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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

Medical Mutual of Ohio

NAIC Group Code.....730, 730 (Current Period) (Prior Period) | NAIC Company Code..... 29076 | Employer's ID Number..... 34-0648820

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

Licensed as Business Type.....Property/Casualty | Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized..... March 30, 1934 | Commenced Business..... January 1, 1934

Statutory Home Office	2060 East Ninth Street….. Cleveland ..... OH ..... US …. 44115-1355 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	2060 East Ninth Street….. Cleveland ..... OH ..... US …. 44115-1355 *(Street and Number) (City or Town, State, Country and Zip Code)*	216-687-7000 *(Area Code) (Telephone Number)*
Mail Address	2060 East Ninth Street….. Cleveland ..... OH ..... US …. 44115-1355 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	2060 East Ninth Street….. Cleveland ..... OH ..... US …. 44115-1355 *(Street and Number) (City or Town, State, Country and Zip Code)*	216-687-7000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.MedMutual.com	
Statutory Statement Contact	Sharon Matonis *(Name)*	216-687-6049 *(Area Code) (Telephone Number) (Extension)*
	Sharon.Matonis@medmutual.com *(E-Mail Address)*	216-360-4073 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Richard Alan Chiricosta	Chairman, President & CEO	2. Patricia Bunn Decensi	Secretary
3. Raymond Karl Mueller	Treasurer & CFO	4.	

OTHER

Kathleen Rose Golovan	EVP	Andrea Marie Hogben #	EVP
John Steven Kish	EVP	Teresa Jo Koenig #	EVP
Steffany Matticola Larkins	EVP	Raymond Karl Mueller	EVP
David Gerard Quiring #	EVP		

DIRECTORS OR TRUSTEES

Charles Arthur Bryan	Richard Alan Chiricosta	Frederick David DiSanto	Terrance Callahan Egger
Robert John King Jr.	Dennis John Roche	Greta Jane Russell	

State of........ Ohio
County of..... Cuyahoga

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

(Signature)	(Signature)	(Signature)
Richard Alan Chiricosta	Patricia Bunn Decensi	Raymond Karl Mueller
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman, President & CEO	Secretary	Treasurer & CFO
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of ______ 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 ______

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	39,223,757	2.1	39,223,757		39,223,757	2.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	149,113,510	7.9	149,113,510		149,113,510	7.9
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	4,000,000	0.2	4,000,000		4,000,000	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	3,821,596	0.2	3,821,596		3,821,596	0.2
1.43 Revenue and assessment obligations	11,618,442	0.6	11,618,442		11,618,442	0.6
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	1,059,836	0.1	1,059,836		1,059,836	0.1
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	338,642,162	18.0	338,642,162		338,642,162	18.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	476,152,852	25.3	476,152,852		476,152,852	25.3
2.2 Unaffiliated non-U.S. securities (including Canada)	44,098,751	2.3	44,098,751		44,098,751	2.3
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	65,440,378	3.5	65,440,378		65,440,378	3.5
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	210,804,740	11.2	210,804,740		210,804,740	11.2
3.4 Other equity securities:						
3.41 Affiliated	73,979,711	3.9	73,979,711		73,979,711	3.9
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	37,639,466	2.0	37,639,466		37,639,466	2.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	151,478,611	8.1	151,478,611		151,478,611	8.1
11. Other invested assets	273,306,077	14.5	273,306,077		273,306,077	14.5
12. Total invested assets	1,880,379,889	100.0	1,880,379,889	0	1,880,379,889	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	37,866,812	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		37,866,812
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	227,346	
	8.2 Totals, Part 3, Column 9		227,346
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		37,639,466
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		37,639,466

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		274,771,977
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	14,525,603	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	6,928,681	21,454,284
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(20,954,214)	
	5.2 Totals, Part 3, Column 9		(20,954,214)
6.	Total gain (loss) on disposals, Part 3, Column 19		(31,633)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,934,337
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		273,306,077
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		273,306,077

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,385,527,890
2.	Cost of bonds and stocks acquired, Part 3, Column 7		290,877,345
3.	Accrual of discount		596,454
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	11,992,242	
	4.4 Part 4, Column 11	(22,296,499)	(10,304,257)
5.	Total gain (loss) on disposals, Part 4, Column 19		37,783,802
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		277,948,047
7.	Deduct amortization of premium		5,300,999
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	635,486	
	9.4 Part 4, Column 13	2,640,967	3,276,453
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,417,955,735
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,417,955,735

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	73,948,659	72,830,474	74,135,185	73,162,821
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	4,000,000	3,999,990	4,000,000	4,000,000
	4. Totals	77,948,659	76,830,464	78,135,185	77,162,821
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,821,596	3,825,625	4,349,764	3,650,000
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	465,709,048	459,632,801	467,553,955	459,614,418
Industrial and Miscellaneous, SVO Identified	8. United States	476,152,852	477,679,023	483,811,888	467,354,000
Funds and Hybrid Securities (Unaffiliated)	9. Canada	14,844,389	14,978,512	14,894,626	14,800,000
	10. Other Countries	29,254,362	29,465,498	29,276,589	29,250,000
	11. Totals	520,251,603	522,123,033	527,983,103	511,404,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,067,730,906	1,062,411,923	1,078,022,007	1,051,831,239
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	268,231,867	268,231,867	225,976,357	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	449,292	449,292	370,749	
	22. Other Countries	7,563,959	7,563,959	6,306,262	
	23. Totals	276,245,118	276,245,118	232,653,368	
Parent, Subsidiaries and Affiliates	24. Totals	73,979,711	73,979,711	142,625,111	
	25. Total Common Stocks	350,224,829	350,224,829	375,278,479	
	26. Total Stocks	350,224,829	350,224,829	375,278,479	
	27. Total Bonds and Stocks	1,417,955,735	1,412,636,752	1,453,300,486	

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	12,144,353	46,906,387	14,124,407	773,512		XXX	73,948,659	6.9	134,712,902	12.0	73,948,659	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	12,144,353	46,906,387	14,124,407	773,512	0	XXX	73,948,659	6.9	134,712,902	12.0	73,948,659	0
2. **All Other Governments**												
2.1 NAIC 1		4,000,000				XXX	4,000,000	0.4	4,000,000	0.4	4,000,000	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	4,000,000	0	0	0	XXX	4,000,000	0.4	4,000,000	0.4	4,000,000	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	2,073,187	1,748,409				XXX	3,821,596	0.4	3,938,309	0.4	3,821,596	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	2,073,187	1,748,409	0	0	0	XXX	3,821,596	0.4	3,938,309	0.4	3,821,596	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	58,114,836	197,653,790	198,965,865	10,870,086	104,471	XXX	465,709,048	43.6	468,731,262	41.9	465,709,048	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	58,114,836	197,653,790	198,965,865	10,870,086	104,471	XXX	465,709,048	43.6	468,731,262	41.9	465,709,048	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	39,191,674	170,691,917	146,200,620			XXX	356,084,211	33.3	331,067,074	29.6	356,084,211	
6.2 NAIC 2	9,219,104	80,471,439	74,476,849			XXX	164,167,392	15.4	174,626,216	15.6	164,167,392	
6.3 NAIC 3						XXX	0	0.0	2,105,280	0.2		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	48,410,778	251,163,356	220,677,469	0	0	XXX	520,251,603	48.7	507,798,570	45.4	520,251,603	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 111,524,050	421,000,503	359,290,892	11,643,598	104,471	0	903,563,514	84.6	XXX	XXX	903,563,514	0
10.2 NAIC 2	(d) 9,219,104	80,471,439	74,476,849	0	0	0	164,167,392	15.4	XXX	XXX	164,167,392	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	120,743,154	501,471,942	433,767,741	11,643,598	104,471	0	(b) 1,067,730,906	100.0	XXX	XXX	1,067,730,906	0
10.8 Line 10.7 as a % of Col. 7	11.3	47.0	40.6	1.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	207,699,844	380,897,684	336,556,018	17,141,219	154,782		XXX	XXX	942,449,547	84.2	942,449,547	
11.2 NAIC 2	20,400,454	65,769,452	88,456,310				XXX	XXX	174,626,216	15.6	174,626,216	
11.3 NAIC 3		2,105,280					XXX	XXX	2,105,280	0.2	2,105,280	
11.4 NAIC 4							XXX	XXX	0	0.0		
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	228,100,298	448,772,416	425,012,328	17,141,219	154,782	0	XXX	XXX	(b) 1,119,181,043	100.0	1,119,181,043	0
11.8 Line 11.7 as a % of Col. 9	20.4	40.1	38.0	1.5	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	111,524,050	421,000,503	359,290,892	11,643,598	104,471		903,563,514	84.6	942,449,547	84.2	903,563,514	XXX
12.2 NAIC 2	9,219,104	80,471,439	74,476,849				164,167,392	15.4	174,626,216	15.6	164,167,392	XXX
12.3 NAIC 3							0	0.0	2,105,280	0.2	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	120,743,154	501,471,942	433,767,741	11,643,598	104,471	0	1,067,730,906	100.0	1,119,181,043	100.0	1,067,730,906	XXX
12.8 Line 12.7 as a % of Col. 7	11.3	47.0	40.6	1.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	11.3	47.0	40.6	1.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1							0	0.0	0	0.0	XXX	0
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	4,999,922	26,170,591	8,053,244			XXX	39,223,757	3.7	103,785,660	9.3	39,223,757	
1.2 Residential Mortgage-Backed Securities	7,144,431	20,735,796	6,071,163	773,512		XXX	34,724,902	3.3	30,927,242	2.8	34,724,902	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	12,144,353	46,906,387	14,124,407	773,512	0	XXX	73,948,659	6.9	134,712,902	12.0	73,948,659	0
2. **All Other Governments**												
2.1 Issuer Obligations		4,000,000				XXX	4,000,000	0.4	4,000,000	0.4	4,000,000	
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	4,000,000	0	0	0	XXX	4,000,000	0.4	4,000,000	0.4	4,000,000	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations						XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	2,073,187	1,748,409				XXX	3,821,596	0.4	3,938,309	0.4	3,821,596	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	2,073,187	1,748,409	0	0	0	XXX	3,821,596	0.4	3,938,309	0.4	3,821,596	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	19,137,190	68,838,666	72,756,096			XXX	160,731,952	15.1	178,890,676	16.0	160,731,952	
5.2 Residential Mortgage-Backed Securities	38,977,646	121,567,621	64,514,730	10,870,086	104,471	XXX	236,034,554	22.1	220,608,246	19.7	236,034,554	
5.3 Commercial Mortgage-Backed Securities		7,247,503	61,695,039			XXX	68,942,542	6.5	69,232,340	6.2	68,942,542	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	58,114,836	197,653,790	198,965,865	10,870,086	104,471	XXX	465,709,048	43.6	468,731,262	41.9	465,709,048	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	48,410,778	251,163,356	220,677,469			XXX	520,251,603	48.7	507,798,570	45.4	520,251,603	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	48,410,778	251,163,356	220,677,469	0	0	XXX	520,251,603	48.7	507,798,570	45.4	520,251,603	0
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	74,621,077	351,921,022	301,486,809	0	0	XXX	728,028,908	68.2	XXX	XXX	728,028,908	0
10.2 Residential Mortgage-Backed Securities	46,122,077	142,303,417	70,585,893	11,643,598	104,471	XXX	270,759,456	25.4	XXX	XXX	270,759,456	0
10.3 Commercial Mortgage-Backed Securities	0	7,247,503	61,695,039	0	0	XXX	68,942,542	6.5	XXX	XXX	68,942,542	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	120,743,154	501,471,942	433,767,741	11,643,598	104,471	0	1,067,730,906	100.0	XXX	XXX	1,067,730,906	0
10.7 Line 10.6 as a % of Col. 7	11.3	47.0	40.6	1.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	183,651,927	327,511,418	286,251,022	998,848		XXX	XXX	XXX	798,413,215	71.3	798,413,215	
11.2 Residential Mortgage-Backed Securities	44,448,371	121,260,998	69,528,966	16,142,371	154,782	XXX	XXX	XXX	251,535,488	22.5	251,535,488	
11.3 Commercial Mortgage-Backed Securities			69,232,340			XXX	XXX	XXX	69,232,340	6.2	69,232,340	
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	228,100,298	448,772,416	425,012,328	17,141,219	154,782	0	XXX	XXX	1,119,181,043	100.0	1,119,181,043	0
11.7 Line 11.6 as a % of Col. 9	20.4	40.1	38.0	1.5	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	74,621,077	351,921,022	301,486,809			XXX	728,028,908	68.2	798,413,215	71.3	728,028,908	XXX
12.2 Residential Mortgage-Backed Securities	46,122,077	142,303,417	70,585,893	11,643,598	104,471	XXX	270,759,456	25.4	251,535,488	22.5	270,759,456	XXX
12.3 Commercial Mortgage-Backed Securities		7,247,503	61,695,039			XXX	68,942,542	6.5	69,232,340	6.2	68,942,542	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	120,743,154	501,471,942	433,767,741	11,643,598	104,471	0	1,067,730,906	100.0	1,119,181,043	100.0	1,067,730,906	XXX
12.7 Line 12.6 as a % of Col. 7	11.3	47.0	40.6	1.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	11.3	47.0	40.6	1.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	69,898,181	69,898,181			
2. Cost of short-term investments acquired	48,408,092	48,408,092			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	118,306,273	118,306,273			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	118,306,273		118,306,273	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	69,814,573		69,814,573	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	48,491,700	0	48,491,700	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	48,491,700	0	48,491,700	0

(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		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year'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 - Health Care Delivery																
2060 East Ninth Street - Corporate Headquarters - Building		Cleveland	OH	09/18/2017	08/03/2017	32,771,278		32,543,932	32,771,278	227,346			(227,346)		795,737	
2060 East Ninth Street - Corporate Headquarters - Land		Cleveland	OH	09/18/2017	08/03/2017	5,095,534		5,095,534	5,095,534				0			
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery						37,866,812	0	37,639,466	37,866,812	227,346	0	0	(227,346)	0	795,737	0
0399999. Total - Properties Occupied by the Reporting Entity						37,866,812	0	37,639,466	37,866,812	227,346	0	0	(227,346)	0	795,737	0
0699999. Totals						37,866,812	0	37,639,466	37,866,812	227,346	0	0	(227,346)	0	795,737	0

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								
2060 East Ninth Street - Corporate Headquarters - Building	Cleveland	OH	09/18/2017.	Donald Green as Receiver for MMCO, LLC	32,771,278		32,771,278	
2060 East Ninth Street - Corporate Headquarters - Land	Cleveland	OH	09/18/2017.	Donald Green as Receiver for MMCO, LLC	5,095,534		5,095,534	
0199999. Total - Acquired by Purchase					37,866,812	0	37,866,812	0
0399999. Totals					37,866,812	0	37,866,812	0

