3	300	62.5		(199)	(106)							93			0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	09/22/2016	02/17/2017	02/17/2017	Exercised	75	7,500	31	(8,060)						31,127				8,060		0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	ISE	09/22/2016	02/17/2017	02/17/2017	Exercised	150	15,000	31	(16,120)						62,255				16,120		0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	09/22/2016	02/17/2017	02/17/2017	Exercised	75	7,500	31	(8,060)						31,127				8,060		0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	CBOE	09/22/2016	02/17/2017	02/17/2017	Exercised	75	7,500	32	(5,548)						27,227				5,548		0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	ISE	09/22/2016	02/17/2017	02/17/2017	Exercised	150	15,000	32	(11,097)						54,453				11,097		0
CSX Corp Covered Calls	126408103CSX Corp	D 2-2	Equity	PHLX	09/22/2016	02/17/2017	02/17/2017	Exercised	75	7,500	32	(5,548)						27,227				5,548		0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	06/27/2017	08/18/2017	07/12/2017	Purchase	80	8,000	85		(6,130)	(1,382)							4,748			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	06/27/2017	08/18/2017	07/12/2017	Purchase	80	8,000	85		(6,130)	(1,382)							4,748			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	AMEX	07/12/2017	08/18/2017	08/02/2017	Purchase	8	800	80		(735)	(1,105)							(370)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	BOX	07/12/2017	08/18/2017	08/02/2017	Purchase	11	1,100	80		(1,011)	(1,519)							(508)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	07/12/2017	08/18/2017	08/02/2017	Purchase	69	6,900	80		(6,343)	(9,530)							(3,187)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	07/12/2017	08/18/2017	08/02/2017	Purchase	9	900	80		(827)	(1,243)							(416)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	07/12/2017	08/18/2017	08/02/2017	Purchase	9	900	80		(827)	(1,243)							(416)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PCX	07/12/2017	08/18/2017	08/02/2017	Purchase	5	500	80		(460)	(691)							(231)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	07/12/2017	08/18/2017	08/02/2017	Purchase	49	4,900	80		(4,504)	(6,768)							(2,263)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	AMEX	08/02/2017	11/17/2017	08/25/2017	Purchase	4	400	85		(444)	(17)							426			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	BOX	08/02/2017	11/17/2017	08/25/2017	Purchase	15	1,500	85		(1,664)	(440)							1,224			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	08/02/2017	11/17/2017	08/25/2017	Purchase	34	3,400	85		(3,771)	(997)							2,773			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	08/02/2017	11/17/2017	08/25/2017	Purchase	24	2,400	85		(2,662)	(704)							1,958			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	08/02/2017	11/17/2017	08/25/2017	Purchase	59	5,900	85		(6,543)	(1,830)							4,713			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	08/02/2017	11/17/2017	08/25/2017	Purchase	24	2,400	85		(2,662)	(704)							1,958			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	AMEX	08/25/2017	11/17/2017	09/19/2017	Purchase	1	100	80		(96)	(442)							(346)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	BOX	08/25/2017	11/17/2017	09/19/2017	Purchase	1	100	80		(96)	(442)							(346)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	08/25/2017	11/17/2017	09/19/2017	Purchase	127	12,700	80		(12,160)	(56,149)							(43,989)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	08/25/2017	11/17/2017	09/19/2017	Purchase	7	700	80		(670)	(3,095)							(2,425)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	08/25/2017	11/17/2017	09/19/2017	Purchase	6	600	80		(575)	(2,653)							(2,078)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PCX	08/25/2017	11/17/2017	09/19/2017	Purchase	3	300	80		(287)	(1,326)							(1,039)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	08/25/2017	11/17/2017	09/19/2017	Purchase	15	1,500	80		(1,436)	(6,632)							(5,196)			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	09/13/2017	01/19/2018	10/12/2017	Purchase	34	3,400	90		(3,704)	(787)							2,917			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	09/13/2017	01/19/2018	10/12/2017	Purchase	44	4,400	90		(4,793)	(980)							3,813			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	AMEX	09/19/2017	02/16/2018	11/03/2017	Purchase	6	600	85		(1,798)	(268)							1,530			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	BOX	09/19/2017	02/16/2018	11/03/2017	Purchase	14	1,400	85		(4,196)	(625)							3,571			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	09/19/2017	02/16/2018	11/03/2017	Purchase	28	2,800	85		(8,391)	(1,250)							7,141			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CO2X	09/19/2017	02/16/2018	11/03/2017	Purchase	3	300	85		(899)	(134)							765			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	09/19/2017	02/16/2018	11/03/2017	Purchase	21	2,100	85		(6,294)	(938)							5,356			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	MIAX	09/19/2017	02/16/2018	11/03/2017	Purchase	11	1,100	85		(3,297)	(491)							2,805			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PCX	09/19/2017	02/16/2018	11/03/2017	Purchase	7	700	85		(2,098)	(313)							1,785			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	PHLX	09/19/2017	02/16/2018	11/03/2017	Purchase	70	7,000	85		(20,978)	(3,126)							17,853			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	10/12/2017	11/17/2017	11/06/2017	Purchase	23	2,300	80		(1,056)	(435)							620			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	10/12/2017	11/17/2017	11/06/2017	Purchase	1	100	80		(46)	(18)							28			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	CBOE	10/12/2017	11/17/2017	11/06/2017	Purchase	34	3,400	80		(1,527)	(610)							917			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	10/12/2017	11/17/2017	11/06/2017	Purchase	19	1,900	80		(829)	(273)							556			0
CVS Health Covered Calls	126650100CVS Health	D 2-2	Equity	ISE	10/12/2017	11/17/2017	11/06/2017	Purchase	1	100	80		(44)	(18)							26			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	11/14/2016	03/17/2017	01/13/2017	Purchase	8	800	75	(2,203)		(2,584)				(583)			(381)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BOC	11/14/2016	03/17/2017	01/13/2017	Purchase	22	2,200	75	(6,058)		(7,107)				(1,603)			(1,049)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	11/14/2016	03/17/2017	01/13/2017	Purchase	130	13,000	75	(35,797)		(41,993)				(9,472)			(6,196)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	11/14/2016	03/17/2017	01/13/2017	Purchase	33	3,300	75	(9,087)		(10,660)				(2,405)			(1,573)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PCX	11/14/2016	03/17/2017	01/13/2017	Purchase	1	100	75	(275)		(323)				(73)			(48)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PHLX	11/14/2016	03/17/2017	01/13/2017	Purchase	29	2,900	75	(7,986)		(9,368)				(2,113)			(1,382)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	MIAX	11/14/2016	03/17/2017	03/08/2017	Purchase	28	2,800	77.5	(5,203)		(11,534)				(1,843)			(6,332)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	01/13/2017	06/17/2017	03/20/2017	Purchase	223	22,300	77.5		(72,914)	(150,307)							(77,393)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	03/08/2017	06/17/2017	03/20/2017	Purchase	7	700	80		(2,914)	(3,437)							(523)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	03/08/2017	06/17/2017	03/20/2017	Purchase	7	700	80		(2,912)	(3,432)							(520)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	03/08/2017	06/17/2017	03/20/2017	Purchase	14	1,400	80		(5,852)	(6,864)							(1,012)			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	03/20/2017	09/15/2017	08/02/2017	Purchase	223	22,300	80		(137,811)	(1,874)							135,937			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	03/20/2017	09/15/2017	08/02/2017	Purchase	7	700	80		(4,363)	(59)							4,304			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	03/20/2017	09/15/2017	08/02/2017	Purchase	7	700	80		(4,375)	(59)							4,316			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	03/20/2017	09/15/2017	08/02/2017	Purchase	14	1,400	80		(8,736)	(118)							8,618			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	08/02/2017	12/15/2017	08/22/2017	Purchase	39	3,900	75		(5,539)	(1,313)							4,226			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BOX	08/02/2017	12/15/2017	08/22/2017	Purchase	50	5,000	75		(7,101)	(1,684)							5,418			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	08/02/2017	12/15/2017	08/22/2017	Purchase	42	4,200	75		(5,965)	(1,414)							4,551			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	08/02/2017	12/15/2017	08/22/2017	Purchase	39	3,900	75		(5,539)	(1,313)							4,226			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	MIAX	08/02/2017	12/15/2017	08/22/2017	Purchase	39	3,900	75		(5,539)	(1,313)							4,226			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PHLX	08/02/2017	12/15/2017	08/22/2017	Purchase	42	4,200	75		(5,965)	(1,414)							4,551			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	08/22/2017	12/15/2017	11/08/2017	Purchase	251	25,100	70		(28,106)	(2,017)							26,089			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	11/07/2017	01/19/2018	12/14/2017	Purchase	10	1,000	65		(631)	(393)							238			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	AMEX	11/07/2017	01/19/2018	12/14/2017	Purchase	3	300	65		(189)	(134)							56			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	BOX	11/07/2017	01/19/2018	12/14/2017	Purchase	16	1,600	65		(1,009)	(645)							364			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CBOE	11/07/2017	01/19/2018	12/14/2017	Purchase	13	1,300	65		(820)	(511)							309			0

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Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CO2X	11/07/2017	01/19/2018	12/14/2017	Purchase	45	4,500	65		(2,839)	(2,040)							800			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	CO2X	11/07/2017	01/19/2018	12/14/2017	Purchase	20	2,000	65		(1,262)	(891)							371			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	ISE	11/07/2017	01/19/2018	12/14/2017	Purchase	40	4,000	65		(2,524)	(1,653)							871			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	MIAX	11/07/2017	01/19/2018	12/14/2017	Purchase	42	4,200	65		(2,650)	(1,694)							956			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PCX	11/07/2017	01/19/2018	12/14/2017	Purchase	1	100	65		(63)	(40)							23			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PCX	11/07/2017	01/19/2018	12/14/2017	Purchase	1	100	65		(63)	(36)							27			0