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 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 Desig-nation	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 or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Foundation Medical Partners II, LP		Rowayton	CT	Flare Capital Partners		10/24/2005	1				600,000							
000000 00 0	Foundation Medical Partners III, LP		Rowayton	CT	Foundation Medical Managers III, LLC		07/14/2008	1	2,675,795	815,427	815,427	78,900						2,587,331	8.534
000000 00 0	Flare Capital Partners I, LP		Rowayton	CT	Flare Capital Managers I, LLC		12/20/2013	1	4,180,027	4,296,126	4,296,126	494,434						5,570,258	5.714
000000 00 0	JumpStart Next Fund, LLC		Cleveland	OH	JNF Management, LLC		01/15/2015	1	750,000	576,759	576,759	(139,087)						250,000	8.000
000000 00 0	MCM Capital Partners III, LP		Cleveland	OH	MCM Capital Partners III, LLC		09/25/2015	1	771,267	740,681	740,681	111,278						1,228,733	3.100
000000 00 0	Strategic Value Investors, LP		Beachwood	OH	Strategic Value Bank Partners, LLC		11/24/2015	1	3,000,000	4,168,530	4,168,530	959,182							3.170
000000 00 0	Akron BioInvestment Fund II, LLC		Akron	OH	Akron BioInvestment Fund		03/31/2016	1				250,000							
000000 00 0	Citymark Capital Fund I, LP		Cleveland	OH	Citymark Capital GP, LLC		09/23/2016	1	2,465,698	2,367,875	2,367,875	(52,210)						1,535,685	5.000
000000 00 0	Mutual Capital Partners Fund III-Q, LP		Westlake	OH	Mutual Capital Partners Fund III, LLC		03/03/2017	1	100,000	78,285	78,285	(21,715)						900,000	2.420
000000 00 0	Strategic Value Private Investors, LP		Beachwood	OH	Strategic Value Private Investors		11/08/2017	1	232,000	232,000	232,000							1,768,000	3.330
000000 00 0	Leerink Transformation Fund I, LP		Boston	MA	Leerink Transformation Partners		06/06/2017	1	1,276,757	929,367	929,367	(347,390)						3,723,243	1.600
000000 00 0	Ancora Merlin Institutional, LP		Cleveland	OH	Ancora Advisors		10/01/2017	13	13,100,000	13,133,086	13,133,086	33,086							7.880
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									28,551,544	27,338,136	27,338,136	1,966,478	0	0	0	0	0	17,563,250	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Medical Mutual Services, LLC		Strongsville	OH			01/01/2000		59,155,841	227,530,519	227,530,519	(23,704,489)							100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									59,155,841	227,530,519	227,530,519	(23,704,489)	0	0	0	0	0	0	XXX
Surplus Debentures - Unaffiliated																			
000000 00 0	COSE Health and Wellness Trust		Cleveland	OH	COSE Health and Wellness Trust		08/15/2016		4,500,000	4,500,000	4,500,000							4,950,000	
2399999. Total - Surplus Debentures - Unaffiliated									4,500,000	4,500,000	4,500,000	0	0	0	0	0	0	4,950,000	XXX
Any Other Class of Assets - Unaffiliated																			
000000 00 0	Employee Benefit Trust		Boston	MA	Fidelity Investments		07/01/2004		13,093,165	13,937,422	13,937,422	783,797							100.000
4299999. Total - Any Other Class of Asset - Unaffiliated									13,093,165	13,937,422	13,937,422	783,797	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									46,144,709	45,775,558	45,775,558	2,750,275	0	0	0	0	0	22,513,250	XXX
4599999. Subtotal - Affiliated									59,155,841	227,530,519	227,530,519	(23,704,489)	0	0	0	0	0	0	XXX
4699999. Totals									105,300,550	273,306,077	273,306,077	(20,954,214)	0	0	0	0	0	22,513,250	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	Foundation Medical Partners III, LP	Rowayton	CT	Foundation Medical Managers III, LLC	07/14/2008.	1		75,000		8.534
000000 00 0	Flare Capital Partners I, LP	Rowayton	CT	Flare Capital Managers I, LLC	12/20/2013.	1		1,870,000		5.714
000000 00 0	JumpStart Next Fund, LLC	Cleveland	OH	JNF Management, LLC	01/15/2015.	1		250,000		8.000
000000 00 0	Mutual Capital Partners Fund III-Q, LP	Westlake	OH	Mutual Capital Partners Fund III, LLC	03/03/2017.	1	100,000			
000000 00 0	MCM Capital Partners III, LP	Cleveland	OH	MCM Capital Partners III, LLC	09/25/2015.	1		185,759		3.100
000000 00 0	Strategic Value Investors, LP	Beachwood	OH	Strategic Value Private Investors	11/08/2017.	1	232,000			3.330
000000 00 0	Citymark Capital Fund I, LP	Cleveland	OH	Citymark Capital GP, LLC	09/23/2016.	1		2,420,085		5.000
000000 00 0	Leerink Transformation Fund I, LP	Boston	MA	Leerink Transformation Partners	06/06/2017.	1	1,093,603	183,154		1.600
000000 00 0	Ancora Merlin Institutional, LP	Cleveland	OH	Ancora Advisors	10/01/2017.	13	13,100,000			
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							14,525,603	4,983,998	0	XXX
Any Other Class of Assets - Unaffiliated										
000000 00 0	Employee Benefit Trust	Boston	MA	Fidelity Investments	07/01/2004.			1,944,683		
4299999. Total - Any Other Class of Assets - Unaffiliated							0	1,944,683	0	XXX
4499999. Subtotal - Unaffiliated							14,525,603	6,928,681	0	XXX
4699999. Totals							14,525,603	6,928,681	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location: 3	Location: 4	5	6	7	8	Change in Book/Adjusted Carrying Value: 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Akron Bioinvestment Fund II, LLC	Akron	OH.	Akron Bioinvestment Fund	03/31/2016.	03/31/2017.						0		250,000			(250,000)	(250,000)	
000000 00 0	Foundation Medical Partners II, LP	Rowayton	CT..	Flare Capital Partners	10/24/2005.	05/08/2017.						0		638,182	638,182		(561,818)	(561,818)	
000000 00 0	Foundation Medical Partners III, LP	Rowayton	CT..	Foundation Medical Managers III, LLC	07/14/2008.	08/02/2017.						0		256,035	256,035			0	
000000 00 0	Flare Capital Partners I, LP	Rowayton	CT..	Flare Capital Managers I, LLC	12/20/2013.	05/12/2017.						0		249,715	249,715			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	0	0	0	0	0	0	1,393,932	1,143,932	0	(811,818)	(811,818)	0
Any Other Class of Assets - Unaffiliated																			
000000 00 0	Employee Benefit Trust	Boston	MA.	Participant Withdrawals/Trustee Transfer	07/01/2004.	12/31/2017.						0		790,405	790,405		780,185	780,185	
4299999. Total - Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	790,405	790,405	0	780,185	780,185	0
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	2,184,337	1,934,337	0	(31,633)	(31,633)	0
4699999. Totals							0	0	0	0	0	0	0	2,184,337	1,934,337	0	(31,633)	(31,633)	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 HZ 6	U.S. TREASURY NOTES				1	987,500	100.895	1,008,950	1,000,000	999,438		1,473			3.875	4.029	MN	5,031	38,750	06/11/2008.	05/15/2018.
912828 2R 0	U.S. TREASURY NOTES				1	1,494,258	98.594	1,478,910	1,500,000	1,494,393		136			2.250	2.294	FA	12,748		09/27/2017.	08/15/2027.
912828 A7 5	U.S. TREASURY NOTES				1	1,001,602	99.684	996,840	1,000,000	1,001,255		(346)			1.500	1.373	JD	7,542		09/21/2017.	12/31/2018.
912828 D2 3	U.S. TREASURY NOTES				1	9,946,094	99.691	9,969,100	10,000,000	9,985,219		10,898			1.625	1.738	AO	27,832	162,500	04/29/2014.	04/30/2019.
912828 F2 1	U.S. TREASURY NOTES				1	1,017,656	100.063	1,000,630	1,000,000	1,015,540		(2,116)			2.125	1.695	MS	5,429	10,625	06/22/2017.	09/30/2021.
912828 F6 2	U.S. TREASURY NOTES				1	1,002,344	99.313	993,130	1,000,000	1,001,828		(516)			1.500	1.398	AO	2,569	7,500	06/23/2017.	10/31/2019.
912828 G9 5	U.S. TREASURY NOTES				1	1,002,656	99.477	994,770	1,000,000	1,002,356		(300)			1.625	1.505	JD	8,170		09/28/2017.	12/31/2019.
912828 J2 7	U.S. TREASURY NOTES				1	992,656	97.754	977,540	1,000,000	994,514		707			2.000	2.083	FA	7,554	20,000	05/01/2015.	02/15/2025.
912828 M5 6	U.S. TREASURY NOTES				1	1,512,656	99.121	1,486,815	1,500,000	1,511,959		(697)			2.250	2.140	MN	4,382	16,875	09/27/2017.	11/15/2025.
912828 QN 3	U.S. TREASURY NOTES				1	938,852	103.469	900,180	870,000	911,843		(11,974)			3.125	1.652	MN	3,530	27,188	09/21/2015.	05/15/2021.
912828 RR 3	U.S. TREASURY NOTES				1	3,013,359	99.703	2,991,090	3,000,000	3,005,531		(1,363)			2.000	1.950	MN	7,790	60,000	12/22/2011.	11/15/2021.
912828 RT 9	U.S. TREASURY NOTES				1	2,994,375	99.629	2,988,870	3,000,000	2,999,229		834			1.375	1.403	MN	3,626	41,250	12/22/2011.	11/30/2018.
912828 TJ 9	U.S. TREASURY NOTES				1	1,235,010	97.664	1,220,800	1,250,000	1,235,776		766			1.625	1.883	FA	7,672		09/27/2017.	08/15/2022.
912828 VF 4	U.S. TREASURY NOTES				1	2,974,570	98.719	2,961,570	3,000,000	2,990,937		3,662			1.375	1.503	MN	3,626	41,250	05/30/2013.	05/31/2020.
912828 VS 6	U.S. TREASURY NOTES				1	1,028,867	101.356	1,013,560	1,000,000	1,027,585		(1,282)			2.500	1.979	FA	9,443		09/21/2017.	08/15/2023.
912828 WJ 5	U.S. TREASURY NOTES				1	999,063	101.129	1,011,290	1,000,000	999,368		91			2.500	2.511	MN	3,246	25,000	07/11/2014.	05/15/2024.
912828 WN 6	U.S. TREASURY NOTES				1	2,006,875	99.828	1,996,560	2,000,000	2,006,699		(177)			2.000	1.898	MN	3,517	20,000	11/28/2017.	05/31/2021.
912828 X8 8	U.S. TREASURY NOTES				1	2,026,211	99.715	1,994,300	2,000,000	2,025,426		(786)			2.375	2.224	MN	6,167	23,750	09/27/2017.	05/15/2027.
912828 XD 7	U.S. TREASURY NOTES				1	999,844	98.856	988,560	1,000,000	999,852		8			1.875	1.879	MN	1,648	9,375	09/27/2017.	05/31/2022.
912828 XQ 8	U.S. TREASURY NOTES				1	2,016,250	99.238	1,984,760	2,000,000	2,015,009		(1,240)			2.000	1.829	JJ	16,739		08/08/2017.	07/31/2022.
0199999.	U.S. Government - Issuer Obligations					39,190,698	XXX	38,958,225	39,120,000	39,223,757	0	(2,222)	0	0	XXX	XXX	XXX	148,261	504,063	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38379W 5E 8	GNMA REMIC TRUST 2016-62 LA				1	4,373,753	99.037	4,161,281	4,201,744	4,336,946		(25,117)			3.000	2.021	MON	10,504	126,052	07/25/2016.	09/20/2045.
38375G 2G 5	GNMA REMIC TRUST 2012-102 DN			4	1	1,813,231	95.787	1,737,655	1,814,082	1,813,585		(21)			1.500	1.510	MON	2,268	27,211	08/27/2012.	09/20/2040.
38378E JV 6	GNMA REMIC TRUST 2012-65 MJ			4	1	2,145,087	99.416	2,059,822	2,071,922	2,115,421		(5,633)			2.500	1.727	MON	4,317	51,798	08/15/2012.	07/20/2039.
38375G DJ 7	GNMA REMIC TRUST 2012-73 NK			4	1	812,190	100.705	779,664	774,205	796,277		5,562			3.000	1.265	MON	1,936	23,226	08/09/2012.	08/20/2040.
38379X KD 1	GNMA REMIC TRUST 2016-83 AP				1	6,551,344	99.362	6,246,041	6,286,147	6,495,148		(38,736)			3.000	1.992	MON	15,715	188,584	07/28/2016.	10/20/2045.
38379X Q9 4	GNMA REMIC TRUST 2016-90 MA				1	9,518,669	100.321	9,157,182	9,127,882	9,433,777		(59,411)			3.000	1.986	MON	22,820	273,837	08/09/2016.	10/20/2045.
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG				1	9,730,213	99.629	9,730,604	9,766,839	9,733,748		3,535			2.500	2.641	MON	20,347	81,390	08/22/2017.	06/20/2047.
0299999.	U.S. Government - Residential Mortgage-Backed Securities					34,944,487	XXX	33,872,249	34,042,821	34,724,902	0	(119,821)	0	0	XXX	XXX	XXX	77,907	772,098	XXX	XXX
0599999.	Total - U.S. Government					74,135,185	XXX	72,830,474	73,162,821	73,948,659	0	(122,043)	0	0	XXX	XXX	XXX	226,168	1,276,161	XXX	XXX
All Other Governments - Issuer Obligations																					
46513C TF 3	STATE OF ISRAEL		C		1	3,000,000	100.000	3,000,000	3,000,000	3,000,000					2.488	2.222	JD	6,356	65,255	03/31/2016.	04/01/2019.
46513X FV 7	STATE OF ISRAEL		C	1	1	1,000,000	99.999	999,990	1,000,000	1,000,000					2.588	2.557	JD	2,156	13,705	05/01/2017.	05/01/2022.
0699999.	All Other Governments - Issuer Obligations					4,000,000	XXX	3,999,990	4,000,000	4,000,000	0	0	0	0	XXX	XXX	XXX	8,512	78,960	XXX	XXX
1099999.	Total - All Other Governments					4,000,000	XXX	3,999,990	4,000,000	4,000,000	0	0	0	0	XXX	XXX	XXX	8,512	78,960	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
23223P DH 7	CUYAHOGA COUNTY OHIO				1FE	2,467,460	103.210	2,064,200	2,000,000	2,073,187		(79,080)			5.000	0.981	JD	8,333	100,000	11/30/2012.	12/01/2018.
662523 WY 1	BOROUGH OF NORTH SLOPE ALASKA			1	1FE	1,882,304	106.753	1,761,425	1,650,000	1,748,409		(37,634)			5.126	2.642	JD	42,525	42,290	04/25/2014.	06/30/2020.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					4,349,764	XXX	3,825,625	3,650,000	3,821,596	0	(116,714)	0	0	XXX	XXX	XXX	50,858	142,290	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					4,349,764	XXX	3,825,625	3,650,000	3,821,596	0	(116,714)	0	0	XXX	XXX	XXX	50,858	142,290	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31331K 3J 7	FEDERAL FARM CREDIT BANKS				1	500,000	99.992	499,960	500,000	500,000					1.750	1.750	JD	292	8,750	12/09/2011.	12/19/2018.
3133EC RD 8	FEDERAL FARM CREDIT BANKS				1	1,000,000	99.395	993,950	1,000,000	1,000,000					1.450	1.450	JD	1,007	14,500	06/07/2013.	06/06/2019.
3133EC RH 9	FEDERAL FARM CREDIT BANKS				1	2,019,160	100.547	2,010,940	2,000,000	2,012,709		(2,171)			2.450	2.325	JD	3,403	49,000	12/16/2014.	06/06/2023.
3133EC YV 0	FEDERAL FARM CREDIT BANKS				1	1,008,990	101.500	1,015,000	1,000,000	1,003,714		(1,319)			2.625	2.481	MS	8,167	26,250	11/05/2013.	09/09/2020.
3133EF 3E 5	FEDERAL FARM CREDIT BANKS			2	1	4,992,500	97.562	4,878,100	5,000,000	4,994,223		1,021			2.050	2.073	AO	20,785	102,500	04/19/2016.	04/18/2023.
3133EF 4A 2	FEDERAL FARM CREDIT BANKS			2	1	10,000,000	98.303	9,830,300	10,000,000	10,000,000					1.920	1.920	AO	38,400	192,000	04/12/2016.	04/19/2022.
3133EF CN 5	FEDERAL FARM CREDIT BANKS				1	999,500	99.576	995,760	1,000,000	999,885		168			1.100	1.117	MS	3,575	11,000	09/10/2015.	09/04/2018.
3133EF X8 5	FEDERAL FARM CREDIT BANKS				1	1,007,040	97.804	978,040	1,000,000	1,004,904		(1,261)			1.530	1.396	AO	3,655	15,300	04/18/2016.	10/05/2021.
3133EG D2 8	FEDERAL FARM CREDIT BANKS			2	1	4,874,900	97.078	4,853,900	5,000,000	4,896,721		20,063			1.700	2.152	MN	14,167	85,000	11/29/2016.	11/01/2022.
3133EG EE 1	FEDERAL FARM CREDIT BANKS			2	1	3,965,200	97.312	3,892,480	4,000,000	3,966,929		1,729			1.980	2.142	JD	3,960	39,600	09/12/2017.	06/13/2023.
3133EG H9 9	FEDERAL FARM CREDIT BANKS			2	1	2,943,000	96.618	2,898,540	3,000,000	2,950,262		6,563			2.140	2.403	MN	7,133	64,200	11/22/2016.	11/21/2024.
3133EG L2 9	FEDERAL FARM CREDIT BANKS			1	1	4,946,200	99.109	4,955,450	5,000,000	4,952,661		6,143			2.550	2.701	JD	10,271	127,500	12/12/2016.	12/02/2024.
3133EG XA 8	FEDERAL FARM CREDIT BANKS			2	1	9,977,000	96.980	9,698,000	10,000,000	9,981,293		3,542			1.730	1.769	JJ	85,058	129,750	10/14/2016.	01/04/2023.
3133EG ZA 6	FEDERAL FARM CREDIT BANKS			2	1	1,994,300	94.881	1,897,620	2,000,000	1,995,207		774			1.860	1.904	AO	7,337	37,200	10/28/2016.	10/20/2023.
3133EH N2 5	FEDERAL FARM CREDIT BANKS				1	2,981,790	99.088	2,972,640	3,000,000	2,982,005		215			2.200	2.310	MN	11,000		12/04/2017.	11/01/2023.
31331J AW 3	FEDERAL FARM CREDIT BANKS				1	2,013,320	102.363	2,047,260	2,000,000	2,001,767		(1,669)			4.150	4.060	JJ	40,117	83,000	01/29/2010.	01/07/2019.
3133X0 PF 0	FEDERAL HOME LOAN BANKS				1	3,264,360	102.269	3,068,070	3,000,000	3,019,157		(29,691)			5.375	4.325	FA	60,917	161,250	01/29/2008.	08/15/2018.
3134G3 JM 3	FEDERAL HOME LOAN MORTGAGE CORP				1	1,000,000	100.145	1,001,450	1,000,000	1,000,000					2.000	2.000	JJ	8,389	20,000	01/05/2012.	07/30/2019.
3134G3 M4 9	FEDERAL HOME LOAN MORTGAGE CORP			2	1	1,000,000	99.251	992,510	1,000,000	1,000,000					1.500	1.500	MS	3,958	15,000	09/12/2012.	09/26/2019.
3134G4 4D 7	FEDERAL HOME LOAN MORTGAGE CORP			2	1	2,379,125	98.232	2,455,800	2,500,000	2,441,031		19,518			1.500	2.350	MN	4,271	37,500	09/29/2014.	11/20/2020.
3137EA CA 5	FEDERAL HOME LOAN MORTGAGE CORP				1	998,750	102.338	1,023,380	1,000,000	999,809		147			3.750	3.766	MS	9,792	37,500	10/23/2009.	03/27/2019.
3137EA DB 2	FEDERAL HOME LOAN MORTGAGE CORP				1	994,180	100.899	1,008,990	1,000,000	997,482		587			2.375	2.441	JJ	11,083	23,750	01/12/2012.	01/13/2022.
3137EA DM 8	FEDERAL HOME LOAN MORTGAGE CORP				1	4,809,800	98.809	4,940,450	5,000,000	4,936,495		35,243			1.250	1.991	AO	15,451	62,500	04/22/2014.	10/02/2019.
3137EA DR 7	FEDERAL HOME LOAN MORTGAGE CORP				1	4,653,696	98.505	4,925,250	5,000,000	4,872,917		52,231			1.375	2.503	MN	11,458	68,750	08/16/2013.	05/01/2020.
3130A0 XD 7	FEDERAL HOME LOAN BANKS				1	5,397,030	100.850	5,445,900	5,400,000	5,398,568		426			2.375	2.384	MS	38,831	128,250	04/09/2014.	03/12/2021.
3130A3 GE 8	FEDERAL HOME LOAN BANKS				1	8,113,200	101.657	8,132,560	8,000,000	8,112,749		(451)			2.750	2.528	JD	11,000		12/20/2017.	12/13/2024.
3130A4 CH 3	FEDERAL HOME LOAN BANKS				1	1,509,870	99.085	1,486,275	1,500,000	1,507,391		(933)			2.375	2.300	MS	10,589	35,625	04/16/2015.	03/14/2025.
3130A6 AP 2	FEDERAL HOME LOAN BANKS				1	3,548,265	100.018	3,500,630	3,500,000	3,533,330		(6,707)			2.250	2.036	MS	24,500	78,750	09/29/2015.	09/09/2022.
3130A7 CV 5	FEDERAL HOME LOAN BANKS				1	1,989,600	97.763	1,955,260	2,000,000	1,993,209		2,103			1.375	1.486	FA	10,160	27,500	05/20/2016.	02/18/2021.
3130A8 5X 7	FEDERAL HOME LOAN BANKS				1	1,014,010	95.556	955,560	1,000,000	1,012,317		(1,328)			2.125	1.966	JD	1,122	21,250	09/21/2016.	06/12/2026.
3130A8 HK 2	FEDERAL HOME LOAN BANKS				1	1,007,500	96.584	965,840	1,000,000	1,006,208		(905)			1.750	1.648	JD	826	17,500	07/25/2016.	06/14/2024.
3130A8 XY 4	FEDERAL HOME LOAN BANKS				1	2,003,000	93.083	1,861,660	2,000,000	2,002,632		(276)			1.875	1.859	MS	11,458	41,458	08/30/2016.	09/11/2026.
3130AA HE 1	FEDERAL HOME LOAN BANKS				1	6,145,200	100.685	6,041,100	6,000,000	6,139,035		(6,165)			2.500	2.083	JD	9,583	75,000	09/20/2017.	12/08/2023.
3130AA Z6 8	FEDERAL HOME LOAN BANKS			2	1	1,002,080	99.946	999,460	1,000,000	1,001,943		(137)			2.740	2.580	MS	7,078		11/29/2017.	03/28/2024.
3130AC DQ 4	FEDERAL HOME LOAN BANKS				1	984,950	96.817	968,170	1,000,000	985,301		351			2.375	2.547	MS	7,917		09/26/2017.	09/10/2027.
313370 E3 8	FEDERAL HOME LOAN BANKS				1	500,000	103.124	515,620	500,000	500,000					3.375	3.375	JD	891	16,875	07/19/2010.	06/12/2020.
313370 US 5	FEDERAL HOME LOAN BANKS				1	2,084,688	102.181	2,043,620	2,000,000	2,039,673		(14,158)			2.875	2.114	MS	17,569	57,500	09/29/2014.	09/11/2020.
313371 4H 6	FEDERAL HOME LOAN BANKS				1	998,500	102.140	1,021,400	1,000,000	999,611		167			3.000	3.018	MS	8,583	30,000	09/16/2010.	03/18/2020.
313373 UU 4	FEDERAL HOME LOAN BANKS				1	4,226,920	100.511	4,020,440	4,000,000	4,021,085		(47,797)			2.750	1.533	JD	7,028	110,000	07/30/2013.	06/08/2018.
313378 JP 7	FEDERAL HOME LOAN BANKS				1	2,574,166	100.880	2,501,824	2,480,000	2,539,570		(15,503)			2.375	1.701	MS	18,161	58,900	09/29/2015.	09/10/2021.
313379 DT 3	FEDERAL HOME LOAN BANKS				1	986,620	99.859	998,590	1,000,000	998,753		2,828			1.250	1.538	JD	799	12,500	08/06/2013.	06/08/2018.
313381 YT 6	FEDERAL HOME LOAN BANKS			2	1	1,978,830	98.606	2,070,726	2,100,000	2,057,486		19,526			1.420	2.416	FA	12,011	29,820	10/25/2013.	02/06/2020.
3133XP CT 9	FEDERAL HOME LOAN BANKS				1	5,505,206	100.541	5,630,296	5,600,000	5,598,676		6,618			4.250	4.377	MS	74,044	238,000	12/31/2014.	03/09/2018.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3134G3 B5 8	FEDERAL HOME LOAN MORTGAGE CORP.			2	1	1,000,000	99.650	996,500	1,000,000	1,000,000					1.150	1.150	FA	4,121	11,500	07/27/2012.	08/22/2018.
3135G0 E5 8	FEDERAL NATIONAL MORTGAGE ASSOC.				1	995,800	99.498	994,980	1,000,000	998,827		1,449			1.125	1.273	AO	2,250	11,250	11/24/2015.	10/19/2018.
3135G0 K3 6	FEDERAL NATIONAL MORTGAGE ASSOC.				1	1,538,200	96.499	1,447,485	1,500,000	1,533,306		(3,677)			2.125	1.836	AO	5,932	31,875	09/14/2016.	04/24/2026.
3135G0 K6 9	FEDERAL NATIONAL MORTGAGE ASSOC.				1	996,580	97.265	972,650	1,000,000	997,460		737			1.250	1.328	MN	1,910	12,500	10/21/2016.	05/06/2021.
3135G0 Q2 2	FEDERAL NATIONAL MORTGAGE ASSOC.				1	1,002,000	94.264	942,640	1,000,000	1,001,768		(185)			1.875	1.853	MS	5,052	18,593	09/27/2016.	09/24/2026.
3135G0 ZR 7	FEDERAL NATIONAL MORTGAGE ASSOC.				1	10,668,900	101.332	10,133,200	10,000,000	10,550,496		(77,025)			2.625	1.748	MS	83,854	262,500	06/15/2016.	09/06/2024.
3136G1 BL 2	FEDERAL NATIONAL MORTGAGE ASSOC.				1	1,008,260	98.901	989,010	1,000,000	1,004,535		(1,712)			1.625	1.445	JJ	6,816	16,250	10/21/2015.	07/30/2020.
3136G4 NR 0	FEDERAL NATIONAL MORTGAGE ASSOC.			2	1	1,001,200	98.755	987,550	1,000,000	1,000,808		(392)			1.750	1.620	FA	6,562		09/11/2017.	02/16/2021.
442435 4Y 6	HOUSTON TEXAS UTILITIES SYSTEM.			1	1FE	3,003,000	102.535	3,076,050	3,000,000	3,001,703		(357)			3.228	3.214	MN	12,374	96,840	03/13/2014.	05/15/2022.
46246K J2 9	IOWA FINANCE AUTHORITY REVENUE.			2	1FE	1,812,282	104.858	1,835,015	1,750,000	1,750,000					3.730	3.730	FA	27,198	65,275	09/17/2013.	08/01/2021.
469487 CN 0	JACKSONVILLE FLORIDA SPECIAL REVENUE.			2	1FE	2,397,890	108.223	2,380,906	2,200,000	2,200,000					4.990	4.990	AO	27,445	109,780	09/13/2013.	10/01/2021.
613741 EX 1	MONTGOMERY COUNTY VIRGINIA ECONOMIC DEVELOPMENT.				1FE	2,667,665	101.766	2,712,064	2,665,000	2,666,040		(409)			2.950	2.933	JD	6,551	78,617	11/05/2013.	06/01/2020.
880591 ER 9	TENNESSEE VALLEY AUTHORITY.				1FE	5,093,550	102.659	5,132,950	5,000,000	5,069,602		(9,365)			2.875	2.647	MS	42,326	143,750	05/21/2015.	09/15/2024.
914437 RA 8	UNIVERSITY MASSACHSETTS BUILDING AUTHORITY.			1	1FE	2,002,000	99.767	1,995,339	2,000,000	2,000,699		(370)			2.108	2.088	MN	7,026	42,160	05/21/2014.	11/01/2019.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.						161,079,773	XXX	159,545,110	160,195,000	160,731,952	0	(41,814)	0	0	XXX	XXX	XXX	895,213	3,291,618	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31394R ZY 8	FHLMC REMIC SERIES 2769 LB.			4	1	213,155	100.446	211,201	210,264	210,616		(268)			4.000	3.697	MON	701	8,411	09/01/2009.	03/15/2019.
31394W FL 7	FHLMC REMIC SERIES 2773 TB.			4	1	202,127	100.800	201,852	200,250	200,485		(154)			4.000	3.813	MON	668	8,010	08/26/2009.	04/15/2019.
31394W YN 2	FHLMC REMIC SERIES 2783 AY.			4	1	138,277	100.474	136,774	136,129	136,394		(160)			4.000	3.689	MON	454	5,445	04/23/2009.	04/15/2019.
31394W GS 1	FHLMC REMIC SERIES 2784 HJ.			4	1	278,268	100.486	279,446	278,094	278,118		(15)			4.000	3.987	MON	927	11,124	07/17/2009.	04/15/2019.
31394Y F3 3	FHLMC REMIC SERIES 2796 LB.			4	1	370,669	105.073	379,627	361,298	366,311		(686)			4.500	3.872	MON	1,355	16,258	05/20/2009.	05/15/2024.
31395J MW 3	FHLMC REMIC SERIES 2892 DB.			4	1	213,140	101.034	213,212	211,030	211,316		(172)			4.500	4.295	MON	791	9,496	12/19/2008.	11/15/2019.
31395U RE 3	FHLMC REMIC SERIES 2977 AY.			4	1	787,253	105.273	800,014	759,942	775,458		(1,684)			4.500	3.685	MON	2,850	34,197	02/08/2010.	05/15/2025.
3137A2 TH 4	FHLMC REMIC SERIES 3759 LW.			4	1	159,756	99.951	160,304	160,383	160,373		65			4.000	4.071	MON	535	6,415	01/19/2011.	08/15/2036.
3137AE LS 2	FHLMC REMIC SERIES 3910 JC.			4	1	1,451,837	98.556	1,399,814	1,420,324	1,434,953		(2,382)			2.000	1.415	MON	2,367	28,406	09/19/2012.	12/15/2037.
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA.			4	1	1,563,550	102.361	1,524,253	1,489,096	1,541,777		(3,804)			3.500	2.320	MON	4,343	52,118	12/14/2011.	02/15/2041.
3137AJ HW 7	FHLMC REMIC SERIES 3960 YH.			4	1	1,404,041	98.448	1,352,661	1,373,985	1,389,276		(2,134)			2.000	1.431	MON	2,290	27,480	09/20/2012.	08/15/2040.
3137AP BF 6	FHLMC REMIC SERIES 4033 ED.			4	1	2,730,298	99.878	2,650,386	2,653,623	2,690,587		(7,825)			2.500	1.846	MON	5,528	66,341	07/22/2014.	10/15/2036.
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA.			4	1	1,869,023	99.513	1,775,581	1,784,271	1,853,246		(3,474)			3.000	2.146	MON	4,461	53,528	10/24/2012.	12/15/2040.
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA.			4	1	3,353,025	96.471	3,213,109	3,330,647	3,345,631		(1,134)			1.500	1.370	MON	4,163	49,960	11/26/2012.	02/15/2042.
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP.			4	1	4,056,882	99.976	3,915,797	3,916,737	4,009,908		7,507			2.500	1.890	MON	8,160	97,918	12/17/2012.	05/15/2041.
3137AW VA 0	FHLMC REMIC SERIES 4145 UC.			4	1	3,208,394	96.047	3,096,079	3,223,504	3,212,149		585			1.500	1.610	MON	4,029	48,353	03/20/2013.	12/15/2027.
3137AY 6Z 9	FHLMC REMIC SERIES 4150 ND.				1	3,897,284	97.557	3,824,182	3,919,946	3,899,969		1,854			1.750	1.901	MON	5,717	68,599	05/24/2016.	07/15/2041.
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC.			4	1	3,440,087	96.087	3,451,068	3,591,608	3,480,805		10,259			1.500	2.419	MON	4,490	53,874	07/22/2013.	03/15/2028.
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD.			4	1	3,040,978	97.620	2,929,692	3,001,119	3,030,438		(2,194)			2.000	1.742	MON	5,002	60,022	05/22/2013.	01/15/2033.
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA.			4	1	2,494,917	98.024	2,434,207	2,483,277	2,493,117		(638)			2.500	2.388	MON	5,173	62,082	09/25/2013.	05/15/2028.
3137B7 3L 1	FHLMC REMIC SERIES 4289 WE.			4	1	3,480,950	102.056	3,468,515	3,398,639	3,455,592		(5,261)			3.000	2.319	MON	8,497	101,959	02/20/2014.	08/15/2031.
3137B7 TL 3	FHLMC REMIC SERIES 4306 A.			4	1	2,003,716	101.706	1,948,977	1,916,285	1,964,453		(22,102)			3.500	2.260	MON	5,589	67,070	05/21/2014.	03/15/2041.
3137B9 FL 4	FHLMC REMIC SERIES 4314 KA.			4	1	5,853,040	100.948	5,773,217	5,719,001	5,822,353		(11,440)			3.000	2.456	MON	14,298	171,570	06/24/2014.	12/15/2039.
3137BA 3T 7	FHLMC REMIC SERIES 4329 KA.			4	1	2,901,090	101.298	2,864,013	2,827,314	2,883,229		(6,029)			3.000	2.410	MON	7,068	84,819	06/25/2014.	01/15/2040.
3137BB A9 1	FHLMC REMIC SERIES 4337 BA.				1	6,544,319	100.653	6,288,356	6,247,560	6,535,273		(7,133)			3.000	2.071	MON	15,619	187,427	05/05/2016.	02/15/2046.
3137BB N9 7	FHLMC REMIC SERIES 4358 DA.			4	1	4,313,282	101.471	4,276,500	4,214,504	4,294,932		(7,920)			3.000	2.438	MON	10,536	126,435	07/23/2014.	06/15/2040.
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE.				1	4,615,623	98.868	4,601,480	4,654,165	4,617,816		2,193			2.500	2.744	MON	9,696	87,266	03/13/2017.	01/15/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BN Z8 0	FHLMC REMIC SERIES 4569 A				1	8,315,325	99.318	7,993,819	8,048,711	8,294,530		(17,578)			2.500	1.837	MON	16,768	201,218	07/21/2016.	11/15/2040.
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA				1	7,264,247	98.946	6,993,184	7,067,677	7,242,167		(19,438)			2.500	1.954	MON	14,724	176,692	09/19/2016.	06/15/2041.
3137BV EH 5	FHLMC REMIC SERIES 4655 HA				1	7,343,038	102.796	7,273,327	7,075,496	7,332,152		(10,886)			3.500	2.330	MON	20,637	103,184	07/20/2017.	01/15/2042.
3137BW YH 1	FHLMC REMIC SERIES 4674 A				1	6,492,889	101.048	6,406,772	6,340,325	6,491,815		(1,074)			3.000	2.453	MON	15,851	47,552	09/26/2017.	12/15/2042.
3138L9 AT 9	FN AM8117				1	3,080,625	99.358	2,980,740	3,000,000	3,058,622		(13,057)			2.530	2.050	MON	6,325	76,952	04/20/2016.	03/01/2025.
31415Y LW 7	FNMA PASS-THRU POOL 993241			4	1	395,435	103.512	389,252	376,046	392,633		(1,918)			4.000	2.054	MON	1,253	15,042	09/15/2010.	06/01/2024.
31417Y GK 7	FNMA PASS-THRU 15 YEAR			4	1	671,803	103.850	675,298	650,263	667,203		(1,625)			4.000	2.882	MON	2,168	26,011	01/25/2011.	10/01/2024.
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ			4	1	1,276,294	104.902	1,308,596	1,247,446	1,261,531		(1,583)			4.500	4.030	MON	4,678	56,135	02/24/2010.	12/25/2024.
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC			4	1	2,942,354	97.596	2,820,931	2,890,417	2,931,098		(1,859)			2.000	1.570	MON	4,817	57,808	02/25/2013.	04/25/2041.
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB			4	1	1,316,227	99.860	1,268,787	1,270,566	1,298,134		(4,010)			2.500	1.464	MON	2,647	31,764	07/09/2012.	03/25/2039.
31397S XM 1	FNMA REMIC TRUST 2011-40 KA			4	1	417,844	102.623	423,506	412,682	419,686		(1,287)			3.500	2.884	MON	1,204	14,444	06/15/2011.	03/25/2026.
3136A0 LP 0	FNMA REMIC TRUST 2011-70 ND			4	1	5,170,313	103.043	5,152,150	5,000,000	5,056,360		(21,019)			3.500	3.061	MON	14,583	175,000	10/20/2011.	04/25/2037.
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA			4	1	2,960,326	101.248	2,839,753	2,804,750	2,932,531		8,582			3.500	2.563	MON	8,181	98,166	08/15/2012.	10/25/2041.
3136AA JT 3	FNMA REMIC TRUST 2012-139 CA				1	8,303,746	96.990	8,229,755	8,485,158	8,304,923		2,594			2.000	2.489	MON	14,142	169,703	12/20/2016.	11/25/2042.
3136AA 5A 9	FNMA REMIC TRUST 2012-149 ND				1	4,772,772	96.721	4,616,273	4,772,772	4,772,772					2.000	2.000	MON	7,955	95,455	10/24/2016.	06/25/2042.
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA			4	1	3,036,981	96.991	2,866,326	2,955,250	3,017,780		1,838			2.000	1.484	MON	4,925	59,105	04/22/2013.	01/25/2028.
3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA			4	1	1,681,802	98.199	1,652,029	1,682,328	1,682,049		31			2.000	2.007	MON	2,804	33,647	01/18/2012.	04/25/2040.
3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB			4	1	1,779,915	98.572	1,746,855	1,772,161	1,777,112		(386)			2.250	2.158	MON	3,323	39,874	03/19/2012.	10/25/2040.
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB			4	1	2,069,675	97.262	1,998,022	2,054,268	2,064,162		(680)			2.000	1.858	MON	3,424	41,085	03/27/2012.	01/25/2032.
3136A5 AC 0	FNMA REMIC TRUST 2012-40 MG			4	1	4,203,875	98.119	4,103,003	4,181,660	4,200,056		(1,355)			2.500	2.361	MON	8,712	104,541	05/27/2014.	04/25/2041.
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB			4	1	2,445,638	99.166	2,361,768	2,381,631	2,422,619		(6,633)			2.250	1.704	MON	4,466	53,587	07/16/2012.	02/25/2041.
3136A7 U3 4	FNMA REMIC TRUST 2012-84 QG			4	1	1,237,544	101.510	1,240,722	1,222,266	1,235,147		(833)			3.000	2.662	MON	3,056	36,668	04/21/2014.	09/25/2031.
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD			4	1	1,977,821	96.915	1,892,265	1,952,499	1,972,264		(907)			2.000	1.697	MON	3,254	39,050	08/27/2012.	07/25/2041.
3136AC ES 6	FNMA REMIC TRUST 2013-10 DE				1	5,532,770	97.114	5,360,531	5,519,833	5,531,356		(948)			2.000	1.945	MON	9,200	110,397	04/21/2016.	10/25/2041.
3136AH U9 9	FNMA REMIC TRUST 2013-133 VT			4	1	4,303,088	100.703	4,210,639	4,181,244	4,254,092		(11,166)			3.000	2.419	MON	10,453	125,437	01/27/2014.	05/25/2025.
3136AC WN 7	FNMA REMIC TRUST 2013-20 CA				1	6,440,992	99.374	6,269,406	6,308,900	6,432,481		(8,232)			2.500	2.126	MON	13,144	157,723	04/19/2016.	01/25/2043.
3136AD MZ 9	FNMA REMIC TRUST 2013-30 JA				1	4,342,533	90.705	4,213,285	4,645,041	4,307,973		(19,408)			1.500	2.835	MON	5,806	69,676	10/16/2015.	04/25/2043.
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB			4	1	3,838,153	101.367	3,786,492	3,735,428	3,810,801		(9,744)			3.000	2.439	MON	9,339	112,063	10/23/2013.	05/25/2032.
3136AD V4 8	FNMA REMIC TRUST 2013-41 WG			4	1	5,000,067	99.911	4,981,606	4,986,044	4,997,612		(728)			2.500	2.440	MON	10,388	124,651	06/04/2014.	11/25/2042.
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA				1	4,796,883	101.117	4,732,881	4,680,599	4,790,377		(6,505)			3.000	2.278	MON	11,701	105,314	03/28/2017.	09/25/2039.
3136AJ K4 7	FNMA REMIC TRUST 2014-28 ND			4	1	6,005,422	101.090	5,932,759	5,868,789	5,971,674		(12,173)			3.000	2.455	MON	14,672	176,064	06/24/2014.	03/25/2040.
3136AQ UM 0	FNMA REMIC TRUST 2015-92 VA				1	7,786,442	100.972	7,452,252	7,380,514	7,705,080		(59,427)			3.000	1.699	MON	18,451	221,415	08/25/2016.	01/25/2029.
3136AR R4 2	FNMA REMIC TRUST 2016-25 A				1	5,302,728	100.808	5,124,578	5,083,503	5,300,945		(8,846)			3.000	1.967	MON	12,708	152,505	08/19/2016.	11/25/2042.
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA				1	6,375,425	100.717	6,269,303	6,224,672	6,365,960		(9,464)			3.000	2.412	MON	15,561	108,932	05/24/2017.	09/25/2045.
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN				1	8,826,748	100.706	8,511,373	8,451,704	8,787,177		(31,026)			3.000	2.246	MON	21,129	253,551	09/26/2016.	02/25/2046.
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN				1	6,340,456	98.556	6,316,007	6,408,547	6,348,639		8,184			2.500	2.760	MON	13,351	146,863	01/26/2017.	05/25/2045.
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE				1	6,557,476	102.123	6,442,998	6,309,057	6,540,285		(17,190)			3.500	2.426	MON	18,401	147,211	04/26/2017.	08/25/2040.
3136AW EJ 2	FNMA REMIC TRUST 2017-28 A				1	6,950,745	102.455	6,910,821	6,745,225	6,948,265		(2,479)			3.500	2.634	MON	19,673	19,674	11/27/2017.	05/25/2045.
3136AY DD 2	FNMA REMIC TRUST 2017-66 BH				1	4,819,597	102.512	4,780,085	4,662,951	4,819,916		319			3.500	2.632	MON	13,600	27,202	10/26/2017.	05/25/2044.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						236,960,995	XXX	231,698,466	232,319,418	236,034,554	0	(346,062)	0	0	XXX	XXX	XXX	522,781	5,405,944	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137BH XJ 1	FHLMC REMIC SERIES K-045 A2				1	10,762,500	102.221	10,222,100	10,000,000	10,632,762		(84,318)			3.023	2.041	MON	25,192	302,300	06/14/2016.	01/25/2025.