Cardinal Health Covered Calls	14149Y108Cardinal Health	D 2-2	Equity	PHLX	11/07/2017	01/19/2018	12/14/2017	Purchase	60	6,000	65		(3,786)	(2,179)							1,606			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	AMEX	10/20/2016	04/21/2017	02/06/2017	Purchase	128	12,800	32	(10,167)		(7,703)				(4,023)			2,464			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	CBOE	10/20/2016	04/21/2017	02/06/2017	Purchase	154	15,400	32	(12,232)		(9,268)				(4,840)			2,964			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	ISE	10/20/2016	04/21/2017	02/06/2017	Purchase	158	15,800	32	(12,550)		(9,509)				(4,966)			3,041			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PCX	10/20/2016	04/21/2017	02/06/2017	Purchase	28	2,800	32	(2,224)		(1,685)				(880)			539			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PHLX	10/20/2016	04/21/2017	02/06/2017	Purchase	128	12,800	32	(10,167)		(7,703)				(4,023)			2,464			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	ISE	11/17/2016	04/21/2017	02/06/2017	Purchase	47	4,700	32	(2,228)		(2,829)				28			(600)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	AMEX	02/06/2017	05/19/2017	03/20/2017	Purchase	322	32,200	33		(15,033)	(54,101)							(39,068)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	AMEX	02/06/2017	06/16/2017	03/20/2017	Purchase	321	32,100	33		(18,780)	(59,390)							(40,610)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PHLX	03/20/2017	10/20/2017	05/18/2017	Purchase	322	32,200	36		(29,301)	(4,336)							24,965			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PHLX	03/20/2017	10/20/2017	05/18/2017	Purchase	321	32,100	36		(29,526)	(4,322)							25,204			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PHLX	05/18/2017	08/18/2017	06/26/2017	Purchase	643	64,300	33		(26,410)	(36,738)							(10,329)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PHLX	06/26/2017	11/17/2017	08/17/2017	Purchase	643	64,300	34		(42,244)	(10,741)							31,502			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	AMEX	08/17/2017	01/19/2018	10/04/2017	Purchase	107	10,700	33		(5,572)	(16,588)							(11,016)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	CBOE	08/17/2017	01/19/2018	10/04/2017	Purchase	215	21,500	33		(11,195)	(33,330)							(22,135)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	ISE	08/17/2017	01/19/2018	10/04/2017	Purchase	107	10,700	33		(5,572)	(16,588)							(11,016)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	MIAX	08/17/2017	01/19/2018	10/04/2017	Purchase	107	10,700	33		(5,572)	(16,588)							(11,016)			0
Cisco Systems Covered Calls	17275R102Cisco Systems	D 2-2	Equity	PHLX	08/17/2017	01/19/2018	10/04/2017	Purchase	107	10,700	33		(5,572)	(16,588)							(11,016)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	11/17/2016	02/17/2017	02/06/2017	Purchase	29	2,900	43	(1,060)		(213)				(45)			847			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	AMEX	11/23/2016	02/17/2017	02/06/2017	Purchase	68	6,800	43	(2,230)		(499)				150			1,730			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	11/23/2016	02/17/2017	02/06/2017	Purchase	116	11,600	43	(3,804)		(852)				256			2,952			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	11/23/2016	02/17/2017	02/06/2017	Purchase	68	6,800	43	(2,230)		(499)				150			1,730			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PCX	11/23/2016	02/17/2017	02/06/2017	Purchase	54	5,400	43	(1,771)		(397)				119			1,374			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	11/23/2016	02/17/2017	02/06/2017	Purchase	68	6,800	43	(2,230)		(499)				150			1,730			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	02/06/2017	04/21/2017	04/12/2017	Purchase	403	40,300	43		(13,306)	(10,150)							3,156			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	04/12/2017	08/18/2017	06/15/2017	Purchase	35	3,500	45		(1,616)	(3,631)							(2,016)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	04/12/2017	08/18/2017	06/15/2017	Purchase	123	12,300	45		(5,679)	(12,762)							(7,083)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	04/12/2017	08/18/2017	06/15/2017	Purchase	245	24,500	45		(11,311)	(25,420)							(14,109)			0

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Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	04/19/2017	08/18/2017	06/15/2017	Purchase	35	3,500	45		(1,887)	(3,631)							(1,744)			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	AMEX	06/15/2017	11/17/2017	10/12/2017	Purchase	12	1,200	46		(1,254)	(984)							270			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	BOX	06/15/2017	11/17/2017	10/12/2017	Purchase	274	27,400	46		(28,624)	(22,457)							6,166			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	CBOE	06/15/2017	11/17/2017	10/12/2017	Purchase	65	6,500	46		(6,790)	(5,327)							1,463			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	ISE	06/15/2017	11/17/2017	10/12/2017	Purchase	24	2,400	46		(2,507)	(1,967)							540			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	MIAX	06/15/2017	11/17/2017	10/12/2017	Purchase	24	2,400	46		(2,507)	(1,967)							540			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PCX	06/15/2017	11/17/2017	10/12/2017	Purchase	3	300	46		(313)	(246)							68			0
Coca-Cola Covered Calls	191216100Coca-Cola	D 2-2	Equity	PHLX	06/15/2017	11/17/2017	10/12/2017	Purchase	36	3,600	46		(3,761)	(2,951)							810			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	11/09/2016	03/17/2017	01/27/2017	Purchase	178	17,800	47	(40,756)		(74,754)				34,004			(33,999)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	11/14/2016	03/17/2017	01/27/2017	Purchase	27	2,700	48	(7,571)		(9,304)				1,582			(1,732)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	BOX	11/14/2016	03/17/2017	01/27/2017	Purchase	3	300	48	(841)		(1,034)				176			(192)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	11/14/2016	03/17/2017	01/27/2017	Purchase	91	9,100	48	(25,518)		(31,356)				5,331			(5,838)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	11/14/2016	03/17/2017	01/27/2017	Purchase	25	2,500	48	(7,011)		(8,614)				1,464			(1,604)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PCX	11/14/2016	03/17/2017	01/27/2017	Purchase	8	800	48	(2,243)		(2,757)				469			(513)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	11/14/2016	03/17/2017	01/27/2017	Purchase	23	2,300	48	(6,450)		(7,925)				1,347			(1,476)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	01/27/2017	06/16/2017	05/15/2017	Purchase	178	17,800	50		(64,518)	(21,931)							42,587			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	01/27/2017	06/16/2017	04/06/2017	Purchase	177	17,700	55		(29,273)	(2,229)							27,044			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	BOX	03/08/2017	06/16/2017	04/06/2017	Purchase	2	200	55		(114)	(25)							89			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	03/08/2017	06/16/2017	04/06/2017	Purchase	16	1,600	55		(912)	(202)							710			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	EDGO	03/08/2017	06/16/2017	04/06/2017	Purchase	11	1,100	55		(627)	(139)							488			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	MIAX	03/08/2017	06/16/2017	04/06/2017	Purchase	11	1,100	55		(627)	(139)							488			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	NOBO	03/08/2017	06/16/2017	04/06/2017	Purchase	13	1,300	55		(736)	(164)							572			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	04/06/2017	06/16/2017	05/15/2017	Purchase	156	15,600	50		(8,629)	(19,220)							(10,591)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	04/06/2017	06/16/2017	05/15/2017	Purchase	74	7,400	50		(4,093)	(9,117)							(5,024)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	05/15/2017	09/15/2017	07/12/2017	Purchase	105	10,500	55		(11,753)	(27,356)							(15,603)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	BOX	05/15/2017	09/15/2017	07/12/2017	Purchase	65	6,500	55		(7,276)	(16,935)							(9,659)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	05/15/2017	09/15/2017	07/12/2017	Purchase	33	3,300	55		(3,694)	(8,598)							(4,904)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	05/15/2017	09/15/2017	07/12/2017	Purchase	52	5,200	55		(5,821)	(13,548)							(7,727)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	MIAX	05/15/2017	09/15/2017	07/12/2017	Purchase	5	500	55		(560)	(1,303)							(743)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PCX	05/15/2017	09/15/2017	07/12/2017	Purchase	50	5,000	55		(5,597)	(13,027)							(7,430)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	05/15/2017	09/15/2017	07/12/2017	Purchase	98	9,800	55		(10,969)	(25,532)							(14,563)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	07/12/2017	01/19/2018	07/28/2017	Purchase	40	4,000	60		(9,162)	(2,847)							6,315			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	BOX	07/12/2017	01/19/2018	07/28/2017	Purchase	31	3,100	60		(7,100)	(2,206)							4,894			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	07/12/2017	01/19/2018	07/28/2017	Purchase	156	15,600	60		(35,731)	(11,101)							24,630			0

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Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	07/12/2017	01/19/2018	07/28/2017	Purchase	98	9,800	60		(22,446)	(6,974)							15,472			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	MIAX	07/12/2017	01/19/2018	07/28/2017	Purchase	30	3,000	60		(6,871)	(2,135)							4,736			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PCX	07/12/2017	01/19/2018	07/28/2017	Purchase	15	1,500	60		(3,436)	(1,067)							2,368			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	07/12/2017	01/19/2018	07/28/2017	Purchase	38	3,800	60		(8,704)	(2,704)							6,000			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	07/28/2017	12/15/2017	08/25/2017	Purchase	18	1,800	55		(2,196)	(685)							1,511			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	BOX	07/28/2017	12/15/2017	08/25/2017	Purchase	49	4,900	55		(5,979)	(1,865)							4,114			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	07/28/2017	12/15/2017	08/25/2017	Purchase	175	17,500	55		(21,354)	(6,662)							14,692			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	07/28/2017	12/15/2017	08/25/2017	Purchase	46	4,600	55		(5,613)	(1,751)							3,862			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	MIAX	07/28/2017	12/15/2017	08/25/2017	Purchase	51	5,100	55		(6,223)	(1,942)							4,282			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PCX	07/28/2017	12/15/2017	08/25/2017	Purchase	19	1,900	55		(2,318)	(723)							1,595			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	07/28/2017	12/15/2017	08/25/2017	Purchase	50	5,000	55		(6,101)	(1,903)							4,198			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	AMEX	08/25/2017	11/17/2017	10/04/2017	Purchase	10	1,000	49		(1,217)	(3,542)							(2,324)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	BOX	08/25/2017	11/17/2017	10/04/2017	Purchase	42	4,200	49		(5,112)	(14,875)							(9,763)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	CBOE	08/25/2017	11/17/2017	10/04/2017	Purchase	197	19,700	49		(23,978)	(69,770)							(45,791)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	ISE	08/25/2017	11/17/2017	10/04/2017	Purchase	31	3,100	49		(3,773)	(10,979)							(7,206)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	MIAX	08/25/2017	11/17/2017	10/04/2017	Purchase	21	2,100	49		(2,556)	(7,437)							(4,881)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PCX	08/25/2017	11/17/2017	10/04/2017	Purchase	13	1,300	49		(1,582)	(4,604)							(3,022)			0