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BM TX 4	FHLMC REMIC SERIES K-052 A2				1	10,776,562	102.737	10,273,700	10,000,000	10,645,703		(80,008)			3.151	2.202	MON	26,258	315,100	05/06/2016	11/25/2025
30291K AN 0	FREMF MTG TR 2013--K30 B				1FM	7,161,875	103.106	7,217,420	7,000,000	7,104,123		(19,960)			3.557	3.253	MON	20,750	252,239	03/12/2015	06/25/2045
30261N AE 0	FREMF MTG TR 2013-K25 B				1FM	7,320,766	101.985	7,240,935	7,100,000	7,247,504		(28,294)			3.619	3.147	MON	21,412	260,625	05/04/2015	11/25/2045
30291H AE 7	FREMF MTG TR 2013-K28 B				1FM	5,001,562	100.748	5,037,400	5,000,000	4,997,350		(1,847)			3.490	3.501	MON	14,541	177,058	02/26/2016	06/25/2046
30291J AJ 2	FREMF MTG TR 2013-K29 B				1FM	7,210,000	101.239	7,086,730	7,000,000	7,136,116		(26,562)			3.481	3.073	MON	20,305	247,169	04/13/2015	05/25/2046
30291M AN 6	FREMF MTG TR 2013-K31 B				1FM	7,185,938	101.417	7,099,190	7,000,000	7,122,455		(33,661)			3.629	3.266	MON	21,168	257,294	05/21/2015	07/25/2046
30265A AN 4	FREMF MTG TR 2013-K33 B				1FM	6,928,359	100.771	7,053,970	7,000,000	6,941,937		6,638			3.501	3.668	MON	20,423	248,478	06/24/2015	08/25/2046
30291R AA 3	FREMF MTG TR 2013-K34 B				1FM	7,165,625	102.254	7,157,780	7,000,000	7,114,592		(21,786)			3.737	3.411	MON	21,798	265,249	02/16/2016	09/25/2046
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						69,513,187	XXX	68,389,225	67,100,000	68,942,542	0	(289,798)	0	0	XXX	XXX	XXX	191,847	2,325,512	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						467,553,955	XXX	459,632,801	459,614,418	465,709,048	0	(677,674)	0	0	XXX	XXX	XXX	1,609,841	11,023,074	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
03523T BP 2	ANHEUSER BUSCH INBEV WORLDWIDE		C	1	2FE	995,180	99.242	992,420	1,000,000	997,662		480			2.500	2.555	JJ	11,528	25,000	07/11/2012	07/15/2022
046353 AF 5	ASTRAZENECA PLC		C	1	1FE	1,015,606	99.436	994,360	1,000,000	1,004,001		(2,280)			1.950	1.712	MS	5,579	19,500	09/21/2012	09/18/2019
06738E AD 7	BARCLAYS PLC		C		2FE	996,480	100.215	1,002,150	1,000,000	998,641		705			2.750	2.826	MN	4,049	27,500	11/03/2014	11/08/2019
05574L PT 9	BNP PARIBAS / BNP PARIBAS US		C		1FE	1,512,650	100.443	1,506,645	1,500,000	1,501,784		(2,758)			2.700	2.511	FA	14,738	40,500	11/26/2013	08/20/2018
05565Q BZ 0	BP CAPITAL MARKETS PLC		C	1	1FE	1,508,375	102.498	1,537,470	1,500,000	1,503,347		(749)			3.245	3.192	MN	7,436	48,675	11/26/2013	05/06/2022
05565Q CP 1	BP CAPITAL MARKETS PLC		C	1	1FE	516,025	105.126	525,630	500,000	511,316		(1,640)			3.814	3.401	FA	7,469	19,070	01/13/2015	02/10/2024
05565Q DP 0	BP CAPITAL MARKETS PLC		C	2	1FE	1,000,000	99.503	995,030	1,000,000	1,000,000					2.520	2.520	MS	7,140		09/14/2017	09/19/2022
278062 AC 8	EATON CORP PLC		C	1	2FE	2,986,800	100.293	3,008,790	3,000,000	2,988,469		1,669			2.750	2.836	MN	13,521	82,500	03/28/2017	11/02/2022
377373 AD 7	GLAXOSMITHKLINE CAP PLC		C	1	1FE	1,518,815	101.502	1,522,530	1,500,000	1,509,302		(2,025)			2.850	2.701	MN	6,294	42,750	12/05/2012	05/08/2022
40428H PN 6	HSBC USA INC		C		1FE	1,499,085	100.116	1,501,740	1,500,000	1,499,647		183			2.375	2.388	MN	4,750	35,526	11/05/2014	11/13/2019
65557C AS 2	NORDEA BK AB MTN 144A		C		1FE	1,993,900	99.330	1,986,600	2,000,000	1,995,778		1,178			2.250	2.315	MN	4,250	45,000	05/23/2016	05/27/2021
656836 AD 5	NORTH AMERICAN DEVELOPMENT BANK		C		1FE	998,030	100.296	1,002,960	1,000,000	999,680		404			2.300	2.342	AO	5,175	23,000	10/03/2013	10/10/2018
21688A AG 7	RABOBANK NEDERLAND NY		C		1FE	1,246,388	98.659	1,233,238	1,250,000	1,248,059		1,186			1.375	1.473	FA	6,780	17,188	08/02/2016	08/09/2019
771196 BB 7	ROCHE HOLDINGS INC		C	1	1FE	3,029,580	101.472	3,044,160	3,000,000	3,017,936		(4,711)			2.875	2.699	MS	22,042	86,250	06/23/2015	09/29/2021
806854 AH 8	SCHLUMBERGER INVT SA		C	2	1FE	996,600	105.276	1,052,760	1,000,000	997,842		321			3.650	3.691	JD	3,042	36,500	11/26/2013	12/01/2023
822582 AJ 1	SHELL INTERNATIONAL FINANCE		C	1	1FE	993,500	103.590	1,035,900	1,000,000	998,618		755			4.300	4.384	MS	11,825	43,000	03/03/2010	09/22/2019
822582 AM 4	SHELL INTERNATIONAL FINANCE		C	1	1FE	995,280	104.568	1,045,680	1,000,000	998,761		516			4.375	4.434	MS	11,667	43,750	03/18/2010	03/25/2020
822582 BG 6	SHELL INTERNATIONAL FINANCE		C	1	1FE	997,880	99.792	997,920	1,000,000	998,973		419			2.125	2.170	MN	2,951	21,250	05/06/2015	05/11/2020
82620K AU 7	SIEMENS FIN NV		C	1	1FE	1,498,485	101.899	1,528,485	1,500,000	1,498,590		105			3.400	3.412	MS	14,875	25,500	03/07/2017	03/16/2027
90261X FA 5	UBS AG		C		1FE	993,780	101.226	1,012,260	1,000,000	999,742		780			5.750	5.833	AO	10,542	57,500	04/22/2008	04/25/2018
90352J AA 1	UBS GROUP FDG SWITZ AG		C	2	1FE	999,980	101.591	1,015,910	1,000,000	999,982		2			3.491	3.491	MN	3,685	23,273	03/16/2017	05/23/2023
904764 AU 1	UNILEVER CAP CORP		C	1	1FE	984,170	92.286	922,860	1,000,000	986,232		1,445			2.000	2.177	JJ	8,500	20,000	07/25/2016	07/28/2026
002824 BA 7	ABBOTT LABS			1	2FE	996,810	98.968	989,680	1,000,000	998,019		440			2.550	2.600	MS	7,508	25,500	03/09/2015	03/15/2022
00751Y AC 0	ADVANCE AUTO PARTS INC			1	2FE	3,096,060	105.137	3,154,110	3,000,000	3,075,312		(11,066)			4.500	4.019	JD	11,250	135,000	02/04/2016	12/01/2023
001055 AL 6	AFLAC INC			1	1FE	3,905,070	103.846	3,847,494	3,705,000	3,895,944		(9,126)			3.625	2.606	JD	5,969	67,153	09/20/2017	06/15/2023
010392 FE 3	ALABAMA POWER CO			1	1FE	1,047,753	103.934	1,091,307	1,050,000	1,049,133		232			3.950	3.976	JD	3,456	41,475	05/18/2011	06/01/2021
02079K AA 5	ALPHABET INC			1	1FE	2,088,347	104.684	1,988,996	1,900,000	2,027,704		(36,460)			3.625	1.577	MN	8,035	68,875	04/29/2016	05/19/2021
025816 AY 5	AMERICAN EXPRESS CO				1FE	1,000,140	101.071	1,010,710	1,000,000	1,000,004		(18)			7.000	6.998	MS	19,833	70,000	03/13/2008	03/19/2018
025816 BM 0	AMERICAN EXPRESS CO			2	1FE	3,010,260	98.793	2,963,790	3,000,000	3,009,539		(721)			2.500	2.425	FA	31,250		08/21/2017	08/01/2022
0258M0 DP 1	AMERICAN EXPRESS CREDIT CORP				1FE	399,756	100.209	400,836	400,000	399,918		49			2.250	2.263	FA	3,400	9,000	08/12/2014	08/15/2019
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1FE	987,740	101.477	1,014,770	1,000,000	988,443		703			3.300	3.446	MN	5,317	16,500	04/27/2017	05/03/2027
02665W BK 6	AMERICAN HONDA FINANCE CORP			1	1FE	1,499,385	99.596	1,493,940	1,500,000	1,499,727		304			1.500	1.521	MN	2,625	22,375	11/16/2016	11/19/2018