Delta Air Lines Covered Calls	247361702Delta Air Lines	D 2-2	Equity	PHLX	08/25/2017	11/17/2017	10/04/2017	Purchase	94	9,400	49		(11,441)	(33,291)							(21,850)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	AMEX	09/28/2016	04/21/2017	04/06/2017	Purchase	132	13,200	60	(26,186)		(91,478)				143,434			(65,292)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	BOX	09/28/2016	04/21/2017	04/06/2017	Purchase	37	3,700	60	(7,340)		(25,642)				40,205			(18,301)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	CBOE	09/28/2016	04/21/2017	04/06/2017	Purchase	97	9,700	60	(19,243)		(67,223)				105,402			(47,980)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	ISE	09/28/2016	04/21/2017	04/06/2017	Purchase	31	3,100	60	(6,150)		(21,483)				33,685			(15,334)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	PCX	09/28/2016	04/21/2017	04/06/2017	Purchase	4	400	60	(794)		(2,772)				4,346			(1,979)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	PHLX	09/28/2016	04/21/2017	04/06/2017	Purchase	37	3,700	60	(7,340)		(25,642)				40,205			(18,301)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	AMEX	04/06/2017	10/20/2017	08/17/2017	Purchase	338	33,800	62.5		(218,676)	(45,340)							173,336			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	AMEX	08/17/2017	01/19/2018	10/04/2017	Purchase	23	2,300	65		(3,486)	(7,036)							(3,550)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	BOX	08/17/2017	01/19/2018	10/04/2017	Purchase	40	4,000	65		(6,063)	(12,237)							(6,174)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	CBOE	08/17/2017	01/19/2018	10/04/2017	Purchase	104	10,400	65		(15,764)	(31,817)							(16,053)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	ISE	08/17/2017	01/19/2018	10/04/2017	Purchase	30	3,000	65		(4,547)	(9,178)							(4,631)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	MIAX	08/17/2017	01/19/2018	10/04/2017	Purchase	40	4,000	65		(6,063)	(12,237)							(6,174)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	PXCX	08/17/2017	01/19/2018	10/04/2017	Purchase	24	2,400	65		(3,638)	(7,342)							(3,705)			0
Discover Financial Covered Calls	254709108Discover Financial	D 2-2	Equity	PHLX	08/17/2017	01/19/2018	10/04/2017	Purchase	77	7,700	65		(11,671)	(23,557)							(11,885)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	CBOE	12/08/2016	02/17/2017	01/09/2017	Purchase	34	3,400	125	(11,091)		(14,426)				(5,957)			(3,335)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	ISE	12/08/2016	02/17/2017	01/09/2017	Purchase	66	6,600	125	(21,590)		(28,003)				(11,624)			(6,413)			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	PHLX	12/08/2016	02/17/2017	01/09/2017	Purchase	31	3,100	125	(10,143)		(13,153)				(5,462)			(3,010)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	AMEX	01/09/2017	03/17/2017	02/28/2017	Purchase	7	700	135		(1,127)	(1,858)							(731)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	BATS	01/09/2017	03/17/2017	02/28/2017	Purchase	5	500	135		(805)	(1,407)							(602)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	GMNI	01/09/2017	03/17/2017	02/28/2017	Purchase	1	100	135		(161)	(186)							(25)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	CBOE	01/09/2017	06/16/2017	03/20/2017	Purchase	131	13,100	135		(56,563)	(120,143)							(63,580)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	BOX	02/28/2017	05/19/2017	03/20/2017	Purchase	13	1,300	140		(5,507)	(6,739)							(1,233)			0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	AMEX	03/20/2017	09/15/2017	09/18/2017	Exercised	1	100	145		(707)									707		0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	BOX	03/20/2017	09/15/2017	09/18/2017	Exercised	6	600	145		(4,243)									4,243		0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	CBOE	03/20/2017	09/15/2017	09/18/2017	Exercised	66	6,600	145		(46,670)									46,670		0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	ISE	03/20/2017	09/15/2017	09/18/2017	Exercised	23	2,300	145		(16,264)									16,264		0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	MIAX	03/20/2017	09/15/2017	09/18/2017	Exercised	12	1,200	145		(8,485)									8,485		0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	PHLX	03/20/2017	09/15/2017	09/18/2017	Exercised	23	2,300	145		(16,264)									16,264		0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	ISE	03/20/2017	09/15/2017	09/18/2017	Exercised	10	1,000	145		(6,720)									6,720		0
Facebook Covered Calls	30303M102Facebook	D 2-2	Equity	MRCY	03/20/2017	09/15/2017	09/18/2017	Exercised	3	300	145		(2,016)									2,016		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	AMEX	10/11/2016	05/19/2017	04/05/2017	Exercised	4	400	155	(2,441)						5,619				2,441		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	AMEX	10/11/2016	05/19/2017	04/05/2017	Exercised	10	1,000	155	(6,065)						14,085				6,065		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	CBOE	10/11/2016	05/19/2017	04/05/2017	Exercised	16	1,600	155	(9,848)						22,392				9,848		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	ISE	10/11/2016	05/19/2017	04/05/2017	Exercised	31	3,100	155	(18,956)						43,509				18,956		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	AMEX	10/11/2016	05/19/2017	04/05/2017	Exercised	15	1,500	160	(6,182)						18,493				6,182		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	CBOE	10/11/2016	05/19/2017	04/05/2017	Exercised	16	1,600	160	(6,648)						19,672				6,648		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	ISE	10/11/2016	05/19/2017	04/05/2017	Exercised	31	3,100	160	(12,911)						38,084				12,911		0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	BATS	08/17/2017	01/19/2018	10/12/2017	Purchase	19	1,900	210		(7,731)	(18,834)							(11,104)			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	BATS	08/17/2017	01/19/2018	10/12/2017	Purchase	13	1,300	210		(5,289)	(12,766)							(7,477)			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	BATS	08/17/2017	01/19/2018	10/12/2017	Purchase	12	1,200	210		(4,882)	(11,772)							(6,890)			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	MCRY	08/18/2017	01/19/2018	10/12/2017	Purchase	12	1,200	210		(4,882)	(11,772)							(6,890)			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	MCRY	08/18/2017	01/19/2018	10/12/2017	Purchase	19	1,900	210		(7,730)	(18,582)							(10,852)			0
General Dynamics Covered Calls	369550108General Dynamics	D 2-2	Equity	BATS	08/31/2017	11/17/2017	10/05/2017	Purchase	18	1,800	210		(4,891)	(14,171)							(9,281)			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	AMEX	11/14/2016	03/17/2017	02/06/2017	Purchase	5	500	35	(588)		(1,070)				257			(482)			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	BOX	11/14/2016	03/17/2017	02/06/2017	Purchase	2	200	35	(235)		(428)				103			(193)			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	CBOE	11/14/2016	03/17/2017	02/06/2017	Purchase	441	44,100	35	(51,902)		(94,411)				22,627			(42,509)			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	ISE	11/14/2016	03/17/2017	02/06/2017	Purchase	41	4,100	35	(4,825)		(8,777)				2,104			(3,952)			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PCX	11/14/2016	03/17/2017	02/06/2017	Purchase	33	3,300	35	(3,884)		(7,065)				1,693			(3,181)			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PHLX	11/14/2016	03/17/2017	02/06/2017	Purchase	20	2,000	35	(2,354)		(4,282)				1,026			(1,928)			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	CBOE	02/06/2017	06/16/2017	04/25/2017	Purchase	34	3,400	38		(4,733)	(777)							3,956			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	ISE	02/06/2017	06/16/2017	04/25/2017	Purchase	260	26,000	38		(36,193)	(5,941)							30,252			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PHLX	02/06/2017	06/16/2017	04/25/2017	Purchase	248	24,800	38		(34,523)	(5,667)							28,856			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	AMEX	04/25/2017	09/15/2017	08/03/2017	Purchase	45	4,500	37		(3,272)	(941)							2,331			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	BOX	04/25/2017	09/15/2017	08/03/2017	Purchase	49	4,900	37		(3,563)	(1,025)							2,538			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	CBOE	04/25/2017	09/15/2017	08/03/2017	Purchase	225	22,500	37		(16,358)	(4,706)							11,653			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	ISE	04/25/2017	09/15/2017	08/03/2017	Purchase	56	5,600	37		(4,071)	(1,171)							2,900			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	MIAX	04/25/2017	09/15/2017	08/03/2017	Purchase	29	2,900	37		(2,108)	(606)							1,502			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PCX	04/25/2017	09/15/2017	08/03/2017	Purchase	48	4,800	37		(3,490)	(1,004)							2,486			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PHLX	04/25/2017	09/15/2017	08/03/2017	Purchase	90	9,000	37		(6,543)	(1,882)							4,661			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	BATS	06/01/2017	09/15/2017	08/03/2017	Purchase	43	4,300	37		(2,864)	(899)							1,965			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	AMEX	08/03/2017	09/15/2017	08/30/2017	Purchase	19	1,900	35		(1,598)	(1,569)							30			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	BOX	08/03/2017	09/15/2017	08/30/2017	Purchase	29	2,900	35		(2,439)	(2,394)							45			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	CBOE	08/03/2017	09/15/2017	08/30/2017	Purchase	413	41,300	35		(34,742)	(34,098)							643			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	ISE	08/03/2017	09/15/2017	08/30/2017	Purchase	22	2,200	35		(1,851)	(1,816)							34			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PCX	08/03/2017	09/15/2017	08/30/2017	Purchase	34	3,400	35		(2,860)	(2,807)							53			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PHLX	08/03/2017	09/15/2017	08/30/2017	Purchase	68	6,800	35		(5,720)	(5,614)							106			0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	AMEX	08/30/2017	12/15/2017	12/07/2017	Exercised	13	1,300	37		(1,084)									1,084		0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	CBOE	08/30/2017	12/15/2017	12/07/2017	Exercised	535	53,500	37		(44,629)									44,629		0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PCX	08/30/2017	12/15/2017	12/07/2017	Exercised	5	500	37		(417)									417		0
General Motors Covered Calls	37045V100General Motors	D 2-2	Equity	PHLX	08/30/2017	12/15/2017	12/07/2017	Exercised	32	3,200	37		(2,669)									2,669		0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	11/28/2016	03/17/2017	02/06/2017	Purchase	40	4,000	120	(5,618)		(7,020)				1,702			(1,402)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	ISE	11/28/2016	03/17/2017	02/06/2017	Purchase	79	7,900	120	(11,096)		(13,672)				3,361			(2,576)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	PHLX	11/28/2016	03/17/2017	02/06/2017	Purchase	38	3,800	120	(5,337)		(6,612)				1,617			(1,275)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	ISE	02/06/2017	02/06/2017	03/20/2017	Purchase	79	7,900	125		(13,898)	(39,740)							(25,841)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	02/06/2017	02/06/2017	03/20/2017	Purchase	20	2,000	125		(3,400)	(10,061)							(6,661)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	CBOE	02/06/2017	02/06/2017	03/20/2017	Purchase	20	2,000	125		(3,560)	(10,061)							(6,501)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	PHLX	02/06/2017	02/06/2017	03/20/2017	Purchase	38	3,800	125		(6,688)	(19,115)							(12,427)			0
Honeywell Intl Covered Calls	438516106Honeywell Intl	D 2-2	Equity	AMEX	03/20/2017	09/15/2017	07/12/2017	Purchase	157	15,700	130		(68,602)	(100,228)							(31,626)			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	BATS	12/07/2016	04/21/2017	02/08/2017	Purchase	97	9,700	48	(7,105)		(825)				(4,292)			6,280			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	CBOE	12/07/2016	04/21/2017	02/08/2017	Purchase	47	4,700	48	(3,443)		(400)				(2,080)			3,043			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	NDQ	12/07/2016	04/21/2017	02/08/2017	Purchase	50	5,000	48	(3,662)		(425)				(2,212)			3,237			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	NDQ	12/07/2016	04/21/2017	02/08/2017	Purchase	1	100	48	(73)		(9)				(44)			64			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	PHLX	12/07/2016	04/21/2017	02/08/2017	Purchase	90	9,000	48	(6,142)		(765)				(3,532)			5,377			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	AMEX	02/08/2017	04/21/2017	03/27/2017	Purchase	40	4,000	44		(1,555)	(625)							930			0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	BATS	02/08/2017	04/21/2017	03/27/2017	Purchase	11	1,100	44		(428)	(172)							256			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	CBOE	02/08/2017	04/21/2017	03/27/2017	Purchase	168	16,800	44		(6,532)	(2,526)							4,006			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	EDGX	02/08/2017	04/21/2017	03/27/2017	Purchase	48	4,800	44		(1,866)	(690)							1,177			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	MIAX	02/08/2017	04/21/2017	03/28/2017	Purchase	11	1,100	44		(428)	(233)							195			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	PHLX	02/08/2017	04/21/2017	03/27/2017	Purchase	7	700	44		(272)	(95)							177			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	CBOE	03/27/2017	07/21/2017	07/11/2017	Purchase	69	6,900	44		(5,322)	(1,790)							3,532			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	ISE	03/27/2017	07/21/2017	07/11/2017	Purchase	139	13,900	44		(10,860)	(3,606)							7,255			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	PHLX	03/27/2017	07/21/2017	07/11/2017	Purchase	67	6,700	44		(5,163)	(1,738)							3,424			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	CBOE	03/28/2017	07/21/2017	07/11/2017	Purchase	3	300	44		(238)	(78)							161			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	ISE	03/28/2017	07/21/2017	07/11/2017	Purchase	5	500	44		(392)	(130)							262			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	PHLX	03/28/2017	07/21/2017	07/11/2017	Purchase	2	200	44		(163)	(52)							111			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	BOX	07/11/2017	10/20/2017	07/28/2017	Purchase	150	15,000	46		(9,385)	(575)							8,810			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	ISE	07/11/2017	10/20/2017	07/28/2017	Purchase	285	28,500	46		(19,250)	(1,092)							18,158			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	AMEX	07/28/2017	10/20/2017	08/22/2017	Purchase	18	1,800	42		(782)	(501)							281			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	BOX	07/28/2017	10/20/2017	08/22/2017	Purchase	1	100	42		(43)	(28)							16			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	CBOE	07/28/2017	10/20/2017	08/22/2017	Purchase	174	17,400	42		(7,560)	(4,845)							2,715			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	ISE	07/28/2017	10/20/2017	08/22/2017	Purchase	140	14,000	42		(6,083)	(3,898)							2,185			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	MIAX	07/28/2017	10/20/2017	08/22/2017	Purchase	1	100	42		(43)	(28)							16			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	PHLX	07/28/2017	10/20/2017	08/22/2017	Purchase	101	10,100	42		(4,388)	(2,812)							1,576			0
Johnson Controls Covered Calls	G51502105Johnson Controls	D 2-2	Equity	AMEX	08/22/2017	01/19/2018	10/12/2017	Purchase	435	43,500	40		(58,283)	(120,955)							(62,672)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	11/09/2016	06/16/2017	04/04/2017	Exercised	16	1,600	75	(5,232)						(5,232)				5,232		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	11/09/2016	06/16/2017	04/11/2017	Purchase	260	26,000	75	(85,013)		(288,119)				255,847			(203,106)			0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	AMEX	04/11/2017	12/15/2017	10/24/2017	Exercised	19	1,900	77.5		(20,750)									20,750		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	BOX	04/11/2017	12/15/2017	10/24/2017	Exercised	7	700	77.5		(7,645)									7,645		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	CBOE	04/11/2017	12/15/2017	10/24/2017	Exercised	68	6,800	77.5		(74,264)									74,264		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	ISE	04/11/2017	12/15/2017	10/24/2017	Exercised	27	2,700	77.5		(29,487)									29,487		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	MIAX	04/11/2017	12/15/2017	10/24/2017	Exercised	10	1,000	77.5		(10,921)									10,921		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PCX	04/11/2017	12/15/2017	10/24/2017	Exercised	32	3,200	77.5		(34,948)									34,948		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	04/11/2017	12/15/2017	10/24/2017	Exercised	82	8,200	77.5		(89,554)									89,554		0
J P Morgan Chase Covered Calls	46625H100J P Morgan Chase	D 2-2	Equity	PHLX	04/11/2017	12/15/2017	12/18/2017	Exercised	15	1,500	77.5		(16,382)									16,382		0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	12/05/2016	02/17/2017	01/13/2017	Purchase	313	31,300	62.5	(33,604)		(50,997)				(17,641)			(17,393)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	01/13/2017	04/21/2017	02/06/2017	Purchase	313	31,300	65		(40,058)	(50,396)							(10,339)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	CBOE	02/06/2017	06/16/2017	04/25/2017	Purchase	2	200	67.5		(276)	(40)							236			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	02/06/2017	06/16/2017	04/25/2017	Purchase	3	300	67.5		(414)	(61)							353			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	PHLX	02/06/2017	06/16/2017	04/25/2017	Purchase	308	30,800	67.5		(42,496)	(6,216)							36,280			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	AMEX	04/25/2017	09/15/2017	08/09/2017	Purchase	7	700	67.5		(656)	(39)							617			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	BOX	04/25/2017	09/15/2017	08/09/2017	Purchase	6	600	67.5		(562)	(34)							529			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	CBOE	04/25/2017	09/15/2017	08/09/2017	Purchase	74	7,400	67.5		(6,935)	(415)							6,520			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	04/25/2017	09/15/2017	08/09/2017	Purchase	30	3,000	67.5		(2,811)	(168)							2,643			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	MIAX	04/25/2017	09/15/2017	08/09/2017	Purchase	27	2,700	67.5		(2,530)	(151)							2,379			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	PCX	04/25/2017	09/15/2017	08/09/2017	Purchase	6	600	67.5		(562)	(34)							529			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	PHLX	04/25/2017	09/15/2017	08/09/2017	Purchase	163	16,300	67.5		(15,275)	(914)							14,361			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	AMEX	08/09/2017	10/20/2017	09/19/2017	Purchase	52	5,200	65		(3,313)	(8,236)							(4,923)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	BOX	08/09/2017	10/20/2017	09/19/2017	Purchase	52	5,200	65		(3,313)	(8,236)							(4,923)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	CBOE	08/09/2017	10/20/2017	09/19/2017	Purchase	53	5,300	65		(3,377)	(8,395)							(5,018)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	08/09/2017	10/20/2017	09/19/2017	Purchase	52	5,200	65		(3,313)	(8,236)							(4,923)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	MIAX	08/09/2017	10/20/2017	09/19/2017	Purchase	52	5,200	65		(3,313)	(8,236)							(4,923)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	PHLX	08/09/2017	10/20/2017	09/19/2017	Purchase	52	5,200	65		(3,313)	(8,236)							(4,923)			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	AMEX	09/19/2017	01/19/2018	10/27/2017	Purchase	62	6,200	67.5		(9,525)	(259)							9,266			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	CBOE	09/19/2017	01/19/2018	10/27/2017	Purchase	75	7,500	67.5		(11,522)	(313)							11,209			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	ISE	09/19/2017	01/19/2018	10/27/2017	Purchase	62	6,200	67.5		(9,525)	(259)							9,266			0
Merck & Co Covered Calls	58933Y105Merck & Co	D 2-2	Equity	PHLX	09/19/2017	01/19/2018	10/27/2017	Purchase	114	11,400	67.5		(17,514)	(476)							17,037			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	EDGO	05/03/2017	09/15/2017	07/28/2017	Purchase	280	28,000	48		(40,594)	(9,486)							31,108			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	05/23/2017	09/15/2017	07/28/2017	Purchase	65	6,500	49		(7,599)	(1,801)							5,798			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	BATS	06/06/2017	08/18/2017	07/12/2017	Purchase	4	400	50		(257)	(52)							205			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PHLX	06/06/2017	08/18/2017	07/12/2017	Purchase	20	2,000	50		(1,263)	(259)							1,004			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	06/06/2017	08/18/2017	07/12/2017	Purchase	10	1,000	50		(631)	(158)							474			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	ISE	06/06/2017	08/18/2017	07/12/2017	Purchase	16	1,600	50		(1,010)	(220)							790			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PCX	06/06/2017	08/18/2017	07/12/2017	Purchase	1	100	50		(64)	(14)							50			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PCX	06/06/2017	08/18/2017	07/12/2017	Purchase	8	800	50		(505)	(104)							402			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	NDQ	06/06/2017	08/18/2017	07/12/2017	Purchase	2	200	50		(123)	(32)							91			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	NDQ	06/06/2017	08/18/2017	07/12/2017	Purchase	3	300	50		(189)	(47)							142			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	07/12/2017	09/15/2017	08/22/2017	Purchase	32	3,200	46		(2,293)	(542)							1,752			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	ISE	07/12/2017	09/15/2017	08/22/2017	Purchase	17	1,700	46		(1,238)	(276)							963			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PHLX	07/12/2017	09/15/2017	08/22/2017	Purchase	15	1,500	46		(1,048)	(242)							806			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	AMEX	07/28/2017	10/20/2017	08/25/2017	Purchase	21	2,100	46		(2,058)	(510)							1,548			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	BOX	07/28/2017	10/20/2017	08/25/2017	Purchase	20	2,000	46		(1,954)	(485)							1,469			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	07/28/2017	10/20/2017	08/25/2017	Purchase	58	5,800	46		(5,609)	(1,408)							4,202			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	ISE	07/28/2017	10/20/2017	08/25/2017	Purchase	142	14,200	46		(13,733)	(3,447)							10,286			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	MIAX	07/28/2017	10/20/2017	08/25/2017	Purchase	67	6,700	46		(6,480)	(1,626)							4,853			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PHLX	07/28/2017	10/20/2017	08/25/2017	Purchase	37	3,700	46		(3,585)	(898)							2,687			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	08/22/2017	11/17/2017	10/12/2017	Purchase	67	6,700	45		(6,560)	(1,064)							5,497			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PHLX	08/22/2017	11/17/2017	10/12/2017	Purchase	32	3,200	45		(3,136)	(508)							2,628			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	BOX	08/25/2017	11/17/2017	10/23/2017	Purchase	114	11,400	44		(9,200)	(2,111)							7,090			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	CBOE	08/25/2017	11/17/2017	10/23/2017	Purchase	117	11,700	44		(9,442)	(2,166)							7,276			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	ISE	08/25/2017	11/17/2017	10/23/2017	Purchase	57	5,700	44		(4,600)	(1,055)							3,545			0