Statement as of December 31, 2017 of the **Medical Mutual of Ohio**

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02666Q J7 9	AMERICAN HONDA FINANCE CORP				1FE	997,360	104.413	1,044,130	1,000,000	998,901		270			3.800	3.832	MS	10,661	38,000	09/13/2011.	09/20/2021.
03076C AF 3	AMERIPRISE FINANCIAL INC			1	1FE	5,194,315	106.419	5,178,349	4,866,000	5,116,508		(39,030)			4.000	3.024	AO	41,091	194,640	04/13/2016.	10/15/2023.
031162 BV 1	AMGEN INC			2	2FE	5,240,400	103.899	5,194,950	5,000,000	5,230,644		(9,756)			3.625	2.831	MN	19,635	90,625	09/14/2017.	05/22/2024.
032654 AH 8	ANALOG DEVICES INC			1	2FE	5,010,600	99.796	4,989,800	5,000,000	5,007,243		(1,283)			2.875	2.845	JD	11,979	143,750	04/27/2015.	06/01/2023.
03524B AE 6	ANHEUSER-BUSCH INBEV S.A			1	1FE	604,320	104.080	624,480	600,000	602,842		(411)			3.700	3.613	FA	9,250	22,200	03/20/2014.	02/01/2024.
037411 AN 5	APACHE CORP				2FE	2,831,400	100.371	2,509,275	2,500,000	2,503,563		(41,115)			7.000	5.282	FA	72,917	175,000	01/15/2008.	02/01/2018.
037833 AK 6	APPLE INC			1	1FE	1,678,264	98.971	1,702,301	1,720,000	1,694,780		4,220			2.400	2.704	MN	6,651	41,280	11/22/2013.	05/03/2023.
037833 BG 4	APPLE INC			1	1FE	500,500	102.019	510,095	500,000	500,383		(45)			3.200	3.188	MN	2,133	16,000	05/13/2015.	05/13/2025.
037833 BU 3	APPLE INC			1	1FE	1,997,860	101.355	2,027,100	2,000,000	1,998,390		286			2.850	2.867	FA	20,267	57,000	02/16/2016.	02/23/2023.
037833 CM 0	APPLE INC			1	1FE	2,999,850	100.088	3,002,640	3,000,000	2,999,876		26			2.500	2.501	FA	29,583	37,500	02/02/2017.	02/09/2022.
037833 DB 3	APPLE INC			2	1FE	998,880	98.816	988,160	1,000,000	998,911		31			2.900	2.913	MS	8,781		09/05/2017.	09/12/2027.
038222 AF 2	APPLIED MATERIALS INC			1	1FE	5,434,700	106.052	5,302,600	5,000,000	5,290,927		(79,574)			4.300	2.531	JD	9,556	215,000	03/04/2016.	06/15/2021.
00206R AX 0	AT&T INC			1	2FE	3,263,010	105.479	3,164,370	3,000,000	3,139,702		(38,803)			4.450	2.988	MN	17,058	133,500	09/18/2014.	05/15/2021.
00206R AZ 5	AT&T INC			1	2FE	1,648,972	103.603	1,538,505	1,485,000	1,557,127		(18,814)			3.875	2.466	FA	21,739	57,544	08/15/2014.	08/15/2021.
05348E BA 6	AVALONBAY CMNTYS INC MTN BE			1	1FE	996,540	100.773	1,007,730	1,000,000	996,734		194			3.350	3.391	MN	4,281	17,029	05/03/2017.	05/15/2027.
06406R AA 5	BANK OF NEW YORK			2	1FE	997,860	100.229	1,002,290	1,000,000	998,230		370			2.600	2.646	FA	10,400	13,000	01/31/2017.	02/07/2022.
06406H BP 3	BANK OF NEW YORK				1FE	506,100	104.591	522,955	500,000	501,479		(678)			4.600	4.447	JJ	10,606	23,000	02/10/2010.	01/15/2020.
06406H DA 4	BANK OF NEW YORK			2	1FE	4,873,652	100.018	4,668,840	4,668,000	4,669,741		(150,916)			3.000	(0.206)	FA	49,403	140,040	08/25/2016.	02/24/2025.
07330M AA 5	BB&T CORP			2	1FE	5,063,106	104.662	4,866,783	4,650,000	5,015,545		(36,433)			3.800	2.781	AO	29,941	176,700	09/09/2016.	10/30/2026.
07330N AR 6	BB&T CORP			2	1FE	1,001,480	99.833	998,330	1,000,000	1,001,452		(28)			2.250	2.186	JD	1,438		12/14/2017.	06/01/2020.
073902 RU 4	BEAR STEARNS & CO INC				1FE	997,260	100.400	1,004,000	1,000,000	999,968		368			7.250	7.289	FA	30,208	72,500	01/29/2008.	02/01/2018.
075887 BK 4	BECTON DICKINSON & CO			1	2FE	1,965,015	100.420	1,958,190	1,950,000	1,960,118		(1,872)			3.300	3.185	MS	21,450	64,350	04/24/2015.	03/01/2023.
075896 AA 8	BED BATH & BEYOND INC			1	2FE	2,520,650	99.927	2,498,175	2,500,000	2,517,919		(2,474)			3.749	3.621	FA	39,052	93,725	11/23/2016.	08/01/2024.
084670 BC 1	BERKSHIRE HATHAWAY FINANCIAL CORP				1FE	1,565,520	104.990	1,574,850	1,500,000	1,531,626		(8,121)			3.750	3.130	FA	21,250	56,250	08/08/2013.	08/15/2021.
084670 BS 6	BERKSHIRE HATHAWAY FINANCIAL CORP			1	1FE	2,053,140	101.131	2,022,620	2,000,000	2,044,594		(4,936)			3.125	2.810	MS	18,403	62,500	04/01/2016.	03/15/2026.
09247X AL 5	BLACKROCK INC			1	1FE	6,992,321	103.938	6,963,846	6,700,000	6,989,122		(3,199)			3.500	2.740	MS	67,093		12/04/2017.	03/18/2024.
09256B AD 9	BLACKSTONE HOLDINGS FINANCE L L C			1	1FE	5,499,150	108.801	5,440,050	5,000,000	5,481,420		(17,730)			4.750	2.724	FA	89,722		10/18/2017.	02/15/2023.
097023 AW 5	BOEING CO			1	1FE	500,000	104.599	522,995	500,000	500,000					6.000	6.000	MS	8,833	30,000	03/11/2009.	03/15/2019.
097023 BQ 7	BOEING CO			1	1FE	1,477,815	96.328	1,444,920	1,500,000	1,482,618		2,977			1.875	2.101	JD	1,250	28,125	05/16/2016.	06/15/2023.
097023 BT 1	BOEING CO			1	1FE	2,963,700	99.152	2,974,560	3,000,000	2,969,719		6,019			2.125	2.381	MS	21,250	34,531	02/14/2017.	03/01/2022.
110122 AT 5	BRISTOL MYERS SQUIBB CO			1	1FE	492,170	97.875	489,375	500,000	496,190		782			2.000	2.176	FA	4,167	10,000	07/27/2012.	08/01/2022.
12189L AM 3	BURLINGTON NORTHN SANTA FE CP			1	1FE	512,350	101.877	509,385	500,000	509,227		(1,722)			3.000	2.601	MS	4,417	15,000	03/01/2016.	03/15/2023.
134429 AW 9	CAMPBELL SOUP CO			1	2FE	994,900	104.819	1,048,190	1,000,000	998,083		531			4.250	4.313	AO	8,972	42,500	03/31/2011.	04/15/2021.
134429 AY 5	CAMPBELL SOUP CO			1	2FE	2,858,100	98.904	2,967,120	3,000,000	2,911,232		17,697			2.500	3.199	FA	31,042	75,000	11/24/2014.	08/02/2022.
14149Y AZ 1	CARDINAL HEALTH INC			1	2FE	2,494,450	99.940	2,498,500	2,500,000	2,497,838		1,115			2.400	2.448	MN	7,667	60,000	11/18/2014.	11/15/2019.
14912L 3U 3	CATERPILLAR FINANCIAL SERVICES				1FE	1,021,215	100.959	1,009,590	1,000,000	1,000,786		(2,618)			5.450	5.174	AO	11,506	54,500	05/27/2008.	04/15/2018.
14912L 4E 8	CATERPILLAR FINANCIAL SERVICES				1FE	2,559,276	105.597	2,111,940	2,000,000	2,114,836		(100,198)			7.150	1.954	FA	54,022	143,000	05/28/2013.	02/15/2019.
14913Q 2A 6	CATERPILLAR FINANCIAL SERVICES				1FE	999,160	98.833	988,330	1,000,000	999,248		88			1.850	1.879	MS	5,858		09/05/2017.	09/04/2020.
15189X AQ 1	CENTERPOINT ENERGY HOUSTON ELE			1	1FE	998,840	95.086	950,860	1,000,000	998,985		104			2.400	2.413	MS	8,000	25,333	08/08/2016.	09/01/2026.
166764 AH 3	CHEVRON CORP NEW			1	1FE	5,034,800	102.763	5,138,150	5,000,000	5,024,390		(4,233)			3.191	3.089	JD	3,102	159,550	06/25/2015.	06/24/2023.
171340 AH 5	CHURCH & DWIGHT INC			1	2FE	2,966,940	100.118	3,003,540	3,000,000	2,978,506		4,145			2.875	3.038	AO	21,563	86,250	02/18/2015.	10/01/2022.
17275R AE 2	CISCO SYS INC			1	1FE	509,305	103.244	516,220	500,000	501,273		(1,078)			4.950	4.715	FA	9,350	24,750	02/10/2009.	02/15/2019.
17275R AV 4	CISCO SYS INC			1	1FE	6,801,760	101.934	6,625,710	6,500,000	6,718,987		(46,341)			3.000	2.203	JD	8,667	195,000	05/04/2016.	06/15/2022.