Mondelez Intl Covered Calls	609207105Mondelez Intl	D 2-2	Equity	PHLX	08/25/2017	11/17/2017	10/23/2017	Purchase	57	5,700	44		(4,600)	(1,055)							3,545			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	AMEX	04/20/2017	07/21/2017	07/19/2017	Purchase	214	21,400	62.5		(39,798)	(11,746)							28,052			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BATS	04/25/2017	07/21/2017	05/18/2017	Purchase	17	1,700	65		(2,465)	(451)							2,014			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	04/25/2017	07/21/2017	05/18/2017	Purchase	7	700	65		(1,015)	(186)							829			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	GMNI	04/25/2017	07/21/2017	05/18/2017	Purchase	11	1,100	65		(1,595)	(292)							1,303			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	NDQ	04/25/2017	07/21/2017	05/18/2017	Purchase	2	200	65		(285)	(53)							232			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PCX	04/25/2017	07/21/2017	05/18/2017	Purchase	12	1,200	65		(1,740)	(318)							1,421			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BATS	05/18/2017	07/21/2017	07/19/2017	Purchase	1	100	60		(80)	(141)							(61)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BATS	05/18/2017	07/21/2017	07/19/2017	Purchase	24	2,400	60		(2,016)	(3,384)							(1,368)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	NDQ	05/18/2017	07/21/2017	07/19/2017	Purchase	7	700	60		(595)	(971)							(376)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PCX	05/18/2017	07/21/2017	07/19/2017	Purchase	17	1,700	60		(1,445)	(2,375)							(930)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BATS	07/20/2017	10/20/2017	08/17/2017	Purchase	49	4,900	65		(7,344)	(728)							6,617			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	AMEX	07/20/2017	10/20/2017	08/17/2017	Purchase	9	900	65		(1,406)	(134)							1,272			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BOX	07/20/2017	10/20/2017	08/17/2017	Purchase	10	1,000	65		(1,562)	(149)							1,413			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	07/20/2017	10/20/2017	08/17/2017	Purchase	9	900	65		(1,406)	(134)							1,272			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	ISE	07/20/2017	10/20/2017	08/17/2017	Purchase	62	6,200	65		(9,684)	(921)							8,763			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	MIAX	07/20/2017	10/20/2017	08/17/2017	Purchase	62	6,200	65		(9,684)	(921)							8,763			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PHLX	07/20/2017	10/20/2017	08/17/2017	Purchase	62	6,200	65		(9,684)	(921)							8,763			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	AMEX	08/17/2017	10/20/2017	09/19/2017	Purchase	40	4,000	60		(2,509)	(836)							1,673			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	AMEX	08/17/2017	10/20/2017	09/19/2017	Purchase	3	300	60		(266)	(53)							213			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	08/17/2017	10/20/2017	09/19/2017	Purchase	77	7,700	60		(4,968)	(1,455)							3,513			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	08/17/2017	10/20/2017	09/19/2017	Purchase	6	600	60		(387)	(125)							262			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	ISE	08/17/2017	10/20/2017	09/12/2017	Purchase	52	5,200	60		(3,355)	(558)							2,797			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	ISE	08/17/2017	10/20/2017	09/19/2017	Purchase	10	1,000	60		(645)	(209)							436			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	MIAX	08/17/2017	10/20/2017	09/19/2017	Purchase	6	600	60		(387)	(125)							262			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PHLX	08/17/2017	10/20/2017	09/15/2017	Purchase	61	6,100	60		(3,935)	(652)							3,283			0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PHLX	08/17/2017	10/20/2017	09/19/2017	Purchase	8	800	60		(516)	(167)							349			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BATS	09/19/2017	11/17/2017	10/12/2017	Purchase	19	1,900	57.5		(1,821)	(2,805)							(984)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BOX	09/19/2017	11/17/2017	10/12/2017	Purchase	28	2,800	57.5		(2,683)	(4,133)							(1,450)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BX	09/19/2017	11/17/2017	10/12/2017	Purchase	35	3,500	57.5		(3,354)	(5,166)							(1,812)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	09/19/2017	11/17/2017	10/12/2017	Purchase	30	3,000	57.5		(2,875)	(4,428)							(1,553)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	EDGX	09/19/2017	11/17/2017	10/12/2017	Purchase	42	4,200	57.5		(4,025)	(6,200)							(2,175)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	MCRY	09/19/2017	11/17/2017	10/12/2017	Purchase	11	1,100	57.5		(1,054)	(1,624)							(570)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	MIAX	09/19/2017	11/17/2017	10/12/2017	Purchase	42	4,200	57.5		(4,025)	(6,200)							(2,175)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	NDQ	09/19/2017	11/17/2017	10/12/2017	Purchase	1	100	57.5		(96)	(148)							(52)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PCX	09/19/2017	11/17/2017	10/12/2017	Purchase	13	1,300	57.5		(1,246)	(1,919)							(673)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PHLX	09/19/2017	11/17/2017	10/12/2017	Purchase	42	4,200	57.5		(4,025)	(6,200)							(2,175)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	AMEX	10/12/2017	01/19/2018	10/20/2017	Purchase	5	500	60		(720)	(1,374)							(654)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	BOX	10/12/2017	01/19/2018	10/20/2017	Purchase	37	3,700	60		(5,328)	(10,167)							(4,840)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	10/12/2017	01/19/2018	10/20/2017	Purchase	23	2,300	60		(3,312)	(6,320)							(3,008)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CBOE	10/12/2017	01/19/2018	10/20/2017	Purchase	70	7,000	60		(11,760)	(19,235)							(7,475)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	CO2X	10/12/2017	01/19/2018	10/20/2017	Purchase	17	1,700	60		(2,448)	(4,671)							(2,224)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	GMNI	10/12/2017	01/19/2018	10/20/2017	Purchase	34	3,400	60		(4,896)	(9,343)							(4,447)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	ISE	10/12/2017	01/19/2018	10/20/2017	Purchase	55	5,500	60		(7,919)	(15,113)							(7,194)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	MIAX	10/12/2017	01/19/2018	10/20/2017	Purchase	57	5,700	60		(8,207)	(15,663)							(7,456)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	NSDQ	10/12/2017	01/19/2018	10/20/2017	Purchase	12	1,200	60		(1,728)	(3,297)							(1,570)			0
Nucor Corp Covered Calls	670346105Nucor Corp	D 2-2	Equity	PHLX	10/12/2017	01/19/2018	10/20/2017	Purchase	23	2,300	60		(3,312)	(6,320)							(3,008)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	AMEX	11/14/2016	03/17/2017	01/27/2017	Purchase	18	1,800	35	(722)		(67)				(290)			655			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	BOX	11/14/2016	03/17/2017	01/27/2017	Purchase	332	33,200	35	(13,325)		(1,244)				(5,357)			12,082			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	CBOE	11/14/2016	03/17/2017	01/27/2017	Purchase	126	12,600	35	(5,057)		(472)				(2,033)			4,585			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	11/14/2016	03/17/2017	01/27/2017	Purchase	38	3,800	35	(1,525)		(142)				(613)			1,383			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PCX	11/14/2016	03/17/2017	01/27/2017	Purchase	7	700	35	(281)		(26)				(113)			255			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	PHLX	11/14/2016	03/17/2017	01/27/2017	Purchase	22	2,200	35	(883)		(82)				(355)			801			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	AMEX	01/27/2017	04/21/2017	03/20/2017	Purchase	300	30,000	33		(8,627)	(46,803)							(38,176)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	ISE	01/27/2017	04/21/2017	03/20/2017	Purchase	243	24,300	33		(6,988)	(37,910)							(30,922)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	AMEX	03/20/2017	09/15/2017	06/09/2017	Purchase	543	54,300	35		(52,664)	(5,656)							47,008			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	AMEX	06/09/2017	12/15/2017	10/30/2017	Purchase	543	54,300	34		(26,552)	(82,094)							(55,543)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	BATS	06/20/2017	12/15/2017	10/30/2017	Purchase	11	1,100	35		(626)	(932)							(306)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	BATS	06/20/2017	12/15/2017	10/30/2017	Purchase	20	2,000	35		(1,138)	(1,720)							(582)			0
Pfizer Inc Covered Calls	717081103Pfizer Inc	D 2-2	Equity	BATS	06/20/2017	12/15/2017	10/30/2017	Purchase	9	900	35		(512)	(781)							(269)			0

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Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	AMEX	10/20/2016	04/21/2017	01/27/2017	Purchase	39	3,900	87.5	(9,505)		(5,995)				(4,474)			3,510			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	10/20/2016	04/21/2017	01/27/2017	Purchase	40	4,000	87.5	(9,749)		(6,149)				(4,589)			3,600			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	10/20/2016	04/21/2017	01/27/2017	Purchase	39	3,900	87.5	(9,505)		(5,995)				(4,474)			3,510			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	10/20/2016	04/21/2017	01/27/2017	Purchase	39	3,900	87.5	(9,505)		(5,995)				(4,474)			3,510			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	11/09/2016	04/21/2017	03/20/2017	Purchase	39	3,900	90	(6,318)		(7,732)				(3,627)			(1,414)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	11/09/2016	04/21/2017	03/20/2017	Purchase	11	1,100	90	(1,843)		(2,222)				(1,084)			(379)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	01/27/2017	06/16/2017	03/20/2017	Purchase	109	10,900	90		(12,798)	(31,723)							(18,925)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	01/27/2017	06/16/2017	03/20/2017	Purchase	48	4,800	90		(5,636)	(13,970)							(8,334)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	03/20/2017	10/20/2017	07/12/2017	Purchase	157	15,700	95		(29,039)	(2,718)							26,321			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	03/20/2017	10/20/2017	07/12/2017	Purchase	13	1,300	95		(2,418)	(225)							2,193			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	03/20/2017	10/20/2017	07/12/2017	Purchase	12	1,200	95		(2,172)	(208)							1,964			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	03/20/2017	10/20/2017	07/12/2017	Purchase	25	2,500	95		(4,650)	(433)							4,217			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	AMEX	07/12/2017	10/20/2017	09/28/2017	Purchase	5	500	90		(437)	(826)							(389)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	BOX	07/12/2017	10/20/2017	09/28/2017	Purchase	57	5,700	90		(4,983)	(9,416)							(4,432)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	07/12/2017	10/20/2017	09/28/2017	Purchase	15	1,500	90		(1,311)	(2,478)							(1,166)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	07/12/2017	10/20/2017	09/28/2017	Purchase	21	2,100	90		(1,836)	(3,469)							(1,633)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	MIAX	07/12/2017	10/20/2017	09/28/2017	Purchase	65	6,500	90		(5,683)	(10,737)							(5,054)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PCX	07/12/2017	10/20/2017	09/28/2017	Purchase	1	100	90		(87)	(165)							(78)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHLX	07/12/2017	10/20/2017	09/28/2017	Purchase	43	4,300	90		(3,759)	(7,103)							(3,344)			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	ISE	09/28/2017	01/19/2018	12/18/2017	Purchase	42	4,200	92.5		(6,928)	(4,958)							1,970			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	MIAX	09/28/2017	01/19/2018	12/18/2017	Purchase	42	4,200	92.5		(6,928)	(4,958)							1,970			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	PHILX	09/28/2017	01/19/2018	12/18/2017	Purchase	42	4,200	92.5		(6,928)	(4,958)							1,970			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	BOX	09/28/2017	01/19/2018	12/18/2017	Purchase	37	3,700	92.5		(6,103)	(4,368)							1,735			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	CBOE	09/28/2017	01/19/2018	12/18/2017	Purchase	41	4,100	92.5		(6,763)	(4,840)							1,923			0
Proctor & Gamble Covered Calls	742718109Proctor & Gamble	D 2-2	Equity	AMEX	09/28/2017	01/19/2018	12/18/2017	Purchase	3	300	92.5		(495)	(354)							141			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	AMEX	12/13/2016	04/21/2017	01/23/2017	Purchase	1	100	72.5	(281)		(12)				(170)			269			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	BOX	12/13/2016	04/21/2017	01/23/2017	Purchase	43	4,300	72.5	(12,101)		(523)				(7,328)			11,578			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	CBOE	12/13/2016	04/21/2017	01/23/2017	Purchase	136	13,600	72.5	(38,273)		(1,655)				(23,177)			36,618			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	ISE	12/13/2016	04/21/2017	01/23/2017	Purchase	73	7,300	72.5	(20,544)		(889)				(12,441)			19,655			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	PCX	12/13/2016	04/21/2017	01/23/2017	Purchase	3	300	72.5	(844)		(37)				(511)			808			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	PHLX	12/13/2016	04/21/2017	01/23/2017	Purchase	16	1,600	72.5	(4,503)		(195)				(2,727)			4,308			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	AMEX	01/23/2017	03/17/2017	02/28/2017	Purchase	14	1,400	60		(1,048)	(233)							815			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	BOX	01/23/2017	03/17/2017	02/28/2017	Purchase	36	3,600	60		(2,695)	(600)							2,096			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	CBOE	01/23/2017	03/17/2017	02/28/2017	Purchase	66	6,600	60		(4,941)	(1,099)							3,842			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	ISE	01/23/2017	03/17/2017	02/28/2017	Purchase	44	4,400	60		(3,294)	(733)							2,561			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	PCX	01/23/2017	03/17/2017	02/28/2017	Purchase	3	300	60		(225)	(50)							175			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	PHLX	01/23/2017	03/17/2017	02/28/2017	Purchase	109	10,900	60		(8,161)	(1,815)							6,345			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	AMEX	02/28/2017	04/21/2017	04/11/2017	Purchase	3	300	60		(237)	(48)							189			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	BOX	02/28/2017	04/21/2017	04/11/2017	Purchase	168	16,800	60		(13,290)	(3,252)							10,039			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	CBOE	02/28/2017	04/21/2017	04/11/2017	Purchase	51	5,100	60		(4,035)	(814)							3,221			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	ISE	02/28/2017	04/21/2017	04/11/2017	Purchase	17	1,700	60		(1,345)	(329)							1,016			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	MIAX	02/28/2017	04/21/2017	04/11/2017	Purchase	15	1,500	60		(1,187)	(290)							896			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	PCX	02/28/2017	04/21/2017	04/11/2017	Purchase	9	900	60		(712)	(144)							568			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	PHLX	02/28/2017	04/21/2017	04/11/2017	Purchase	9	900	60		(712)	(144)							568			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	AMEX	04/11/2017	07/21/2017	04/19/2017	Purchase	2	200	60		(193)	(94)							98			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	BATS	04/11/2017	07/21/2017	04/19/2017	Purchase	18	1,800	60		(1,692)	(849)							843			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	BOX	04/11/2017	07/21/2017	04/19/2017	Purchase	131	13,100	60		(12,627)	(6,178)							6,449			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	CBOE	04/11/2017	07/21/2017	04/19/2017	Purchase	41	4,100	60		(3,952)	(1,934)							2,018			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	ISE	04/11/2017	07/21/2017	04/19/2017	Purchase	14	1,400	60		(1,349)	(660)							689			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	MIAX	04/11/2017	07/21/2017	04/19/2017	Purchase	17	1,700	60		(1,593)	(802)							791			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	NDQ	04/11/2017	07/21/2017	04/19/2017	Purchase	36	3,600	60		(3,384)	(1,698)							1,686			0
Qualcomm Inc Covered Calls	747525103Qualcomm Inc	D 2-2	Equity	PHLX	04/11/2017	07/21/2017	04/19/2017	Purchase	13	1,300	60		(1,253)	(613)							640			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	BATS	12/15/2016	02/17/2017	01/27/2017	Purchase	44	4,400	150	(8,222)		(6,647)				(1,842)			1,576			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	12/15/2016	02/17/2017	01/27/2017	Purchase	22	2,200	150	(4,114)		(3,323)				(924)			791			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	NDQ	12/15/2016	02/17/2017	01/27/2017	Purchase	22	2,200	150	(4,114)		(3,323)				(924)			791			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	BATS	01/11/2017	02/17/2017	01/27/2017	Purchase	1	100	155		(85)	(38)							47			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	EDGO	01/11/2017	02/17/2017	01/27/2017	Purchase	7	700	155		(600)	(265)							335			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	NOBO	01/11/2017	02/17/2017	01/27/2017	Purchase	11	1,100	155		(943)	(420)							523			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	NDQ	01/11/2017	02/17/2017	01/27/2017	Purchase	1	100	155		(85)	(38)							47			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PCX	01/11/2017	02/17/2017	01/27/2017	Purchase	1	100	155		(85)	(38)							47			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	AMEX	01/27/2017	03/17/2017	03/01/2017	Purchase	2	200	155		(203)	(469)							(267)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	BATS	01/27/2017	03/17/2017	03/01/2017	Purchase	11	1,100	155		(1,155)	(2,581)							(1,426)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PCX	01/27/2017	03/17/2017	03/01/2017	Purchase	6	600	155		(630)	(1,408)							(778)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PCX	01/27/2017	03/17/2017	03/01/2017	Purchase	5	500	155		(510)	(1,173)							(663)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	NDQ	01/27/2017	03/17/2017	03/01/2017	Purchase	2	200	155		(204)	(469)							(265)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	NDQ	01/27/2017	03/17/2017	03/01/2017	Purchase	2	200	155		(208)	(469)							(261)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	BOX	01/27/2017	03/17/2017	03/01/2017	Purchase	31	3,100	155		(3,224)	(7,275)							(4,051)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	BOX	01/27/2017	03/17/2017	03/01/2017	Purchase	50	5,000	155		(5,300)	(11,734)							(6,434)			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	MIAX	02/06/2017	03/17/2017	03/01/2017	Purchase	19	1,900	155		(1,344)	(4,459)							(3,115)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	03/01/2017	05/19/2017	05/03/2017	Purchase	47	4,700	160		(12,296)	(2,463)							9,833			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	ISE	03/01/2017	05/19/2017	05/03/2017	Purchase	3	300	160		(785)	(157)							628			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PHLX	03/01/2017	05/19/2017	05/03/2017	Purchase	78	7,800	160		(20,407)	(4,088)							16,319			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	AMEX	05/03/2017	08/18/2017	07/28/2017	Purchase	3	300	165		(535)	(2,084)							(1,549)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	BOX	05/03/2017	08/18/2017	07/28/2017	Purchase	1	100	165		(178)	(695)							(516)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	05/03/2017	08/18/2017	07/28/2017	Purchase	29	2,900	165		(5,175)	(20,149)							(14,974)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	ISE	05/03/2017	08/18/2017	07/28/2017	Purchase	76	7,600	165		(13,562)	(52,804)							(39,242)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	MIAX	05/03/2017	08/18/2017	07/28/2017	Purchase	8	800	165		(1,428)	(5,558)							(4,131)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PCX	05/03/2017	08/18/2017	07/28/2017	Purchase	2	200	165		(357)	(1,390)							(1,033)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PHLX	05/03/2017	08/18/2017	07/28/2017	Purchase	9	900	165		(1,606)	(6,253)							(4,647)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	AMEX	07/28/2017	11/17/2017	10/24/2017	Exercised	17	1,700	170		(10,830)									10,830		0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	BOX	07/28/2017	11/17/2017	11/16/2017	Purchase	18	1,800	170		(11,467)	(25,553)							(14,086)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	CBOE	07/28/2017	11/17/2017	11/16/2017	Purchase	21	2,100	170		(13,378)	(29,812)							(16,434)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	ISE	07/28/2017	11/17/2017	11/16/2017	Purchase	17	1,700	170		(10,830)	(24,133)							(13,304)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	MAIX	07/28/2017	11/17/2017	11/16/2017	Purchase	38	3,800	170		(24,207)	(54,274)							(30,067)			0
Raytheon Co Covered Calls	755111507Raytheon Co	D 2-2	Equity	PHLX	07/28/2017	11/17/2017	11/16/2017	Purchase	17	1,700	170		(10,830)	(24,280)							(13,451)			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	06/27/2017	09/15/2017	07/28/2017	Purchase	11	1,100	115		(1,600)	(153)							1,447			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	ISE	06/27/2017	09/15/2017	07/28/2017	Purchase	105	10,500	115		(15,274)	(1,461)							13,813			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	AMEX	07/28/2017	11/17/2017	10/12/2017	Purchase	19	1,900	110		(3,346)	(9,817)							(6,471)			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	BOX	07/28/2017	11/17/2017	10/12/2017	Purchase	19	1,900	110		(3,346)	(9,817)							(6,471)			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	CBOE	07/28/2017	11/17/2017	10/12/2017	Purchase	21	2,100	110		(3,698)	(10,850)							(7,152)			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	ISE	07/28/2017	11/17/2017	10/12/2017	Purchase	19	1,900	110		(3,346)	(9,817)							(6,471)			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	MIAX	07/28/2017	11/17/2017	10/12/2017	Purchase	19	1,900	110		(3,346)	(9,817)							(6,471)			0
Union Pacific Covered Calls	907818108Union Pacific	D 2-2	Equity	PHLX	07/28/2017	11/17/2017	10/12/2017	Purchase	19	1,900	110		(3,346)	(9,817)							(6,471)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	12/22/2016	04/21/2017	01/31/2017	Purchase	42	4,200	115	(20,799)		(4,660)				(5,553)			16,138			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	12/22/2016	04/21/2017	01/31/2017	Purchase	84	8,400	115	(41,597)		(9,321)				(11,105)			32,277			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	12/22/2016	04/21/2017	01/31/2017	Purchase	42	4,200	115	(20,799)		(4,660)				(5,553)			16,138			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BATS	02/08/2017	04/21/2017	04/11/2017	Purchase	105	10,500	110		(10,605)	(628)							9,977			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	02/08/2017	04/21/2017	04/11/2017	Purchase	20	2,000	110		(2,020)	(120)							1,900			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PCX	02/08/2017	04/21/2017	04/11/2017	Purchase	8	800	110		(808)	(48)							760			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	NDQ	02/08/2017	04/21/2017	04/11/2017	Purchase	35	3,500	110		(3,565)	(209)							3,355			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BTS	02/13/2017	03/17/2017	02/28/2017	Purchase	8	800	110		(546)	(141)							406			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BATS	02/13/2017	03/17/2017	02/28/2017	Purchase	1	100	110		(63)	(18)							45			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	EFGO	02/13/2017	03/17/2017	02/28/2017	Purchase	3	300	110		(205)	(53)							152			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	NDQ	02/13/2017	03/17/2017	02/28/2017	Purchase	2	200	110		(137)	(35)							101			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BATS	02/28/2017	04/21/2017	04/11/2017	Purchase	9	900	110		(663)	(54)							609			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BATS	02/28/2017	04/21/2017	04/11/2017	Purchase	2	200	110		(149)	(12)							137			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	EDGO	02/28/2017	04/21/2017	04/11/2017	Purchase	1	100	110		(69)	(6)							63			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	NDQ	02/28/2017	04/21/2017	04/11/2017	Purchase	1	100	110		(75)	(6)							69			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PCX	02/28/2017	04/21/2017	04/11/2017	Purchase	1	100	110		(75)	(6)							69			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	AMEX	04/11/2017	06/16/2017	05/18/2017	Purchase	15	1,500	110		(1,709)	(217)							1,492			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	04/11/2017	06/16/2017	05/18/2017	Purchase	85	8,500	110		(9,686)	(1,228)							8,457			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	04/11/2017	06/16/2017	05/18/2017	Purchase	32	3,200	110		(3,646)	(462)							3,184			0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