Statement as of December 31, 2017 of the **Medical Mutual of Ohio**

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17275R AW 2	CISCO SYS INC			1	1FE	997,330	104.435	1,044,350	1,000,000	997,926		239			3.500	3.532	JD	1,556	35,000	06/10/2015.	06/15/2025.
189054 AU 3	CLOROX CO DEL			1	2FE	4,259,422	103.131	4,264,467	4,135,000	4,243,523		(14,367)			3.500	3.064	JD	6,432	144,725	11/22/2016.	12/15/2024.
12572Q AE 5	CME GROUP INC			1	1FE	3,743,369	101.978	3,686,505	3,615,000	3,735,961		(7,408)			3.000	2.247	MS	31,933	54,225	09/11/2017.	09/15/2022.
191216 AV 2	COCA COLA CO			1	1FE	999,130	103.360	1,033,600	1,000,000	999,650		88			3.300	3.310	MS	11,000	33,000	08/03/2011.	09/01/2021.
191216 BY 5	COCA COLA CO			1	1FE	501,050	97.571	487,855	500,000	500,788		(208)			1.550	1.506	MS	2,583	7,750	09/26/2016.	09/01/2021.
19416Q DY 3	COLGATE PALMOLIVE CO			1	1FE	985,540	100.538	1,005,380	1,000,000	993,968		1,461			2.450	2.615	MN	3,131	24,500	11/03/2011.	11/15/2021.
19416Q EC 0	COLGATE PALMOLIVE CO			1	1FE	514,500	97.397	486,985	500,000	511,697		(2,082)			2.100	1.640	MN	1,750	10,500	08/25/2016.	05/01/2023.
20030N AR 2	COMCAST CORP			1	1FE	2,437,160	100.516	2,010,320	2,000,000	2,010,513		(85,017)			5.875	1.566	FA	44,389	117,500	10/25/2012.	02/15/2018.
20030N BJ 9	COMCAST CORP			1	1FE	1,556,017	104.250	1,631,513	1,565,000	1,559,096		839			3.600	3.669	MS	18,780	56,340	02/19/2014.	03/01/2024.
20030N BW 0	COMCAST CORP			1	1FE	998,800	94.440	944,400	1,000,000	998,951		103			2.350	2.363	JJ	10,836	23,239	07/12/2016.	01/15/2027.
205887 BR 2	CONAGRA BRANDS INC			1	2FE	2,037,700	101.033	2,020,660	2,000,000	2,037,020		(680)			3.200	2.787	JJ	27,733		11/27/2017.	01/25/2023.
20826F AA 4	CONOCOPHILLIPS CO			2	1FE	999,500	98.837	988,370	1,000,000	999,737		49			2.400	2.406	JD	1,067	24,000	12/21/2012.	12/15/2022.
219350 AT 2	CORNING INC			1	2FE	3,796,590	119.115	3,573,450	3,000,000	3,663,223		(92,611)			7.000	3.145	MN	26,833	210,000	07/19/2016.	05/15/2024.
231021 AR 7	CUMMINS INC			2	1FE	1,016,750	105.236	1,052,360	1,000,000	1,010,492		(1,704)			3.650	3.439	AO	9,125	36,500	02/24/2014.	10/01/2023.
24422E TV 1	DEERE JOHN CAP CORP				1FE	997,970	97.870	978,700	1,000,000	998,094		124			2.150	2.193	MS	6,749		09/05/2017.	09/08/2022.
250847 EJ 5	DETROIT EDISON CO			2	1FE	998,440	100.110	1,001,100	1,000,000	999,253		156			2.650	2.668	JD	1,178	26,500	06/19/2012.	06/15/2022.
25468P DM 5	DISNEY WALT CO			1	1FE	922,220	91.579	915,790	1,000,000	926,186		3,966			1.850	2.825	JJ	7,760	9,250	06/22/2017.	07/30/2026.
260543 CJ 0	DOW CHEM CO			1	2FE	5,179,250	102.885	5,144,250	5,000,000	5,147,192		(20,217)			3.500	2.998	AO	43,750	175,000	05/25/2016.	10/01/2024.
26138E AQ 2	DR PEPPER SNAPPLE GROUP INC			1	2FE	2,030,814	99.218	2,040,914	2,057,000	2,048,754		3,911			2.000	2.202	JJ	18,970	41,140	03/21/2013.	01/15/2020.
26138E AS 8	DR PEPPER SNAPPLE GROUP INC			2	2FE	2,223,399	101.064	2,207,238	2,184,000	2,222,260		(1,139)			3.400	3.141	MN	9,488	37,128	09/28/2017.	11/15/2025.
263534 BZ 1	DU PONT E I DE NEMOURS & CO			1	1FE	990,690	104.845	1,048,450	1,000,000	997,746		1,029			4.625	4.742	JJ	21,326	46,250	12/15/2009.	01/15/2020.
26442C AD 6	DUKE ENERGY CAROLINAS LLC			1	1FE	499,265	100.930	504,650	500,000	499,973		90			5.100	5.119	AO	5,383	25,500	04/09/2008.	04/15/2018.
26442C AG 9	DUKE ENERGY CAROLINAS LLC			1	1FE	498,550	104.330	521,650	500,000	499,830		183			7.000	7.041	MN	4,472	35,000	11/12/2008.	11/15/2018.
26442C AS 3	DUKE ENERGY CAROLINAS LLC			1	1FE	1,296,854	99.249	1,290,237	1,300,000	1,297,163		274			2.950	2.978	JD	3,196	39,841	11/14/2016.	12/01/2026.
263901 AC 4	DUKE ENERGY INDIANA INC			1	1FE	971,250	103.718	1,037,180	1,000,000	991,167		3,235			3.750	4.120	JJ	17,292	37,500	01/28/2011.	07/15/2020.
278642 AE 3	EBAY INC			1	2FE	2,087,436	99.098	2,105,833	2,125,000	2,100,908		4,865			2.600	2.870	JJ	25,476	55,250	03/24/2015.	07/15/2022.
278642 AK 9	EBAY INC			2	2FE	498,895	100.993	504,965	500,000	499,408		155			2.875	2.910	FA	5,990	14,375	07/23/2014.	08/01/2021.
278642 AL 7	EBAY INC			1	2FE	2,028,580	101.630	2,032,600	2,000,000	2,024,629		(3,451)			3.450	3.233	FA	28,750	69,000	11/08/2016.	08/01/2024.
532457 BP 2	ELI LILLY & CO			1	1FE	999,650	101.504	1,015,040	1,000,000	999,670		20			3.100	3.104	MN	3,961	16,017	05/04/2017.	05/15/2027.
291011 BE 3	EMERSON ELEC CO			1	1FE	1,365,546	99.754	1,396,556	1,400,000	1,375,403		4,379			2.625	2.998	FA	13,883	36,750	09/15/2015.	02/15/2023.
29157T AA 4	EMORY UNIVERSITY			1	1FE	1,647,330	105.377	1,580,655	1,500,000	1,530,533		(17,284)			5.625	4.347	MS	28,125	84,375	03/19/2010.	09/01/2019.
29250R AN 6	ENBRIDGE ENERGY PARTNERS L P			1	2FE	1,227,020	101.325	1,013,250	1,000,000	1,012,845		(43,796)			6.500	2.028	AO	13,722	65,000	11/27/2012.	04/15/2018.
29379V AL 7	ENTERPRISE PRODS OPER LLC			1	2FE	3,340,018	101.299	2,699,618	2,665,000	2,702,357		(127,615)			6.650	1.773	AO	37,414	177,223	10/25/2012.	04/15/2018.
30231G AC 6	EXXON MOBIL CORP			2	1FE	1,035,840	103.130	1,031,300	1,000,000	1,024,662		(3,764)			3.176	2.725	MS	9,352	31,760	12/12/2014.	03/15/2024.
31428X BF 2	FEDEX CORP			1	2FE	3,014,040	100.763	3,022,890	3,000,000	3,011,802		(1,275)			3.250	3.194	AO	24,375	97,500	03/21/2016.	04/01/2026.
316773 CP 3	FIFTH THIRD BANCORP			2	2FE	5,160,700	106.136	5,306,800	5,000,000	5,124,389		(18,254)			4.300	3.829	JJ	98,542	215,000	12/21/2015.	01/16/2024.
337158 AF 6	FIRST TENNESSEE BANK			2	2FE	2,497,975	100.666	2,516,650	2,500,000	2,499,193		403			2.950	2.967	JD	6,146	73,750	11/18/2014.	12/01/2019.
337915 AA 0	FIRSTMERIT CORP				2FE	2,075,500	104.180	2,083,600	2,000,000	2,054,763		(9,588)			4.350	3.754	FA	35,525	87,000	10/15/2015.	02/04/2023.
337738 AM 0	FISERV INC			2	2FE	3,025,950	102.926	3,087,780	3,000,000	3,015,297		(3,096)			3.500	3.377	AO	26,250	105,000	05/28/2014.	10/01/2022.
302445 AD 3	FLIR SYSTEMS INC			1	2FE	3,821,064	100.740	3,727,380	3,700,000	3,789,713		(25,255)			3.125	2.373	JD	5,139	115,625	10/03/2016.	06/15/2021.
343498 AB 7	FLOWERS FOODS INC			1	2FE	4,976,650	98.074	4,903,700	5,000,000	4,979,026		2,010			3.500	3.556	AO	43,750	176,458	10/24/2016.	10/01/2026.
354613 AG 6	FRANKLIN RESOURCES INC			1	1FE	4,492,754	105.054	4,202,160	4,000,000	4,210,105		(84,613)			4.625	2.349	MN	21,069	185,000	08/12/2014.	05/20/2020.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36164Q MS 4	GE CAPITAL INTERNATIONAL			1	1FE	1,150,459	99.539	1,141,712	1,147,000	1,149,022		(673)			2.342	2.278	MN	3,432	26,863	11/02/2015.	11/15/2020.
369550 AU 2	GENERAL DYNAMICS CORP			1	1FE	988,800	98.709	987,090	1,000,000	994,203		1,109			2.250	2.377	MN	2,875	22,500	11/21/2012.	11/15/2022.
369622 SM 8	GENERAL ELECTRIC CAPITAL CORP				1FE	321,879	107.979	309,900	287,000	300,786		(4,111)			5.300	3.653	FA	5,915	15,211	06/08/2012.	02/11/2021.
36962G 4R 2	GENERAL ELECTRIC CAPITAL CORP				1FE	125,496	105.043	120,799	115,000	119,423		(1,548)			4.375	2.889	MS	1,467	5,031	11/25/2013.	09/16/2020.
375558 AW 3	GILEAD SCIENCES INC			1	1FE	5,145,550	104.619	5,230,950	5,000,000	5,111,403		(16,533)			3.700	3.288	AO	46,250	185,000	11/24/2015.	04/01/2024.
377372 AD 9	GLAXOSMITHKLINE CAP INC			1	1FE	1,990,300	101.376	2,027,520	2,000,000	1,999,530		1,211			5.650	5.715	MN	14,439	113,000	05/28/2008.	05/15/2018.
377372 AH 0	GLAXOSMITHKLINE CAP INC			1	1FE	983,490	100.871	1,008,710	1,000,000	989,463		1,839			2.800	3.020	MS	8,011	28,000	08/20/2014.	03/18/2023.
38141G FG 4	GOLDMAN SACHS GROUP INC				1FE	1,005,690	100.158	1,001,580	1,000,000	1,000,036		(725)			5.950	5.874	JJ	26,940	59,500	01/11/2008.	01/18/2018.
38141G RD 8	GOLDMAN SACHS GROUP INC				1FE	3,111,720	103.303	3,099,090	3,000,000	3,101,961		(9,759)			3.625	2.898	JJ	48,031	54,375	06/22/2017.	01/22/2023.
38141G WC 4	GOLDMAN SACHS GROUP INC			1	1FE	498,810	100.392	501,960	500,000	499,007		197			3.000	3.049	AO	2,708	11,250	01/26/2017.	04/26/2022.
406216 BD 2	HALLIBURTON CO			2	2FE	507,805	102.841	514,205	500,000	504,676		(789)			3.500	3.307	FA	7,292	17,500	10/28/2013.	08/01/2023.
437076 BC 5	HOME DEPOT INC			1	1FE	5,557,400	105.433	5,271,650	5,000,000	5,465,446		(73,430)			3.750	2.066	FA	70,833	187,500	09/29/2016.	02/15/2024.
437076 BG 6	HOME DEPOT INC			1	1FE	996,320	100.558	1,005,580	1,000,000	997,601		505			2.625	2.683	JD	2,188	26,250	05/28/2015.	06/01/2022.
437076 BM 3	HOME DEPOT INC			2	1FE	1,522,920	100.131	1,501,965	1,500,000	1,521,660		(1,260)			3.000	2.797	AO	11,250	22,500	06/22/2017.	04/01/2026.
438516 BL 9	HONEYWELL INTERNATIONAL INC			1	1FE	3,457,830	96.721	3,385,235	3,500,000	3,460,685		2,534			2.500	2.644	MN	14,583	81,458	09/26/2017.	11/01/2026.
446438 RG 0	HUNTINGTON NATIONAL BANK			2	1FE	2,995,260	99.983	2,999,490	3,000,000	2,998,787		946			2.200	2.233	AO	16,500	66,000	02/26/2014.	04/01/2019.
446438 RM 7	HUNTINGTON NATIONAL BANK			2	1FE	1,997,480	99.833	1,996,660	2,000,000	1,998,853		490			2.400	2.426	AO	12,000	48,000	02/19/2015.	04/01/2020.
452308 AP 4	ILLINOIS TOOL WORKS INC			2	1FE	2,759,763	102.887	2,680,206	2,605,000	2,692,586		(24,041)			3.375	2.357	MS	25,887	87,919	02/23/2015.	09/15/2021.
458140 AM 2	INTEL CORP			1	1FE	1,493,595	101.112	1,516,680	1,500,000	1,496,616		629			2.700	2.749	JD	1,800	40,500	12/04/2012.	12/15/2022.
458140 AS 9	INTEL CORP			1	1FE	998,510	105.574	1,055,740	1,000,000	998,824		132			3.700	3.718	JJ	15,622	37,000	07/22/2015.	07/29/2025.
459200 HE 4	INTERNATIONAL BUSINESS MACHS			1	1FE	999,500	99.777	997,770	1,000,000	999,854		104			1.875	1.886	MN	2,396	18,750	07/11/2014.	05/15/2019.
459200 HP 9	INTERNATIONAL BUSINESS MACHS			1	1FE	1,495,710	103.513	1,552,695	1,500,000	1,497,423		412			3.375	3.409	FA	21,094	50,625	08/08/2013.	08/01/2023.
459200 JR 3	INTERNATIONAL BUSINESS MACHS			1	1FE	994,690	101.944	1,019,440	1,000,000	995,115		425			3.300	3.363	JJ	14,117	16,500	01/24/2017.	01/27/2027.
478160 BS 2	JOHNSON & JOHNSON			1	1FE	1,000,000	97.843	978,430	1,000,000	1,000,000					1.650	1.650	MS	5,500	16,500	02/25/2016.	03/01/2021.
478160 BT 0	JOHNSON & JOHNSON			1	1FE	514,600	98.093	490,465	500,000	511,446		(2,183)			2.050	1.572	MS	3,417	10,250	07/19/2016.	03/01/2023.
46625H GY 0	JP MORGAN CHASE & CO				1FE	499,070	100.139	500,695	500,000	499,995		119			6.000	6.025	JJ	13,833	30,000	12/13/2007.	01/15/2018.
46625H HS 2	JPMORGAN CHASE & CO				1FE	1,048,220	105.054	1,050,540	1,000,000	1,019,226		(7,049)			4.400	3.607	JJ	19,433	44,000	08/20/2013.	07/22/2020.
46625H JJ 0	JPMORGAN CHASE & CO				2FE	2,934,840	101.646	3,049,380	3,000,000	2,956,212		7,302			3.375	3.679	MN	16,875	101,250	12/18/2014.	05/01/2023.
46625H LW 8	JPMORGAN CHASE & CO			2	1FE	1,515,885	100.873	1,513,095	1,500,000	1,508,524		(3,412)			2.750	2.504	JD	917	41,250	10/23/2015.	06/23/2020.
485170 AV 6	KANSAS CITY SOUTHERN			1	2FE	3,167,876	99.134	3,183,193	3,211,000	3,174,697		6,093			3.000	3.231	MN	12,309	96,330	11/17/2016.	05/15/2023.
489170 AD 2	KENNAMETAL INC			2	2FE	2,008,060	100.079	2,001,580	2,000,000	2,002,181		(1,202)			2.650	2.586	MN	8,833	53,000	11/05/2012.	11/01/2019.
49327M 2K 9	KEY BANK				1FE	1,995,260	101.504	2,030,080	2,000,000	1,996,342		428			3.300	3.328	JD	5,500	66,000	05/27/2015.	06/01/2025.
49327M 2S 2	KEY BANK				1FE	999,670	98.656	986,560	1,000,000	999,706		36			2.400	2.407	JD	1,467	12,000	06/06/2017.	06/09/2022.
49326E ED 1	KEY BANK				2FE	3,068,820	107.767	2,909,709	2,700,000	2,863,878		(47,488)			5.100	3.111	MS	37,103	137,700	06/11/2013.	03/24/2021.
494368 BH 5	KIMBERLY CLARK CORP			1	1FE	984,740	99.618	996,180	1,000,000	993,205		1,526			2.400	2.573	MS	8,000	24,000	02/06/2012.	03/01/2022.
494368 BQ 5	KIMBERLY CLARK CORP			1	1FE	493,850	97.962	489,810	500,000	495,150		603			2.650	2.800	MS	4,417	13,250	10/22/2015.	03/01/2025.
500255 AS 3	KOHLS CORP			2	2FE	3,961,400	98.861	3,954,440	4,000,000	3,973,970		4,617			3.250	3.390	FA	54,167	130,000	03/11/2015.	02/01/2023.
539830 BG 3	LOCKHEED MARTIN CORP			1	2FE	1,793,636	101.609	1,823,882	1,795,000	1,793,999		181			3.100	3.112	JJ	25,659	55,645	12/16/2015.	01/15/2023.
548661 CQ 8	LOWES COS INC			2	1FE	998,180	104.258	1,042,580	1,000,000	999,507		200			4.625	4.648	AO	9,764	46,250	04/12/2010.	04/15/2020.
548661 DP 9	LOWES COS INC			1	1FE	998,460	100.354	1,003,540	1,000,000	998,552		92			3.100	3.118	MN	4,994	15,500	04/19/2017.	05/03/2027.
559080 AE 6	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	1,661,955	105.924	1,408,789	1,330,000	1,411,861		(51,566)			6.550	2.451	JJ	40,170	87,115	11/27/2012.	07/15/2019.
571903 AL 7	MARRIOTT INTERNATIONAL INC			2	2FE	2,010,380	102.078	2,041,560	2,000,000	2,004,228		(1,570)			3.375	3.288	AO	14,250	67,500	11/18/2013.	10/15/2020.
57636Q AB 0	MASTERCARD INC			1	1FE	5,176,722	103.847	5,228,696	5,035,000	5,162,579		(12,663)			3.375	2.931	AO	42,483	119,306	05/08/2017.	04/01/2024.

SCHEDULE D - PART 1

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

1			2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
579780	AJ	6	MCCORMICK & CO INC			2	2FE	991,380	102.428	1,024,280	1,000,000	994,761		819			3.500	3.603	MS	11,667	35,000	08/14/2013	09/01/2023
58013M	EY	6	MCDONALDS CORP MED TERM NT BE			1	2FE	3,125,460	104.239	3,127,170	3,000,000	3,123,483		(1,977)			3.700	3.104	JJ	46,558		11/10/2017	01/30/2026
58933Y	AA	3	MERCK & CO INC			1	1FE	4,195,550	104.423	4,176,920	4,000,000	4,107,665		(36,834)			3.875	2.869	JJ	71,472	155,000	07/14/2015	01/15/2021
58933Y	AQ	8	MERCK & CO INC			1	1FE	1,002,660	99.866	998,660	1,000,000	1,001,641		(377)			2.350	2.308	FA	9,204	23,500	03/27/2015	02/10/2022
59156R	AR	9	METLIFE INC			1	1FE	1,003,500	102.931	1,029,310	1,000,000	1,000,293		(445)			6.817	6.768	FA	25,753	68,170	08/12/2008	08/15/2018
59156R	BH	0	METLIFE INC			1	1FE	1,013,940	104.617	1,046,170	1,000,000	1,009,410		(1,322)			3.600	3.432	AO	8,100	36,000	06/03/2014	04/10/2024
594918	AC	8	MICROSOFT CORP				1FE	1,489,750	103.044	1,545,660	1,500,000	1,498,247		1,172			4.200	4.286	JD	5,250	63,000	06/24/2009	06/01/2019
594918	AW	4	MICROSOFT CORP			2	1FE	1,293,604	105.356	1,369,628	1,300,000	1,295,925		602			3.625	3.684	JD	2,094	47,125	12/03/2013	12/15/2023
594918	BB	9	MICROSOFT CORP			2	1FE	997,910	99.846	998,460	1,000,000	998,457		194			2.700	2.724	FA	10,425	27,000	02/09/2015	02/12/2025
594918	BQ	6	MICROSOFT CORP			1	1FE	2,492,525	97.141	2,428,525	2,500,000	2,493,948		1,009			2.000	2.046	FA	19,861	50,000	08/01/2016	08/08/2023
595620	AH	8	MIDAMERICAN ENERGY CO			1	1FE	2,003,500	100.724	2,014,480	2,000,000	2,000,093		(435)			5.300	5.277	MS	31,211	106,000	04/10/2008	03/15/2018
61747W	AF	6	MORGAN STANLEY			1	1FE	995,800	108.974	1,089,740	1,000,000	998,450		449			5.750	5.806	JJ	24,917	57,500	01/20/2011	01/25/2021
61747Y	DW	2	MORGAN STANLEY				1FE	1,009,470	100.452	1,004,520	1,000,000	1,004,342		(2,019)			2.650	2.434	JJ	11,336	26,500	05/29/2015	01/27/2020
61945C	AC	7	MOSAIC CO NEW			1	2FE	3,129,480	103.552	3,106,560	3,000,000	3,108,859		(17,209)			4.250	3.533	MN	16,292	127,500	10/18/2016	11/15/2023
620076	BB	4	MOTOROLA SOLUTIONS INC			1	2FE	2,968,500	102.715	3,081,450	3,000,000	2,980,887		3,934			3.750	3.910	MN	14,375	112,500	09/17/2014	05/15/2022
553794	AA	6	MUFG AMERICAS HOLDINGS CORP			2	1FE	1,992,860	99.980	1,999,600	2,000,000	1,999,742		2,411			1.625	1.747	FA	12,819	32,500	02/06/2015	02/09/2018
637071	AJ	0	NATIONAL OILWELL VARCO INC			2	2FE	1,485,492	97.655	1,464,825	1,500,000	1,492,161		1,471			2.600	2.714	JD	3,250	39,000	03/25/2013	12/01/2022
637432	KT	1	NATIONAL RURAL UTILS COOP FIN			1	1FE	997,770	100.271	1,002,710	1,000,000	999,976		279			5.450	5.479	FA	22,708	54,500	01/15/2008	02/01/2018
637432	NL	5	NATIONAL RURAL UTILS COOP FIN			1	1FE	998,050	100.750	1,007,500	1,000,000	998,282		232			2.950	2.981	FA	11,800	14,750	01/31/2017	02/07/2024
638612	AK	7	NATIONWIDE FINANCIAL SERVICES INC			1	2FE	5,270,207	107.739	5,074,507	4,710,000	5,003,095		(84,464)			5.375	3.330	MS	67,510	253,163	09/19/2014	03/25/2021
64952W	BZ	5	NEW YORK LIFE GLOBAL FUNDING				1FE	1,498,950	99.837	1,497,555	1,500,000	1,499,886		351			1.300	1.324	AO	3,467	19,500	04/20/2015	04/27/2018
654106	AC	7	NIKE INC			1	1FE	4,350,384	99.454	4,486,370	4,511,000	4,394,829		19,562			2.250	2.773	MN	16,916	101,498	02/16/2017	05/01/2023
674599	BY	0	OCCIDENTAL PETROLEUM CORP			2	1FE	999,770	104.734	1,047,340	1,000,000	999,920		24			4.100	4.103	FA	17,083	41,000	12/13/2010	02/01/2021
674599	CC	7	OCCIDENTAL PETROLEUM CORP			2	1FE	1,015,100	102.521	1,025,210	1,000,000	1,008,912		(2,145)			3.125	2.880	FA	11,806	31,250	01/13/2015	02/15/2022
680223	AJ	3	OLD REPUBLIC INTERNATIONAL CORP			1	2FE	3,251,460	107.114	3,213,420	3,000,000	3,213,574		(27,801)			4.875	3.662	AO	36,563	146,250	08/17/2016	10/01/2024
68389X	AG	0	ORACLE CORP			1	1FE	3,624,840	104.372	3,131,160	3,000,000	3,150,491		(97,016)			5.000	1.644	JJ	72,083	150,000	12/12/2012	07/08/2019
68389X	AP	0	ORACLE CORP			1	1FE	1,513,260	99.863	1,497,945	1,500,000	1,506,810		(1,327)			2.500	2.399	AO	7,917	37,500	11/28/2012	10/15/2022
68389X	AU	9	ORACLE CORP			1	1FE	2,141,200	103.692	2,073,840	2,000,000	2,113,269		(16,536)			3.400	2.421	JJ	32,678	68,000	04/18/2016	07/08/2024
713448	BH	0	PEPSICO INC				1FE	994,860	101.302	1,013,020	1,000,000	999,731		622			5.000	5.066	JD	4,167	50,000	05/19/2008	06/01/2018
713448	CG	1	PEPSICO INC			1	1FE	419,985	100.910	454,095	450,000	432,063		3,105			2.750	3.602	MS	4,125	12,375	11/22/2013	03/01/2023
713448	DN	5	PEPSICO INC			1	1FE	1,999,640	95.100	1,902,000	2,000,000	1,999,680		32			2.375	2.377	AO	11,215	47,500	10/03/2016	10/06/2026
717081	DH	3	PFIZER INC			1	1FE	991,870	102.186	1,021,860	1,000,000	994,673		883			3.000	3.107	JD	1,333	30,000	09/18/2014	06/15/2023
69349L	AG	3	PNC BANK			2	1FE	991,260	99.508	995,080	1,000,000	995,257		904			2.700	2.806	MN	4,500	27,000	05/07/2013	11/01/2022
69353R	EF	1	PNC BANK			2	1FE	3,052,496	102.178	2,916,160	2,854,000	3,021,960		(22,711)			3.300	2.352	AO	15,959	94,182	08/25/2016	10/30/2024
69353R	EW	4	PNC BANK				1FE	3,997,560	99.111	3,964,440	4,000,000	3,998,349		473			2.150	2.163	AO	14,811	86,000	04/26/2016	04/29/2021
74005P	AZ	7	PRAXAIR INC			1	1FE	3,111,840	101.767	3,053,010	3,000,000	3,064,670		(16,681)			3.000	2.383	MS	30,000	90,000	02/10/2015	09/01/2021
74005P	BA	1	PRAXAIR INC			2	1FE	1,493,910	100.158	1,502,370	1,500,000	1,497,314		611			2.450	2.496	FA	13,883	36,750	02/01/2012	02/15/2022
740189	AK	1	PRECISION CASTPARTS CORP			1	1FE	1,999,023	99.971	1,999,420	2,000,000	1,999,992		200			1.250	1.260	JJ	11,528	25,000	01/11/2013	01/15/2018
742718	EQ	8	PROCTER AND GAMBLE CO			1	1FE	501,750	97.575	487,875	500,000	501,356		(339)			1.700	1.627	MN	1,369	8,500	11/02/2016	11/03/2021
743315	AN	3	PROGRESSIVE CORP OHIO			1	1FE	4,585,088	104.155	4,576,571	4,394,000	4,493,916		(25,635)			3.750	3.088	FA	58,587	164,775	04/17/2014	08/23/2021
69362B	AY	8	PSEG POWER LLC			2	2FE	514,200	104.288	521,440	500,000	505,650		(1,502)			4.150	3.798	MS	6,110	20,750	09/22/2011	09/15/2021
744448	CC	3	PUBLIC SERVICE CO COLO			1	1FE	994,600	103.933	1,039,330	1,000,000	999,057		625			5.125	5.195	JD	4,271	51,250	05/28/2009	06/01/2019