UPS Covered Calls	911312106UPS	D 2-2	Equity	MIAX	04/11/2017	06/16/2017	05/18/2017	Purchase	1	100	110		(114)	(14)							100			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PCX	04/11/2017	06/16/2017	05/18/2017	Purchase	27	2,700	110		(3,077)	(390)							2,686			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	04/11/2017	06/16/2017	05/18/2017	Purchase	22	2,200	110		(2,507)	(318)							2,189			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	05/18/2017	06/16/2017	06/09/2017	Purchase	46	4,600	105		(4,789)	(7,232)							(2,444)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	05/18/2017	06/16/2017	06/09/2017	Purchase	91	9,100	105		(9,473)	(14,307)							(4,834)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	05/18/2017	06/16/2017	06/09/2017	Purchase	45	4,500	105		(4,684)	(7,075)							(2,391)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	AMEX	06/09/2017	08/18/2017	07/28/2017	Purchase	13	1,300	105		(4,623)	(5,313)							(690)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BOX	06/09/2017	08/18/2017	07/28/2017	Purchase	3	300	105		(1,067)	(1,226)							(159)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	06/09/2017	08/18/2017	07/28/2017	Purchase	91	9,100	105		(32,360)	(37,190)							(4,830)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	06/09/2017	08/18/2017	07/28/2017	Purchase	3	300	105		(1,067)	(1,226)							(159)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	MIAX	06/09/2017	08/18/2017	07/28/2017	Purchase	59	5,900	105		(20,981)	(24,112)							(3,132)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	06/09/2017	08/18/2017	07/28/2017	Purchase	13	1,300	105		(4,623)	(5,313)							(690)			0
UPS Covered Calls	911312106UPS	D 2-2	Equity	AMEX	07/28/2017	10/20/2017	10/24/2017	Exercised	16	1,600	105		(8,177)									8,177		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BOX	07/28/2017	10/20/2017	10/24/2017	Exercised	16	1,600	105		(8,177)									8,177		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	07/28/2017	10/20/2017	10/24/2017	Exercised	44	4,400	105		(22,487)									22,487		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	07/28/2017	10/20/2017	10/24/2017	Exercised	14	1,400	105		(7,155)									7,155		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	07/28/2017	10/20/2017	10/24/2017	Exercised	1	100	105		(511)									511		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	AMEX	07/28/2017	10/20/2017	10/24/2017	Exercised	16	1,600	110		(3,559)									3,559		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	BOX	07/28/2017	10/20/2017	10/24/2017	Exercised	16	1,600	110		(3,559)									3,559		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	CBOE	07/28/2017	10/20/2017	10/24/2017	Exercised	44	4,400	110		(9,787)									9,787		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	ISE	07/28/2017	10/20/2017	10/24/2017	Exercised	14	1,400	110		(3,114)									3,114		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	PHLX	07/28/2017	10/20/2017	10/24/2017	Exercised	1	100	110		(222)									222		0
UPS Covered Calls	911312106UPS	D 2-2	Equity	AMEX	11/09/2017	02/16/2018	12/13/2017	Purchase	112	11,200	115		(28,890)	(65,175)							(36,285)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PCX	12/09/2016	05/19/2017	04/25/2017	Purchase	91	9,100	115	(21,950)		(28,963)				163			(7,012)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	ISE	12/09/2016	05/19/2017	04/25/2017	Purchase	50	5,000	115	(12,061)		(15,914)				89			(3,853)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	ISE	12/09/2016	05/19/2017	04/25/2017	Purchase	5	500	115	(1,214)		(1,591)				1			(378)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	12/09/2016	05/19/2017	04/25/2017	Purchase	3	300	115	(728)		(955)				1			(227)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	12/09/2016	05/19/2017	04/25/2017	Purchase	3	300	115	(731)		(955)				(2)			(224)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	12/09/2016	05/19/2017	04/25/2017	Purchase	4	400	115	(975)		(1,273)				(3)			(298)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	12/09/2016	05/19/2017	04/25/2017	Purchase	15	1,500	115	(3,666)		(4,774)				(21)			(1,108)			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	AMEX	04/25/2017	09/15/2017	07/28/2017	Purchase	8	800	120		(2,129)	(1,305)							824			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	BOX	04/25/2017	09/15/2017	07/28/2017	Purchase	56	5,600	120		(14,906)	(9,136)							5,770			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	04/25/2017	09/15/2017	07/28/2017	Purchase	43	4,300	120		(11,446)	(7,015)							4,431			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	ISE	04/25/2017	09/15/2017	07/28/2017	Purchase	16	1,600	120		(4,259)	(2,610)							1,649			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	MIAX	04/25/2017	09/15/2017	07/28/2017	Purchase	26	2,600	120		(6,921)	(4,242)							2,679			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PCX	04/25/2017	09/15/2017	07/28/2017	Purchase	9	900	120		(2,396)	(1,468)							927			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	04/25/2017	09/15/2017	07/28/2017	Purchase	13	1,300	120		(3,460)	(2,121)							1,339			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	AMEX	07/28/2017	01/19/2018	12/13/2017	Purchase	28	2,800	125		(5,393)	(4,926)							467			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	BOX	07/28/2017	01/19/2018	12/13/2017	Purchase	28	2,800	125		(5,393)	(4,926)							467			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	CBOE	07/28/2017	01/19/2018	12/13/2017	Purchase	31	3,100	125		(5,971)	(5,454)							517			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	ISE	07/28/2017	01/19/2018	12/13/2017	Purchase	28	2,800	125		(5,393)	(4,926)							467			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	MIAX	07/28/2017	01/19/2018	12/13/2017	Purchase	28	2,800	125		(5,393)	(4,926)							467			0
United Tech Covered Calls	913017109United Tech	D 2-2	Equity	PHLX	07/28/2017	01/19/2018	12/13/2017	Purchase	28	2,800	125		(5,393)	(4,926)							467			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	ISE	06/26/2017	08/18/2017	08/09/2017	Purchase	420	42,000	25		(32,058)	(1,762)							30,296			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	AMEX	08/09/2017	01/19/2018	08/22/2017	Purchase	17	1,700	25		(665)	(352)							313			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	BOX	08/09/2017	01/19/2018	08/22/2017	Purchase	31	3,100	25		(1,238)	(642)							596			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	CBOE	08/09/2017	01/19/2018	08/22/2017	Purchase	119	11,900	25		(4,732)	(2,465)							2,267			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	ISE	08/09/2017	01/19/2018	08/22/2017	Purchase	66	6,600	25		(2,636)	(1,367)							1,268			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	ISE	08/09/2017	01/19/2018	08/22/2017	Purchase	9	900	25		(339)	(186)							153			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	MIAX	08/09/2017	01/19/2018	08/22/2017	Purchase	66	6,600	25		(2,556)	(1,367)							1,188			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	PHLX	08/09/2017	01/19/2018	08/22/2017	Purchase	112	11,200	25		(4,337)	(2,320)							2,017			0
Valvoline Covered Calls	92047W101Valvoline	D 2-2	Equity	AMEX	08/22/2017	01/19/2018	10/24/2017	Purchase	420	42,000	22.5		(30,836)	(96,085)							(65,249)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	CBOE	08/09/2017	10/20/2017	09/19/2017	Purchase	260	26,000	49		(22,600)	(25,984)							(3,383)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	PHLX	08/25/2017	11/17/2017	10/19/2017	Purchase	7	700	50		(429)	(785)							(356)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	CBOE	08/25/2017	11/17/2017	10/19/2017	Purchase	65	6,500	50		(3,977)	(7,288)							(3,311)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	PHLX	09/19/2017	11/17/2017	10/19/2017	Purchase	56	5,600	50		(3,526)	(6,279)							(2,753)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	AMEX	09/19/2017	01/19/2018	10/19/2017	Purchase	48	4,800	50		(5,549)	(8,209)							(2,660)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	BOX	09/19/2017	01/19/2018	10/19/2017	Purchase	1	100	50		(116)	(171)							(55)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	CBOE	09/19/2017	01/19/2018	10/19/2017	Purchase	57	5,700	50		(6,589)	(9,748)							(3,159)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	ISE	09/19/2017	01/19/2018	10/19/2017	Purchase	48	4,800	50		(5,549)	(8,209)							(2,660)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	MIAX	09/19/2017	01/19/2018	10/19/2017	Purchase	51	5,100	50		(5,896)	(8,722)							(2,826)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	PHLX	09/19/2017	01/19/2018	10/19/2017	Purchase	55	5,500	50		(6,358)	(9,406)							(3,048)			0
Verizon Covered Calls	92343V104Verizon	D 2-2	Equity	AMEX	10/27/2017	04/20/2018	11/15/2017	Purchase	388	38,800	52.5		(43,377)	(7,249)							36,128			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	CBOE	11/09/2016	04/21/2017	04/06/2017	Purchase	180	18,000	50	(24,344)		(99,543)				86,536			(75,199)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	CBOE	11/09/2016	04/21/2017	04/06/2017	Purchase	59	5,900	50	(8,043)		(32,628)				28,301			(24,585)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	AMEX	11/09/2016	04/21/2017	04/06/2017	Purchase	24	2,400	50	(3,272)		(13,272)				11,512			(10,001)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	BOX	11/09/2016	04/21/2017	04/06/2017	Purchase	5	500	50	(682)		(2,765)				2,398			(2,084)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	ISE	11/09/2016	04/21/2017	04/06/2017	Purchase	30	3,000	50	(4,089)		(16,590)				14,391			(12,501)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	PCX	11/09/2016	04/21/2017	04/06/2017	Purchase	35	3,500	50	(4,771)		(19,356)				16,789			(14,585)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	PHLX	11/09/2016	04/21/2017	04/06/2017	Purchase	27	2,700	50	(3,680)		(14,931)				12,952			(11,251)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	AMEX	04/06/2017	10/20/2017	08/17/2017	Purchase	360	36,000	52.5		(171,711)	(57,586)							114,125			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	AMEX	08/17/2017	01/19/2018	10/04/2017	Purchase	60	6,000	55		(8,216)	(13,494)							(5,278)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	CBOE	08/17/2017	01/19/2018	10/04/2017	Purchase	106	10,600	55		(14,514)	(23,840)							(9,325)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	ISE	08/17/2017	01/19/2018	10/04/2017	Purchase	65	6,500	55		(8,900)	(14,619)							(5,718)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	MIAX	08/17/2017	01/19/2018	10/04/2017	Purchase	60	6,000	55		(8,216)	(13,494)							(5,278)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	PCX	08/17/2017	01/19/2018	10/04/2017	Purchase	4	400	55		(548)	(900)							(352)			0
Wells Fargo Covered Calls	949746101Wells Fargo	D 2-2	Equity	PHLX	08/17/2017	01/19/2018	10/04/2017	Purchase	65	6,500	55		(8,900)	(14,619)							(5,718)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	BATS	09/01/2016	03/17/2017	01/27/2017	Purchase	29	2,900	180	(35,229)		(5,429)				(6,809)			29,800			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	09/09/2016	03/17/2017	01/27/2017	Purchase	9	900	180	(7,393)		(1,685)				1,427			5,709			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	09/09/2016	03/17/2017	01/27/2017	Purchase	6	600	180	(4,977)		(1,123)				903			3,854			0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	09/09/2016	03/17/2017	01/27/2017	Purchase	3	300	180	(2,476)		(562)				464			1,915			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	09/09/2016	03/17/2017	01/27/2017	Purchase	6	600	180	(4,930)		(1,123)				950			3,806			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	09/09/2016	03/17/2017	01/27/2017	Purchase	29	2,900	180	(23,504)		(5,429)				4,916			18,075			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	09/09/2016	03/17/2017	01/27/2017	Purchase	16	1,600	180	(12,792)		(2,995)				2,888			9,797			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	BATS	10/24/2016	03/17/2017	01/27/2017	Purchase	10	1,000	180	(6,730)		(1,872)				3,071			4,858			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	01/27/2017	03/17/2017	03/01/2017	Purchase	37	3,700	185		(3,279)	(3,520)							(242)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	01/27/2017	03/17/2017	03/01/2017	Purchase	42	4,200	185		(3,722)	(3,996)							(274)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	01/27/2017	03/17/2017	03/01/2017	Purchase	29	2,900	185		(2,570)	(2,759)							(189)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	03/01/2017	06/16/2017	05/18/2017	Purchase	27	2,700	195		(8,290)	(683)							7,607			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	03/01/2017	06/16/2017	05/18/2017	Purchase	54	5,400	195		(16,579)	(1,366)							15,213			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	03/01/2017	06/16/2017	05/18/2017	Purchase	27	2,700	195		(8,290)	(683)							7,607			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	05/18/2017	09/15/2017	08/17/2017	Purchase	7	700	190		(2,912)	(206)							2,706			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	05/18/2017	09/15/2017	08/17/2017	Purchase	68	6,800	190		(28,290)	(2,004)							26,286			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	05/18/2017	09/15/2017	08/17/2017	Purchase	33	3,300	190		(13,729)	(972)							12,756			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	AMEX	08/17/2017	11/17/2017	10/04/2017	Purchase	21	2,100	190		(5,255)	(11,784)							(6,530)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	BOX	08/17/2017	11/17/2017	10/04/2017	Purchase	21	2,100	190		(5,255)	(11,784)							(6,530)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	08/17/2017	11/17/2017	10/04/2017	Purchase	21	2,100	190		(5,255)	(11,784)							(6,530)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	08/17/2017	11/17/2017	10/04/2017	Purchase	21	2,100	190		(5,255)	(11,784)							(6,530)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	MIAX	08/17/2017	11/17/2017	10/04/2017	Purchase	3	300	190		(751)	(1,683)							(933)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	08/17/2017	11/17/2017	10/04/2017	Purchase	21	2,100	190		(5,255)	(11,784)							(6,530)			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	AMEX	10/04/2017	03/16/2018	10/24/2017	Purchase	1	100	195		(614)	(123)							492			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	10/04/2017	03/16/2018	10/24/2017	Purchase	16	1,600	195		(9,830)	(1,964)							7,866			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CO2X	10/04/2017	03/16/2018	10/24/2017	Purchase	1	100	195		(614)	(123)							492			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	10/04/2017	03/16/2018	10/24/2017	Purchase	9	900	195		(5,529)	(1,105)							4,425			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	MIAX	10/04/2017	03/16/2018	10/24/2017	Purchase	9	900	195		(5,529)	(1,105)							4,425			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	10/04/2017	03/16/2018	10/24/2017	Purchase	18	1,800	195		(11,059)	(2,209)							8,849			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	AMEX	10/04/2017	03/16/2018	10/24/2017	Purchase	1	100	200		(794)	(112)							682			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CBOE	10/04/2017	03/16/2018	10/24/2017	Purchase	16	1,600	200		(12,708)	(1,789)							10,919			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	CO2X	10/04/2017	03/16/2018	10/24/2017	Purchase	1	100	200		(794)	(112)							682			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	ISE	10/04/2017	03/16/2018	10/24/2017	Purchase	9	900	200		(7,148)	(1,006)							6,142			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	MIAX	10/04/2017	03/16/2018	10/24/2017	Purchase	9	900	200		(7,148)	(1,006)							6,142			0
Whirlpool Covered Calls	963320106Whirlpool	D 2-2	Equity	PHLX	10/04/2017	03/16/2018	10/24/2017	Purchase	18	1,800	200		(14,297)	(2,012)							12,284			0
0699999 Subtotal - Written Options - Income Generation - Other												(1,432,450)	(4,952,076)	(5,666,631)			XXX	1,145,292			(232,112)	950,007		XXX
0709999 Subtotal - Written Options - Income Generation												(1,432,450)	(4,952,076)	(5,666,631)			XXX	1,145,292			(232,112)	950,007		XXX
0779999 Subtotal - Written Options - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premiums (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0789999 Total - Written Options - Call Options and Warrants																	XXX							XXX
0799999 Total - Written Options - Put Options																	XXX							XXX
0809999 Total - Written Options - Caps																	XXX							XXX
0819999 Total - Written Options - Floors																	XXX							XXX
0829999 Total - Written Options - Collars																	XXX							XXX
0839999 Total - Written Options - Other												(1,432,450)	(4,952,076)	(5,666,631)			XXX	1,145,292			(232,112)	950,007		XXX
0849999 Total - Written Options												(1,432,450)	(4,952,076)	(5,666,631)			XXX	1,145,292			(232,112)	950,007		XXX
0909999 Subtotal - Swaps - Hedging Effective																	XXX							XXX
0969999 Subtotal - Swaps - Hedging Other																	XXX							XXX
1029999 Subtotal - Swaps - Replication																	XXX							XXX
1089999 Subtotal - Swaps - Income Generation																	XXX							XXX
1149999 Subtotal - Swaps - Other																	XXX							XXX
1159999 Total - Swaps - Interest Rate																	XXX							XXX
1169999 Total - Swaps - Credit Default																	XXX							XXX
1179999 Total - Swaps - Foreign Exchange																	XXX							XXX
1189999 Total - Swaps - Total Return																	XXX							XXX
1199999 Total - Swaps - Other																	XXX							XXX
1209999 Total - Swaps																	XXX							XXX
1269999 Subtotal - Forwards																	XXX							XXX
1399999 Grand Total - Hedging Effective																	XXX							XXX
1409999 Grand Total - Hedging Other																	XXX							XXX
1419999 Grand Total - Replication																	XXX							XXX
1429999 Grand Total - Income Generation												(1,432,450)	(4,952,076)	(5,666,631)			XXX	1,145,292			(232,112)	950,007		XXX
1439999 Grand Total - Other																	XXX							XXX
1449999 GRAND TOTAL												(1,432,450)	(4,952,076)	(5,666,631)			XXX	1,145,292			(232,112)	950,007		XXX

(a)

1 Code	2 Description of Hedged Risk(s)

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . 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								
JP MORGAN CHASE - GENERAL	DAYTON, OH				10,167		(18,719,835)	X X X
JP MORGAN CHASE - CUSTODY	DAYTON, OH						69,302,094	X X X
US BANK	VAN WERT, OH				509		390,038	X X X
0199998 Deposits in ....4 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X	24		10,748	X X X
0199999 Totals - Open Depositories				X X X	10,700		50,983,045	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	10,700		50,983,045	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	355	X X X
0599999 Total Cash				X X X	10,700		50,983,400	X X X

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

1. January	17,904,858	4. April	6,356,135	7. July	17,406,117	10. October	18,286,565
2. February	16,862,474	5. May	2,586,973	8. August	7,659,330	11. November	28,669,590
3. March	18,148,541	6. June	5,481,310	9. September	7,090,513	12. December	50,983,401

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
6099999 Subtotal - Bonds - SVO Identified Funds								
8399999 Subtotals - Bonds								
Exempt Money Market Mutual Funds - as Identified by SVO								
922906300	VANGUARD FEDERAL MONEY MKT FUND		12/31/2017	1.200	XXX	11,453,733		
949921290	WELLS FARGO 100% TREASURY MMF		12/31/2017	0.460	XXX	3,929,367		
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						15,383,100		
All Other Money Market Mutual Funds								
09248U643	BLACKROCK LIQ FD TEMPCASH-IN		12/31/2017	1.384	XXX	1,227,220		
316175405	FIDELITY PRIME MONEY MARKET - I		12/31/2017	1.410	XXX	1,697,402		
990286916	MERRILL LYNCH BANK DEPOSIT PROGRAM		12/31/2017	0.470	XXX	2,863,686		
8699999 Subtotal - All Other Money Market Mutual Funds						5,788,308		
8899999 Total Cash Equivalents						21,171,408		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)	B	Workers' Compensation				
4.	Arkansas (AR)	B	Multiple Purposes	105,316	101,129	52,658	50,564
5.	California (CA)	B	Workers' Compensation			765,989	755,693
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)	B	FL Policyholders	660,263	650,939		
11.	Georgia (GA)	B	GA Policyholders	151,216	150,217		
12.	Hawaii (HI)						
13.	Idaho (ID)	B	Workers' Compensation			255,684	252,822
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)	B	Multiple Purposes	50,405	50,072	100,811	100,145
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)	B	Multiple Purposes			308,090	307,875
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)	B	NM Policyholders	356,891	356,111		
33.	New York (NY)						
34.	North Carolina (NC)	B	Multiple Purposes	1,121,657	1,119,207		
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Multiple Purposes	1,612,974	1,602,312	306,580	303,387
37.	Oklahoma (OK)						
38.	Oregon (OR)	B	Multiple Purposes			414,485	405,422
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)	B	VA Policyholders	201,622	200,289		
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	XXX	XXX	100,811	100,145		
59.	TOTAL	XXX	XXX	4,361,155	4,330,421	2,204,297	2,175,908
DETAILS OF WRITE-INS							
5801.	OHIO	B	SURETY COVERAGE	100,811	100,145		
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX	100,811	100,145		

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