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744448 CL 3	PUBLIC SERVICE CO COLO			2	1FE	996,810	99.409	994,090	1,000,000	997,566		292			2.900	2.937	MN	3,706	29,000	05/05/2015.	05/15/2025.
74460D AC 3	PUBLIC STORAGE			2	1FE	1,000,000	99.356	993,560	1,000,000	1,000,000					3.094	3.094	MS	8,852		09/13/2017.	09/15/2027.
74456Q BK 1	PUBLIC SERVICES ELECTRIC GAS CO			2	1FE	995,200	100.617	1,006,170	1,000,000	996,554		443			3.050	3.106	MN	3,897	30,500	11/04/2014.	11/15/2024.
74456Q BL 9	PUBLIC SERVICES ELECTRIC GAS CO			2	1FE	998,970	100.247	1,002,470	1,000,000	999,213		94			3.000	3.012	MN	3,833	30,000	05/06/2015.	05/15/2025.
747525 AT 0	QUALCOMM INC			1	1FE	4,190,587	97.566	4,048,989	4,150,000	4,188,587		(2,000)			2.900	2.736	MN	13,707	58,169	08/24/2017.	05/20/2024.
76009X AA 6	RENSSELAER POLYTECHNIC INST			1	2FE	3,403,580	106.974	3,209,220	3,000,000	3,157,051		(55,274)			5.600	3.529	MS	56,000	168,000	06/24/2014.	09/01/2020.
749685 AR 4	RPM INTERNATIONAL INC			1	2FE	3,527,400	106.473	3,194,190	3,000,000	3,148,590		(79,355)			6.125	3.254	AO	38,792	183,750	11/27/2012.	10/15/2019.
808513 AD 7	SCHWAB CHARLES CORP			1	1FE	5,544,000	105.373	5,268,650	5,000,000	5,254,899		(95,496)			4.450	2.384	JJ	98,271	222,500	11/24/2014.	07/22/2020.
808513 AL 9	SCHWAB CHARLES CORP			1	1FE	2,675,900	99.669	2,656,179	2,665,000	2,673,849		(1,133)			3.000	2.947	MS	24,651	79,950	03/01/2016.	03/10/2025.
808513 AU 9	SCHWAB CHARLES CORP			1	1FE	1,005,920	100.157	1,001,570	1,000,000	1,005,886		(34)			3.200	3.130	JJ	2,133		12/07/2017.	01/25/2028.
824348 AZ 9	SHERWIN WILLIAMS CO			1	2FE	3,643,200	106.909	3,207,270	3,000,000	3,136,321		(89,172)			7.250	4.006	JD	9,667	217,500	09/14/2011.	06/15/2019.
828807 CN 5	SIMON PROPERTY GROUP LP			2	1FE	1,551,165	99.819	1,562,167	1,565,000	1,557,553		1,343			2.750	2.851	FA	17,932	43,038	12/19/2012.	02/01/2023.
828807 DC 8	SIMON PROPERTY GROUP LP			2	1FE	1,007,510	100.758	1,007,580	1,000,000	1,007,173		(337)			3.375	3.286	JD	1,500	18,187	06/22/2017.	06/15/2027.
832696 AH 1	SMUCKER J M CO			1	2FE	3,010,879	100.661	3,019,830	3,000,000	3,006,933		(1,527)			3.000	2.941	MS	26,500	90,000	05/08/2015.	03/15/2022.
855244 AJ 8	STARBUCKS CORP			1	1FE	7,167,370	99.358	6,955,060	7,000,000	7,109,727		(35,343)			2.100	1.565	FA	60,025	147,000	05/11/2016.	02/04/2021.
857477 AN 3	STATE STREET CORP				1FE	998,980	103.288	1,032,880	1,000,000	999,257		94			3.300	3.312	JD	1,375	33,000	12/10/2014.	12/16/2024.
857477 AZ 6	STATE STREET CORP			2	1FE	2,017,340	100.029	2,000,580	2,000,000	2,015,571		(1,769)			2.653	2.464	MN	6,780	26,530	06/21/2017.	05/15/2023.
857477 AL 7	STATE STREET CORP				1FE	2,573,130	100.868	2,673,002	2,650,000	2,603,524		7,657			3.100	3.464	MN	10,497	82,150	11/22/2013.	05/15/2023.
871829 AL 1	SYSCO CORP			1	2FE	3,023,130	100.354	3,010,620	3,000,000	3,000,339		(2,861)			5.250	5.150	FA	60,813	157,500	02/14/2008.	02/12/2018.
871829 AQ 0	SYSCO CORP			1	1FE	987,220	99.305	993,050	1,000,000	993,893		1,274			2.600	2.747	JD	1,372	26,000	06/06/2012.	06/12/2022.
87612E AV 8	TARGET CORP			1	1FE	997,130	104.114	1,041,140	1,000,000	999,163		308			3.875	3.910	JJ	17,868	38,750	07/13/2010.	07/15/2020.
87612E AZ 9	TARGET CORP			1	1FE	1,057,810	101.918	1,019,180	1,000,000	1,040,974		(9,684)			2.900	1.843	JJ	13,372	29,000	04/01/2016.	01/15/2022.
87236Y AA 6	TD AMERITRADE HLDG CORP			1	1FE	4,009,626	106.153	3,704,740	3,490,000	3,695,314		(103,367)			5.600	2.440	JD	16,287	195,440	11/18/2014.	12/01/2019.
882508 AU 8	TEXAS INSTRUMENTS INC			1	1FE	3,023,640	99.401	2,982,030	3,000,000	3,006,221		(3,839)			1.650	1.517	FA	20,350	49,500	05/02/2013.	08/03/2019.
872540 AP 4	TJX COS INC NEW			2	1FE	3,371,585	99.063	3,467,205	3,500,000	3,407,728		15,585			2.500	3.035	MN	11,181	87,500	08/19/2015.	05/15/2023.
89233P 5T 9	TOYOTA MOTOR CREDIT CORP			1	1FE	2,150,000	103.110	2,062,200	2,000,000	2,107,140		(25,332)			3.300	1.913	JJ	30,983	66,000	04/18/2016.	01/12/2022.
91159H HC 7	U S BANCORP			2	1FE	1,539,307	101.994	1,580,907	1,550,000	1,544,294		1,247			3.000	3.094	MS	13,692	46,500	11/20/2013.	03/15/2022.
91159H HK 9	U S BANCORP			2	1FE	3,622,570	103.592	3,625,720	3,500,000	3,598,629		(13,232)			3.600	3.125	MS	38,500	126,000	03/01/2016.	09/11/2024.
907818 DY 1	UNION PACIFIC CORP			2	1FE	996,690	102.383	1,023,830	1,000,000	997,647		293			3.250	3.288	JJ	14,986	32,500	08/07/2014.	01/15/2025.
907818 EE 4	UNION PACIFIC CORP			1	1FE	999,200	100.125	1,001,250	1,000,000	999,595		158			2.250	2.267	JD	750	22,500	06/16/2015.	06/19/2020.
911312 AH 9	UNITED PARCEL SERVICE INC			1	1FE	1,998,040	100.116	2,002,320	2,000,000	1,999,990		247			5.500	5.513	JJ	50,722	110,000	01/10/2008.	01/15/2018.
911312 AQ 9	UNITED PARCEL SERVICE INC			1	1FE	1,498,170	99.759	1,496,385	1,500,000	1,498,899		202			2.450	2.466	AO	9,188	36,750	03/03/2017.	10/01/2022.
911312 AY 2	UNITED PARCEL SERVICE INC			1	1FE	499,820	95.272	476,360	500,000	499,839		16			2.400	2.404	MN	1,533	12,700	10/19/2016.	11/15/2026.
913017 BR 9	UNITED TECHNOLOGIES CORP			1	1FE	1,499,965	104.902	1,573,530	1,500,000	1,499,992		2			4.500	4.500	AO	14,250	67,500	03/31/2010.	04/15/2020.
913017 CR 8	UNITED TECHNOLOGIES CORP			1	1FE	1,000,000	100.062	1,000,620	1,000,000	1,000,000					3.125	3.125	MN	4,948	15,625	05/01/2017.	05/04/2027.
90331H MS 9	US BK NATL ASSN MINNEAPOLISMTN			2	1FE	996,630	99.326	993,260	1,000,000	997,523		312			2.800	2.839	JJ	11,978	28,000	01/22/2015.	01/27/2025.
90327Q CX 5	USAA CAP CORP MTN BE 144A			1	1FE	999,520	99.965	999,650	1,000,000	999,747		94			2.450	2.460	FA	10,208	24,500	07/14/2015.	08/01/2020.
90327Q CY 3	USAA CAP CORP MTN BE 144A			1	1FE	998,910	98.096	980,960	1,000,000	999,246		211			2.000	2.023	JD	1,667	20,000	05/23/2016.	06/01/2021.
918204 AV 0	V F CORP			1	1FE	5,272,300	103.218	5,160,900	5,000,000	5,165,147		(45,736)			3.500	2.486	MS	58,333	175,000	08/13/2015.	09/01/2021.
92343V BC 7	VERIZON COMMUNICATIONS INC			1	2FE	1,529,164	102.975	1,441,650	1,400,000	1,457,300		(14,111)			3.500	2.377	MN	8,167	49,000	08/22/2012.	11/01/2021.
92343V BR 4	VERIZON COMMUNICATIONS INC			1	2FE	3,358,800	111.264	3,337,920	3,000,000	3,330,695		(28,105)			5.150	3.032	MS	45,492	77,250	06/19/2017.	09/15/2023.
92553P AJ 1	VIACOM INC NEW			1	2FE	2,027,460	102.000	2,040,000	2,000,000	2,017,524		(4,048)			3.875	3.635	JD	3,444	77,500	06/23/2015.	12/15/2021.
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO			1	2FE	2,361,360	103.737	2,074,740	2,000,000	2,092,679		(60,494)			5.000	1.848	JD	50,278	50,000	05/29/2013.	06/30/2019.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92826C AB 8	VISA INC.			1	1FE	5,991,250	99.921	5,995,260	6,000,000	5,994,716		1,712			2.200	2.231	JD	6,233	132,000	12/14/2015.	12/14/2020.
92826C AC 6	VISA INC.			1	1FE	515,250	101.465	507,325	500,000	511,255		(2,199)			2.800	2.301	JD	661	14,000	03/01/2016.	12/14/2022.
931142 CP 6	WAL MART STORES INC.				1FE	492,250	102.231	511,155	500,000	498,991		890			4.125	4.317	FA	8,594	20,625	01/30/2009.	02/01/2019.
931142 CZ 4	WAL MART STORES INC.				1FE	498,095	103.025	515,125	500,000	499,400		200			3.250	3.295	AO	2,979	16,250	10/18/2010.	10/25/2020.
931142 DJ 9	WAL MART STORES INC.				1FE	500,975	100.021	500,105	500,000	500,187		(192)			1.950	1.910	JD	433	9,750	10/03/2013.	12/15/2018.
931427 AA 6	WALGREENS BOOTS ALLIANCE INC.			2	2FE	3,018,270	100.607	3,018,210	3,000,000	3,006,949		(3,729)			2.700	2.567	MN	9,675	81,000	11/18/2014.	11/18/2019.
94974B EV 8	WELLS FARGO AND CO.				1FE	997,930	106.270	1,062,700	1,000,000	999,222		217			4.600	4.626	AO	11,500	46,000	03/22/2011.	04/01/2021.
94974B FC 9	WELLS FARGO AND CO.				1FE	517,000	103.256	516,280	500,000	513,965		(3,035)			3.500	2.789	MS	5,493	17,500	01/09/2017.	03/08/2022.
94974B GA 2	WELLS FARGO AND CO.				1FE	997,300	101.551	1,015,510	1,000,000	998,100		250			3.300	3.332	MS	10,266	33,000	09/02/2014.	09/09/2024.
94974B GL 8	WELLS FARGO AND CO.				1FE	1,058,840	106.481	1,064,810	1,000,000	1,056,270		(2,570)			4.300	3.599	JJ	18,991	21,500	06/22/2017.	07/22/2027.
96332H CE 7	WHIRLPOOL CORP.			1	2FE	3,272,850	107.244	3,217,320	3,000,000	3,168,459		(34,851)			4.700	3.323	JD	11,750	141,000	11/25/2014.	06/01/2022.
064149 C8 8	BANK NOVA SCOTIA HALIFAX.		C		1FE	1,006,880	105.519	1,055,190	1,000,000	1,002,456		(743)			4.375	4.288	JJ	20,416	43,750	04/20/2011.	01/13/2021.
06367V HL 2	BANK OF MONTREAL.		C	2	1FE	1,011,800	100.296	1,002,960	1,000,000	1,002,464		(2,453)			2.375	2.121	JJ	10,291	23,750	01/28/2014.	01/25/2019.
064159 CU 8	BANK OF NOVA SCOTIA.		C		1FE	1,005,330	100.100	1,001,000	1,000,000	1,000,925		(1,094)			2.050	1.937	AO	3,473	20,500	11/07/2013.	10/30/2018.
06366R E7 6	BMO BANK OF MONTREAL.		C		1FE	1,998,720	99.872	1,997,440	2,000,000	1,999,880		430			1.400	1.422	AO	6,300	28,000	04/07/2015.	04/10/2018.
559222 AQ 7	MAGNA INTERNATIONALL INC.		C	1	1FE	3,039,180	103.399	3,101,970	3,000,000	3,033,953		(4,832)			3.625	3.421	JD	4,833	108,750	12/01/2016.	06/15/2024.
78012K ZG 5	ROYAL BANK CANADA.		C		1FE	1,299,701	101.249	1,316,237	1,300,000	1,299,670		(31)			2.750	2.757	FA	14,895	17,974	01/25/2017.	02/01/2022.
78008S VD 5	ROYAL BANK CANADA.		C		1FE	999,750	99.991	999,910	1,000,000	999,998		51			1.500	1.505	JJ	6,875	15,000	01/07/2013.	01/16/2018.
89114Q AM 0	TORONTO DOMINION BANK.		C		1FE	1,038,300	100.425	1,004,250	1,000,000	1,005,653		(8,044)			2.625	1.800	MS	8,094	26,250	10/28/2013.	09/10/2018.
89114Q AS 7	TORONTO DOMINION BANK.		C		1FE	1,498,155	99.989	1,499,835	1,500,000	1,499,426		372			2.125	2.151	JJ	15,848	31,875	06/26/2014.	07/02/2019.
89114Q AZ 1	TORONTO DOMINION BANK.		C		1FE	999,970	99.974	999,740	1,000,000	999,998		10			1.625	1.626	MS	4,875	16,250	03/09/2015.	03/13/2018.
89352H AN 9	TRANSCANADA PIPELINES LTD.		C	1	1FE	996,840	99.998	999,979	1,000,000	999,966		1,069			1.875	1.984	JJ	8,802	18,750	01/07/2015.	01/12/2018.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						527,983,103	XXX	522,123,033	511,404,000	520,251,603	0	(2,413,740)	0	0	XXX	XXX	XXX	4,536,327	16,038,882	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).						527,983,103	XXX	522,123,033	511,404,000	520,251,603	0	(2,413,740)	0	0	XXX	XXX	XXX	4,536,327	16,038,882	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations.						736,603,338	XXX	728,451,983	718,369,000	728,028,908	0	(2,574,490)	0	0	XXX	XXX	XXX	5,639,171	20,055,813	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.						271,905,482	XXX	265,570,715	266,362,239	270,759,456	0	(465,883)	0	0	XXX	XXX	XXX	600,688	6,178,042	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities.						69,513,187	XXX	68,389,225	67,100,000	68,942,542	0	(289,798)	0	0	XXX	XXX	XXX	191,847	2,325,512	XXX	XXX
8399999. Grand Total - Bonds.						1,078,022,007	XXX	1,062,411,923	1,051,831,239	1,067,730,906	0	(3,330,171)	0	0	XXX	XXX	XXX	6,431,706	28,559,367	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired

NONE

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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
G1151C 10 1	ACCENTURE PLC		C	9,500.000	1,454,355	153.090	1,454,355	1,029,367		21,603		341,620		341,620		L	11/09/2016.
G0176J 10 9	ALLEGION PUB LTD CO		C	1,960.000	155,938	79.560	155,938	129,513		1,129		21,225		21,225		L	02/14/2017.
M0854Q 10 5	ALLOT COMMUNICATIONS LTD		C	27,900.000	148,707	5.330	148,707	144,235				4,472		4,472		L	06/28/2017.
G1190F 10 7	BLUE CAP REINS HLDGS LTD		C	18,170.000	218,949	12.050	218,949	263,367				(44,419)		(44,419)		L	12/08/2017.
25243Q 20 5	DIAGEO P L C		C	8,500.000	1,241,255	146.030	1,241,255	914,994		27,027		357,765		357,765		L	10/11/2016.
G29183 10 3	EATON CORP PLC		C	17,500.000	1,382,675	79.010	1,382,675	1,269,049		6,720		113,626		113,626		L	12/26/2017.
G5960L 10 3	MEDTRONIC PLC		C	15,400.000	1,243,550	80.750	1,243,550	1,244,969	7,084	25,995		146,608		146,608		L	12/20/2016.
63905A 10 1	NATUZZI S P A		C	126,329.000	202,126	1.600	202,126	184,889				(83,377)		(83,377)		L	04/27/2016.
641069 40 6	NESTLE S A		C	12,000.000	1,031,916	85.993	1,031,916	841,073		17,579		169,416		169,416		U	12/02/2016.
G6564A 10 5	NOMAD HOLDINGS LTD		C	28,651.000	484,488	16.910	484,488	284,806				200,711		200,711		L	04/05/2017.
68235B 10 9	180 DEGREE CAP CORP			160,000.000	315,200	1.970	315,200	221,297				94,400		94,400		L	12/27/2016.
88579Y 10 1	3M CO			7,300.000	1,718,201	235.370	1,718,201	1,022,461		34,310		414,640		414,640		L	10/25/2016.
003881 30 7	ACACIA RESH CORP			77,441.000	313,636	4.050	313,636	305,724				(24,168)		(24,168)		L	10/04/2017.
00081T 10 8	ACCO BRANDS CORP			19,140.000	233,508	12.200	233,508	219,093				14,415		14,415		L	09/26/2017.
004816 10 4	ACME UTD CORP			2,026.000	47,408	23.400	47,408	47,597		113		(189)		(189)		L	10/20/2017.
006351 30 8	ADAMS RES & ENERGY INC			4,988.000	216,978	43.500	216,978	179,514		2,269		37,464		37,464		L	09/27/2017.
01167P 10 1	ALASKA COMMUNICATIONS SYSTEMS GRP			130,000.000	348,400	2.680	348,400	221,387				135,200		135,200		L	12/27/2016.
019330 10 9	ALLIED MOTION TECHNOLOGIES INC			3,717.000	122,996	33.090	122,996	66,391		372		43,489		43,489		L	09/22/2016.
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS			11,260.000	163,833	14.550	163,833	148,745				48,868		48,868		L	03/30/2016.
02005N 10 0	ALLY FINANCIAL INC			11,900.000	347,004	29.160	347,004	221,291		4,611		112,776		112,776		L	02/07/2017.
032037 10 3	AMPCO-PITTSBURGH CORP			17,068.000	211,643	12.400	211,643	192,534		3,072		(74,246)		(74,246)		L	06/13/2016.
032332 50 4	AMTECH SYSTEMS INC			23,065.000	232,265	10.070	232,265	91,809				134,238		134,238		L	02/03/2015.
037833 10 0	APPLE INC			11,000.000	1,861,530	169.230	1,861,530	1,925,288				(63,758)		(63,758)		L	12/22/2017.
039380 40 7	ARCH COAL INC			2,500.000	232,900	93.160	232,900	171,251		2,328		52,761		52,761		L	06/22/2017.
04238R 10 6	ARMSTRONG FLOORING INC			14,606.000	247,133	16.920	247,133	261,439				(18,814)		(18,814)		L	03/20/2017.
042682 20 3	AROTECH CORP			59,000.000	209,450	3.550	209,450	107,844				5,044		5,044		L	05/09/2017.
00206R 10 2	AT&T INC			35,000.000	1,360,800	38.880	1,360,800	1,265,246		41,160		(79,582)		(79,582)		L	12/26/2017.
05335B 10 0	AUTOWEB INC			11,742.000	105,795	9.010	105,795	88,818				16,978		16,978		L	12/01/2017.
05351X 10 1	AVAYA HOLDINGS CORP			7,220.000	126,711	17.550	126,711	126,149				562		562		L	12/26/2017.
05366Y 20 1	AVIAT NETWORKS INC			15,638.000	237,228	15.170	237,228	121,664				20,955		20,955		L	12/01/2015.
054540 20 8	AXCELIS TECHNOLOGIES INC			3,117.000	89,458	28.700	89,458	28,474				44,105		44,105		L	11/05/2015.
05990K 10 6	BANC CALIFORNIA INC			6,500.000	134,225	20.650	134,225	79,265	845	3,380		21,450		21,450		L	09/18/2015.
05969A 10 5	BANCORP INC			15,016.000	148,358	9.880	148,358	72,768				75,590		75,590		L	03/21/2017.
060505 10 4	BANK OF AMERICA CORPORATION			54,800.000	1,617,696	29.520	1,617,696	1,366,131		4,980		251,565		251,565		L	12/26/2017.
090672 10 6	BIOTELEMETRY INC			7,180.000	214,682	29.900	214,682	157,730				39,191		39,191		L	11/16/2017.
09075E 10 0	BIOVERATIV INC			3,520.000	189,798	53.920	189,798	191,236				(1,438)		(1,438)		L	10/23/2017.
09215C 10 5	BLACK KNIGHT INC			2,520.000	111,258	44.150	111,258	110,262				996		996		L	10/05/2017.
09238E 10 4	BLACKHAWK NETWORK HOLDINGS INC			2,400.000	85,560	35.650	85,560	85,711				(4,860)		(4,860)		L	08/01/2016.
09247X 10 1	BLACKROCK INC			2,700.000	1,387,017	513.710	1,387,017	1,187,509		6,750		199,508		199,508		L	10/26/2017.
097023 10 5	BOEING CO			6,000.000	1,769,460	294.910	1,769,460	941,617		34,080		835,380		835,380		L	12/27/2016.
10922N 10 3	BRIGHTHOUSE FINANCIAL INC			3,370.000	197,617	58.640	197,617	201,607				(3,990)		(3,990)		L	09/27/2017.
110122 10 8	BRISTOL MYERS SQUIBB CO			15,000.000	919,200	61.280	919,200	600,565		23,400		42,600		42,600		L	11/09/2016.

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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
118440 10 6	BUCKLE INC			6,180.000	146,775	23.750	146,775	134,093				12,682		12,682		L	12/06/2017.
05605H 10 0	BWX TECHNOLOGIES INC			7,210.000	436,133	60.490	436,133	164,533		3,028		149,896		149,896		L	06/29/2015.
127686 10 3	CAESARS ENTERTAINMENT CORP			35,105.000	444,078	12.650	444,078	423,186				20,893		20,893		L	10/24/2017.
131193 10 4	CALLAWAY GOLF CO			24,857.000	346,258	13.930	346,258	156,165		1,056		73,825		73,825		L	05/16/2013.
13765N 10 7	CANNAE HOLDINGS INC			22,002.000	374,694	17.030	374,694	250,393				73,267		73,267		L	01/04/2016.
140781 10 5	CARBO CERAMICS INC			29,888.000	304,260	10.180	304,260	210,644				93,616		93,616		L	09/08/2017.
14575E 10 5	CARS.COM INC			4,690.000	135,260	28.840	135,260	131,463				3,796		3,796		L	09/27/2017.
17275R 10 2	CISCO SYSTEMS			31,000.000	1,187,300	38.300	1,187,300	857,657		25,790		222,641		222,641		L	09/21/2017.
18270P 10 9	CLARUS CORP			35,000.000	274,750	7.850	274,750	174,353				86,922		86,922		L	04/17/2017.
12653C 10 8	CNX RESOURCES CORPORATION			9,010.000	131,816	14.630	131,816	124,968				6,848		6,848		L	12/01/2017.
192176 10 5	COFFEE HOLDINGS INC			69,700.000	296,699	4.257	296,699	307,060				(26,540)		(26,540)		L	06/23/2017.
20050L 10 0	COMMAND SEC CORP			29,289.000	89,917	3.070	89,917	91,964				(2,046)		(2,046)		L	08/09/2017.
20084V 30 6	COMMERCEHUB INC			9,082.000	186,998	20.590	186,998	139,940				47,765		47,765		L	05/01/2017.
203900 10 5	COMMUNICATIONS SYSTEMS INC			20,966.000	74,639	3.560	74,639	85,049	839	189		(10,410)		(10,410)		L	11/30/2017.
205477 10 2	COMPUTER TASK GROUP INC			51,644.000	263,384	5.100	263,384	254,346				20,327		20,327		L	12/04/2017.
206787 10 3	CONDUENT INC			33,920.000	548,147	16.160	548,147	507,005				41,142		41,142		L	10/04/2017.
20854L 10 8	CONSOL ENERGY INC			5,403.000	213,473	39.510	213,473	120,628				92,845		92,845		L	12/05/2017.
219350 10 5	CORNING INC			33,775.000	1,080,462	31.990	1,080,462	1,093,533				(13,071)		(13,071)		L	12/22/2017.
221006 10 9	CORVEL CORP			2,925.000	154,733	52.900	154,733	99,588				47,678		47,678		L	08/23/2013.
223622 60 6	COWEN INC			17,484.000	238,657	13.650	238,657	261,188				(22,531)		(22,531)		L	12/18/2017.
125919 30 8	CPI AEROSTRUCTURES INC			8,000.000	71,600	8.950	71,600	49,847				21,753		21,753		L	05/02/2017.
227046 10 9	CROCS INC			17,156.000	216,852	12.640	216,852	115,312				101,540		101,540		L	02/28/2017.
23283R 10 0	CYRUSONE INC			3,130.000	186,329	59.530	186,329	135,967		5,133		46,324		46,324		L	11/08/2016.
239360 10 0	DAWSON GEOPHYSICAL CO			50,167.000	249,330	4.970	249,330	207,457				(21,747)	11,812	(33,559)		L	10/16/2017.
253827 10 9	DIGIRAD CORP			119,949.000	308,869	2.575	308,869	280,707		21,386		(245,967)		(245,967)		L	12/04/2017.
254423 10 6	DINEEQUITY INC			4,190.000	212,559	50.730	212,559	187,593	4,064			24,966		24,966		L	11/28/2017.
254687 10 6	DISNEY WALT COMPANY			9,500.000	1,021,345	107.510	1,021,345	931,663	7,980	14,820		31,255		31,255		L	09/22/2016.
260095 10 4	DOVER DOWNS GAMING & ENTERTAINMENT INC			20,000.000	20,400	1.020	20,400	18,582				(200)		(200)		L	08/22/2016.
23334L 10 2	DSW INC			10,590.000	226,732	21.410	226,732	216,057		1,756		10,675		10,675		L	12/21/2017.
28035Q 10 2	EDGEWELL PERSONAL CARE CO			1,360.000	80,770	59.390	80,770	80,770					17,360	(17,360)		L	07/19/2017.
28470R 10 2	ELDORADO RESORTS INC			14,210.000	471,061	33.150	471,061	181,307				230,202		230,202		L	01/04/2017.
291087 20 3	EMERSON RADIO CORP			132,735.000	193,780	1.460	193,780	76,323				54,408		54,408		L	11/24/2014.
29272W 10 9	ENERGIZER HOLDINGS INC			10,145.000	486,757	47.980	486,757	422,556		8,272		33,626		33,626		L	08/24/2017.
300487 10 5	EVINE LIVE INC			108,761.000	152,265	1.400	152,265	115,921				36,344		36,344		L	10/27/2017.
30231G 10 2	EXXON MOBIL CORP			15,700.000	1,313,148	83.640	1,313,148	1,352,456		42,252		(80,695)		(80,695)		L	11/09/2017.
350060 10 9	FOSTER L B CO			15,000.000	407,250	27.150	407,250	206,851				203,250		203,250		L	11/08/2016.
357023 10 0	FREIGHTCAR AMERICA INC			25,837.000	441,296	17.080	441,296	388,252		5,040		71,674		71,674		L	11/02/2017.
36164Y 10 1	GCP APPLIED TECHNOLOGIES INC			7,690.000	245,311	31.900	245,311	135,464				39,604		39,604		L	03/08/2016.
381370 10 5	GOLDFIELD CORP			8,480.000	41,552	4.900	41,552	49,339				(7,787)		(7,787)		L	10/04/2017.
384556 10 6	GRAHAM CORP			9,576.000	200,426	20.930	200,426	184,728		2,033		(407)		(407)		L	11/07/2017.
395259 10 4	GREENHILL & CO INC			8,730.000	170,235	19.500	170,235	165,168		329		5,067		5,067		L	12/18/2017.
401617 10 5	GUESS INC			8,358.000	141,083	16.880	141,083	93,192	1,881	5,642		47,891	19,431	28,460		L	02/13/2017.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
402307 10 2	GULF ISLAND FABRICATION INC.			25,600.000	343,680	13.425	343,680	186,417		952		47,839		47,839		L	06/02/2017.
41165F 10 1	HARBORONE BANCORP INC.			8,668.000	166,079	19.160	166,079	161,126				4,953		4,953		L	09/18/2017.
413875 10 5	HARRIS CORP DEL.			12,000.000	1,699,800	141.650	1,699,800	1,002,551		26,400		470,160		470,160		L	08/16/2016.
416906 10 5	HARVARD BIOSCIENCE INC.			52,800.000	174,240	3.300	174,240	140,791				33,449		33,449		L	07/18/2017.
437076 10 2	HOME DEPOT INC COM.			8,300.000	1,573,099	189.530	1,573,099	1,168,593		26,077		390,709		390,709		L	09/05/2017.
438516 10 6	HONEYWELL INTL INC.			12,500.000	1,917,000	153.360	1,917,000	1,918,551				(1,551)		(1,551)		L	12/22/2017.
44244K 10 9	HOUSTON WIRE & CABLE CO.			60,062.000	432,446	7.200	432,446	354,126				61,736		61,736		L	09/27/2017.
45378A 10 6	INDEPENDENCE REALTY TRUST INC.			24,340.000	245,591	10.090	245,591	212,477	1,460	17,525		28,478		28,478		L	11/08/2016.
45685K 10 2	INFUSYSTEM HOLDINGS INC.			51,845.000	119,244	2.300	119,244	98,338				20,906		20,906		L	09/27/2017.
45688C 10 7	INGEVITY CORP.			1,450.000	102,182	70.470	102,182	52,922				22,635		22,635		L	08/18/2016.
458140 10 0	INTEL CORPORATION.			35,000.000	1,615,600	46.160	1,615,600	1,620,479				(4,879)		(4,879)		L	12/22/2017.
461203 10 1	INVACARE CORP.			20,000.000	337,000	16.850	337,000	235,640		1,000		116,400	40,400	76,000		L	05/03/2016.
46432F 84 2	ISHARES CORE MSCI EAFE ETF.			157,376.000	10,400,980	66.090	10,400,980	8,207,589		266,846		1,960,905		1,960,905		L	12/09/2016.
464285 10 5	ISHARES GOLD TRUST.			378,841.000	4,739,301	12.510	4,739,301	4,170,927				541,743		541,743		L	12/09/2016.
46428Q 10 9	ISHARES SILVER TRUST.			126,478.000	2,022,383	15.990	2,022,383	1,883,378				111,301		111,301		L	12/09/2016.
46564T 10 7	ITERIS INC.			22,146.000	154,358	6.970	154,358	37,558				73,746		73,746		L	06/16/2015.
46609J 10 6	J ALEXANDERS HOLDINGS INC.			22,598.000	219,201	9.700	219,201	228,614				(17,930)		(17,930)		L	12/05/2017.
46625H 10 0	J P MORGAN CHASE & CO.			15,500.000	1,657,570	106.940	1,657,570	958,851		31,860		301,038		301,038		L	03/01/2017.
47012E 10 6	JAKKS PAC INC.			54,365.000	127,758	2.350	127,758	127,758				5,401	140,748	(135,347)		L	11/30/2017.
46590V 10 0	JBG SMITH PPTYS.			5,310.000	184,416	34.730	184,416	182,240	1,195	824		2,177		2,177		L	11/28/2017.
478160 10 4	JOHNSON & JOHNSON.			11,500.000	1,606,780	139.720	1,606,780	969,064		38,180		281,865		281,865		L	12/14/2016.
493144 10 9	KEY TRONIC CORP.			35,096.000	239,351	6.820	239,351	242,211				(2,860)		(2,860)		L	11/01/2017.
49428J 10 9	KIMBALL ELECTRONICS INC.			6,790.000	123,918	18.250	123,918	72,999				340		340		L	11/19/2014.
494274 10 3	KIMBALL INTERNATIONAL INC.			6,936.000	129,495	18.670	129,495	83,314	486	1,734		7,699		7,699		L	07/20/2015.
497498 10 5	KIRKLANDS INC.			1,510.000	18,067	11.965	18,067	19,646				(1,579)		(1,579)		L	12/04/2017.
500754 10 6	KRAFT HEINZ CO.			17,500.000	1,360,800	77.760	1,360,800	1,139,734		30,625		(122,738)		(122,738)		L	12/27/2017.
511795 10 6	LAKELAND INDUSTRIES INC.			55,683.000	810,188	14.550	810,188	518,240				231,084		231,084		L	04/21/2016.
512816 10 9	LAMAR ADVERTISING CO			2,500.000	185,600	74.240	185,600	132,720		8,300		17,500		17,500		L	08/06/2015.
514766 10 4	LANDEC CORP.			26,026.000	327,928	12.600	327,928	188,016				(30,719)		(30,719)		L	10/10/2017.
521050 10 4	LAYNE CHRISTENSEN CO.			25,792.000	323,690	12.550	323,690	132,126				43,331		43,331		L	12/14/2015.
525327 10 2	LEIDOS HOLDINGS INC.			6,890.000	444,887	64.570	444,887	319,472		8,819		95,421		95,421		L	01/18/2017.
53046P 10 9	LIBERTY EXPEDIA HOLDINGS.			2,020.000	89,547	44.330	89,547	59,811				9,413		9,413		L	11/16/2016.
53071M 85 6	LIBERTY INTERACTIVE CORP - LIBERTY.			9,025.000	489,516	54.240	489,516	282,332				127,706		127,706		L	10/30/2017.
53071M 10 4	LIBERTY INTERACTIVE CORP QVC GROUP.			9,069.000	221,465	24.420	221,465	172,340				40,752		40,752		L	03/28/2017.
531229 88 8	LIBERTY MEDIA CORP BRAVES GROUP.			11,654.000	258,952	22.220	258,952	183,199				18,996		18,996		L	06/29/2016.
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM.			8,220.000	326,005	39.660	326,005	319,329				6,676		6,676		L	10/26/2017.
533535 10 0	LINCOLN EDUCATIONAL SERVICES CORP.			22,300.000	45,046	2.020	45,046	10,364				2,230		2,230		L	09/09/2015.
53635B 10 7	LIQUIDITY SERVICES INC.			28,502.000	138,235	4.850	138,235	161,509				(72,022)		(72,022)		L	12/01/2017.
549282 10 1	LUBYS INC.			55,005.000	145,213	2.640	145,213	154,564				(8,801)	81,407	(90,208)		L	07/08/2016.
56585A 10 2	MARATHON PETE CORP.			20,700.000	1,365,786	65.980	1,365,786	1,084,381		29,000		281,405		281,405		L	11/09/2017.
56624R 10 8	MARCHEX INC.			29,100.000	93,993	3.230	93,993	90,612				3,381		3,381		L	12/07/2017.
574599 10 6	MASCO CORP COM.			8,980.000	394,581	43.940	394,581	287,424		3,162		98,372		98,372		L	09/14/2017.
577767 10 6	MAXWELL TECHNOLOGIES INC.			57,060.000	328,666	5.760	328,666	294,239				35,491		35,491		L	12/01/2017.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
580135 10 1	MCDONALDS CORP			7,500.000	1,290,900	172.120	1,290,900	729,811		28,725		378,000		378,000		L	08/19/2016.
58958P 10 4	MERIDIAN BK PAOLI PA			5,211.000	104,116	19.980	104,116	90,609				13,507		13,507		L	11/07/2017.
594918 10 4	MICROSOFT CORP			20,000.000	1,710,800	85.540	1,710,800	1,708,374				2,426		2,426		L	12/22/2017.
598039 10 5	MIDSOUTH BANCORP INC			21,855.000	289,579	13.250	289,579	221,666	219	4,900		(2,519)		(2,519)		L	12/04/2017.
59804T 40 7	MIDSTATES PETE CO INC			11,100.000	184,038	16.580	184,038	154,378				29,660	41,058	(11,398)		L	10/04/2017.
606501 10 4	MITCHAM INDS INC			15,000.000	47,550	3.170	47,550	46,337				(14,700)		(14,700)		L	12/09/2015.
624580 10 6	MOVADO GROUP INC			3,290.000	105,938	32.200	105,938	69,947		1,141		35,991		35,991		L	08/21/2017.
553829 10 2	MVC CAPITAL INC			43,162.000	455,791	10.560	455,791	326,927	6,474	22,674		80,464		80,464		L	09/27/2017.
65339F 10 1	NEXTERA ENERGY INC			8,000.000	1,249,520	156.190	1,249,520	934,133		22,597		202,563		202,563		L	09/05/2017.
654106 10 3	NIKE INC			17,300.000	1,082,115	62.550	1,082,115	916,155	3,000	9,900		175,071		175,071		L	12/27/2017.
667746 10 1	NORTHWEST PIPE CO			20,000.000	382,800	19.140	382,800	176,598				38,400		38,400		L	03/02/2016.
68162K 10 6	OLYMPIC STEEL INC			10,098.000	217,006	21.490	217,006	175,836		404		41,170		41,170		L	08/17/2017.
68235P 10 8	ONE GAS INC			2,430.000	178,022	73.260	178,022	78,683		4,082		22,599		22,599		L	02/10/2014.
68386C 30 2	OPPENHEIMER SMALLCAP REVENUE ETF			73,499.000	5,136,110	69.880	5,136,110	3,357,020	13,172	41,868		202,857		202,857		L	12/09/2016.
68628V 30 8	ORION MARINE GROUP INC			33,015.000	258,507	7.830	258,507	167,321				(27,445)		(27,445)		L	10/16/2017.
700517 10 5	PARK HOTELS RESORTS INC			19,435.000	558,756	28.750	558,756	515,736	10,689	19,879		43,021		43,021		L	06/21/2017.
713448 10 8	PEPSICO INC			11,700.000	1,403,064	119.920	1,403,064	1,001,575	9,419	20,248		142,394		142,394		L	11/09/2017.
71361F 10 0	PERCEPTRON INC			20,025.000	194,243	9.700	194,243	95,458				61,277		61,277		L	05/03/2016.
714167 10 3	PERMA PIPE INTERNATIONAL HOLDINGS INC			17,500.000	157,500	9.000	157,500	102,506				15,750		15,750		L	06/20/2016.
714157 20 3	PERMA-FIX ENVIRONMENTAL SERVICES			91,123.000	332,599	3.650	332,599	294,634				(22,029)		(22,029)		L	02/17/2017.
717081 10 3	PFIZER INC COM			35,000.000	1,267,700	36.220	1,267,700	921,887		44,800		130,900		130,900		L	12/09/2016.
693366 20 5	PICO HOLDINGS INC			20,070.000	256,896	12.800	256,896	195,069		100,350		(47,165)		(47,165)		L	11/09/2015.
72766Q 10 5	PLATFORM SPECIALTY PRODS CORP			21,940.000	217,645	9.920	217,645	217,645					61,426	(61,426)		L	08/22/2017.
739128 10 6	POWELL INDS INC			8,566.000	245,416	28.650	245,416	248,148		899		(2,732)		(2,732)		L	12/26/2017.
73935X 58 3	POWERSHARES RAFI US 1000 ETF			131,681.000	14,956,328	113.580	14,956,328	14,968,179		82,154		(11,851)		(11,851)		L	12/21/2017.
742718 10 9	PROCTER & GAMBLE CO			15,500.000	1,424,140	91.880	1,424,140	1,195,171		42,444		120,900		120,900		L	11/09/2016.
750459 10 9	RADISYS CORP			147,503.000	148,241	1.005	148,241	138,559				(63,105)	88,789	(151,894)		L	12/04/2017.
75508B 10 4	RAYONIER ADVANCED MATLS INC			6,760.000	138,242	20.450	138,242	94,905		473		43,337		43,337		L	10/23/2017.
755111 50 7	RAYTHEON CO			7,300.000	1,371,305	187.850	1,371,305	1,364,655		319		6,650		6,650		L	12/22/2017.
75605L 70 8	REALNETWORKS INC			70,236.000	240,207	3.420	240,207	240,207				(44,660)	51,922	(96,582)		L	12/01/2017.
763165 10 7	RICHARDSON ELECTRONICS LTD			60,006.000	404,440	6.740	404,440	317,476		13,201		29,786		29,786		L	06/14/2017.
74975N 10 5	RTI SURGICAL INC			70,000.000	287,000	4.100	287,000	247,700				58,980		58,980		L	01/09/2017.
78112V 10 2	RUBICON PROJ INC			32,907.000	61,536	1.870	61,536	75,580				(14,044)		(14,044)		L	11/30/2017.
78573L 10 6	SABRA HEALTH CARE REIT INC			7,350.000	137,959	18.770	137,959	153,899		1,909		(15,939)		(15,939)		L	11/14/2017.
829214 10 5	SIMULATIONS PLUS INC			8,321.000	133,968	16.100	133,968	65,142		1,786		53,670		53,670		L	05/20/2016.
830879 10 2	SKYWEST INC			4,354.000	231,197	53.100	231,197	83,829	348	1,263		72,494		72,494		L	09/19/2016.
838518 10 8	SOUTH JERSEY INDS INC			4,560.000	142,409	31.230	142,409	113,832		5,005		(11,218)		(11,218)		L	09/17/2015.
784635 10 4	SPX CORP			8,774.000	275,416	31.390	275,416	95,060				67,297		67,297		L	03/08/2016.
854305 20 8	STANLEY FURNITURE CO INC			165,073.000	143,614	0.870	143,614	139,729				3,884	16,945	(13,061)		L	09/27/2017.
855668 10 9	STARRETT L S CO			12,268.000	105,505	8.600	105,505	101,246		1,227		4,259		4,259		L	12/12/2017.
85569C 10 7	STARTEK INC			4,795.000	47,806	9.970	47,806	40,183				7,623		7,623		L	05/10/2017.
855707 10 5	STATE AUTO FINANCIAL CORP			10,000.000	291,200	29.120	291,200	135,435		4,000		23,100		23,100		L	12/19/2012.
86722A 10 3	SUNCOKE ENERGY INC			13,422.000	160,930	11.990	160,930	121,253				12,467		12,467		L	01/24/2017.

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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
870297 80 1	SWEDISH EXPORT CREDIT CORP			779,550.000	4,209,570	5.400	4,209,570	3,562,544				163,705		163,705		L	05/19/2014.
871503 10 8	SYMANTEC CORP			36,000.000	1,010,160	28.060	1,010,160	744,794		10,800		150,120		150,120		L	10/13/2016.
871561 10 6	SYNACOR INC			95,308.000	219,208	2.300	219,208	268,469				(49,261)		(49,261)		L	12/11/2017.
879455 10 3	TELENAV INC			32,000.000	176,000	5.500	176,000	177,829				(49,600)		(49,600)		L	08/06/2014.
872386 10 7	TESSCO TECHNOLOGIES INC			10,849.000	218,607	20.150	218,607	147,467		2,964		71,140		71,140		L	12/20/2017.
882508 10 4	TEXAS INSTRUMENTS INC			13,100.000	1,368,164	104.440	1,368,164	1,363,866				4,298		4,298		L	12/22/2017.
87240R 10 7	TFS FINANCIAL CORP			17,330.000	258,910	14.940	258,910	195,713		10,225		(71,053)		(71,053)		L	08/23/2013.
887317 30 3	TIME WARNER INC			11,800.000	1,079,346	91.470	1,079,346	845,514		18,998		(59,708)		(59,708)		L	12/20/2016.
892918 10 3	TRANSACT TECHNOLOGIES INC			13,753.000	182,227	13.250	182,227	88,075		4,814		91,457		91,457		L	12/27/2016.
894174 10 1	TRAVELCENTERS AMER LLC			10,100.000	41,410	4.100	41,410	40,207				1,203	18,366	(17,163)		L	06/05/2017.
Q9235V 10 1	TRONOX LTD			3,710.000	76,092	20.510	76,092	32,806		695		37,842		37,842		L	09/19/2016.
898349 10 5	TRUSTCO BK CORP N Y			35,000.000	322,000	9.200	322,000	189,380	2,296	9,188		15,750		15,750		L	05/16/2013.
901476 10 1	TWIN DISC INC			3,514.000	93,367	26.570	93,367	33,567				42,063		42,063		L	06/27/2016.
90915J 10 3	UNIQUE FABRICATING INC			20,380.000	151,220	7.420	151,220	158,964		480		(7,744)		(7,744)		L	12/19/2017.
910710 10 2	UNITED INS HLDGS CORP			18,000.000	310,500	17.250	310,500	174,580		4,020		36,490		36,490		L	03/21/2017.
911312 10 6	UNITED PARCEL SERVICE INC			7,000.000	834,050	119.150	834,050	750,987		23,240		31,570		31,570		L	12/12/2016.
91324P 10 2	UNITEDHEALTH GROUP INC			7,500.000	1,653,450	220.460	1,653,450	1,547,490		7,500		105,960		105,960		L	12/26/2017.
913837 10 0	UNIVERSAL STAINLESS & ALLOY			28,253.000	605,179	21.420	605,179	253,742				224,897		224,897		L	03/13/2017.
917488 10 8	UTAH MED PRODS INC			2,200.000	179,080	81.400	179,080	110,594	594	1,749		19,030		19,030		L	08/23/2013.
91851C 20 1	VAALCO ENERGY INC			171,829.000	119,782	0.697	119,782	119,782				(5,000)	18,921	(23,921)		L	12/26/2017.
92047W 10 1	VALVOLINE INC			3,974.000	99,588	25.060	99,588	82,265		880		14,147		14,147		L	11/07/2016.
92189F 70 0	VANECK VECTORS TR AGRIBUSINESS ETF			45,038.000	2,774,341	61.600	2,774,341	2,294,793		39,814		462,090		462,090		L	02/22/2013.
92204A 30 6	VANGUARD ENERGY ETF			29,618.000	2,930,701	98.950	2,930,701	2,461,848		85,024		(169,711)		(169,711)		L	02/22/2013.
922908 65 2	VANGUARD EXTENDED MARKET ETF			153,602.000	17,161,951	111.730	17,161,951	12,378,519		181,574		2,059,773		2,059,773		L	12/21/2017.
922042 85 8	VANGUARD FTSE EMERGING MARKETS ETF			137,702.000	6,321,899	45.910	6,321,899	4,776,815		145,702		1,394,921		1,394,921		L	12/09/2016.
922042 67 6	VANGUARD GLOBAL EX-US REAL ESTATE			45,147.000	2,731,393	60.500	2,731,393	2,320,494		105,486		493,457		493,457		L	12/09/2016.
92204A 80 1	VANGUARD MATERIALS ETF			47,426.000	6,483,134	136.700	6,483,134	6,428,457				54,677		54,677		L	12/21/2017.
922908 55 3	VANGUARD REIT ETF			93,442.000	7,753,817	82.980	7,753,817	7,068,269		328,318		42,049		42,049		L	12/09/2016.
922908 36 3	VANGUARD S&P 500 INDEX ETF			113,282.000	27,786,941	245.290	27,786,941	27,980,280		134,114		(193,338)		(193,338)		L	12/21/2017.
92214X 10 6	VAREX IMAGING CORP			14,758.000	592,829	40.170	592,829	444,441				148,388		148,388		L	10/06/2017.
92220P 10 5	VARIAN MED SYS INC			1,420.000	157,833	111.150	157,833	110,664				47,169		47,169		L	01/27/2017.
92343V 10 4	VERIZON COMMUNICATIONS			17,000.000	899,810	52.930	899,810	753,540		39,483		(7,650)		(7,650)		L	12/20/2016.
92532W 10 3	VERSUM MATERIALS INC			9,649.000	365,215	37.850	365,215	238,307		1,447		94,403		94,403		L	01/05/2017.
92835K 10 3	VISHAY PRECISION GROUP INC			9,202.000	231,430	25.150	231,430	107,614				57,512		57,512		L	08/09/2016.
92840M 10 2	VISTRA ENERGY CORP			33,910.000	621,231	18.320	621,231	532,873				84,682		84,682		L	04/25/2017.
91829F 10 4	VOXX INTERNATIONAL CORP			65,600.000	367,360	5.600	367,360	207,206				45,243		45,243		L	07/11/2017.
929089 10 0	VOYA FINANCIAL INC			14,900.000	737,103	49.470	737,103	480,998		531		161,901		161,901		L	06/08/2017.
96145D 10 5	WESTROCK CO			2,230.000	140,958	63.210	140,958	85,657		3,635		27,741		27,741		L	06/29/2016.
962166 10 4	WEYERHAEUSER CO			31,150.000	1,098,349	35.260	1,098,349	959,371		35,000		145,313		145,313		L	12/27/2017.
97717W 28 1	WISDOMTREE EMERGING MARKETS SM CAP			51,238.000	2,672,062	52.150	2,672,062	1,874,160		75,035		668,143		668,143		L	12/09/2016.
97717W 86 9	WISDOMTREE EUROPE SMALLCAP DIV ETF			36,525.000	2,577,204	70.560	2,577,204	1,863,871		65,235		582,208		582,208		L	05/19/2014.
98310W 10 8	WYNDHAM WORLDWIDE CORP			1,260.000	145,996	115.870	145,996	131,120		731		14,877		14,877		L	10/26/2017.

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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
17878Y 10 8	CIVEO CORP CDA		C	103,842.000	283,489	2.730	283,489	237,516				45,973		45,973		L	12/26/2017.
29258Y 10 3	ENDEAVOUR SILVER CORP		C	69,072.000	165,082	2.390	165,082	131,628				(36,606)		(36,606)		L	12/04/2017.
67001K 20 2	NOVELION THERAPEUTICS INC		C	231.000	721	3.120	721	1,605				(884)		(884)		L	09/27/2017.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					210,804,740	XXX	210,804,740	176,581,693	72,045	2,701,838	0	19,184,984	608,585	18,576,399	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
21058# 10 3	CONSUMERS LIFE INSURANCE COMPANY			16,000.000	27,639,671	1,727.479	27,639,671	38,558,694				4,343,575		4,343,575			01/01/1995.
58458* 10 5	MEDICAL HEALTH INSURING CORPORATION OF OHIO			10,000.000	46,340,040	4,634.040	46,340,040	104,066,417				(20,122,062)		(20,122,062)			06/30/2003.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					73,979,711	XXX	73,979,711	142,625,111	0	0	0	(15,778,487)	0	(15,778,487)	0	XXX	XXX
Common Stocks - Mutual Funds																	
00203H 44 6	AQR LONG-SHORT EQUITY FUND			948,736.898	13,168,468	13.880	13,168,468	11,433,493		487,949		688,018		688,018		U	12/21/2017.
00203H 42 0	AQR STYLE PREMIA ALTERNATIVE FUND			1,064,939.509	11,064,722	10.390	11,064,722	10,901,783		732,532		456,778		456,778		U	12/21/2017.
317609 35 2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND			880,089.279	3,661,171	4.160	3,661,171	2,682,971		10,380		903,045		903,045		U	12/27/2017.
47803T 62 7	JOHN HANCOCK INTERNATIONAL GROWTH FUND			332,576.838	9,209,053	27.690	9,209,053	7,090,834		44,483		2,426,480		2,426,480		L	12/18/2017.
00768D 33 5	KELLNER MERGER INVESTOR CLASS			479,350.710	5,148,227	10.740	5,148,227	4,996,245				189,881	26,901	162,980		U	12/12/2016.
55273E 82 2	MFS INTERNATIONAL VALUE FUND			223,451.890	10,120,136	45.290	10,120,136	7,846,136		157,082		1,907,957		1,907,957		L	12/14/2017.
70472Q 50 0	PEAR TREE POLARIS FOREIGN VALUE FUND			212,490.795	3,408,352	16.040	3,408,352	2,652,809		70,012		754,826		754,826		L	12/12/2017.
92828W 36 1	VIRTUS EMERGING MARKETS OPPORTUNITIES FUND			341,211.406	4,121,834	12.080	4,121,834	3,294,095		28,845		1,027,658		1,027,658		L	12/20/2017.
969251 78 4	WILLIAM BLAIR MACRO ALLOCATION FUND			466,196.562	5,538,415	11.880	5,538,415	5,173,309		57,421		231,102		231,102		L	12/15/2017.
9299999. Total - Common Stocks - Mutual Funds					65,440,378	XXX	65,440,378	56,071,675	0	1,588,704	0	8,585,745	26,901	8,558,844	0	XXX	XXX
9799999. Total - Common Stock					350,224,829	XXX	350,224,829	375,278,479	72,045	4,290,542	0	11,992,242	635,486	11,356,756	0	XXX	XXX
9899999. Total Common and Preferred Stock					350,224,829	XXX	350,224,829	375,278,479	72,045	4,290,542	0	11,992,242	635,486	11,356,756	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....5, the total $ value (included in Column 8) of all such issues $.....34,074,504.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG		08/22/2017	ANCORA ADVISORS		9,925,142	9,962,502	15,912
912828 2R 0	U.S. TREASURY NOTES		09/27/2017	HSBC SECURITIES		1,494,258	1,500,000	4,035
912828 A7 5	U.S. TREASURY NOTES		09/21/2017	HSBC SECURITIES		1,001,602	1,000,000	3,424
912828 F2 1	U.S. TREASURY NOTES		06/22/2017	DEUTSCHE BANK SECURITIES INC		1,017,656	1,000,000	4,877
912828 F6 2	U.S. TREASURY NOTES		06/23/2017	HSBC SECURITIES, INC		1,002,344	1,000,000	2,323
912828 G9 5	U.S. TREASURY NOTES		09/28/2017	MORGAN STANLEY & CO INC		1,002,656	1,000,000	4,018
912828 M5 6	U.S. TREASURY NOTES		09/27/2017	VARIOUS		1,512,656	1,500,000	6,726
912828 TJ 9	U.S. TREASURY NOTES		09/27/2017	HSBC SECURITIES		1,235,010	1,250,000	2,429
912828 VS 6	U.S. TREASURY NOTES		09/21/2017	BANK AMERICA SECURITY LLC		1,028,867	1,000,000	2,582
912828 WN 6	U.S. TREASURY NOTES		11/28/2017	MORGAN STANLEY & CO INC		2,006,875	2,000,000	19,891
912828 X8 8	U.S. TREASURY NOTES		09/27/2017	MORGAN STANLEY & CO INC		2,026,211	2,000,000	15,747
912828 XD 7	U.S. TREASURY NOTES		09/27/2017	MORGAN STANLEY & CO INC		999,844	1,000,000	6,147
912828 XQ 8	U.S. TREASURY NOTES		08/08/2017	MORGAN STANLEY & CO INC		2,016,250	2,000,000	978
0599999. Total - Bonds - U.S. Government						26,269,371	26,212,502	89,089
Bonds - All Other Government								
46513X FV 7	STATE OF ISRAEL	C	05/01/2017	BANK OF AMERICA		1,000,000	1,000,000	
1099999. Total - Bonds - All Other Government						1,000,000	1,000,000	0
Bonds - U.S. Special Revenue and Special Assessment								
3133EG EE 1	FEDERAL FARM CREDIT BANKS		09/12/2017	STIFEL NICOLAUS & CO		3,965,200	4,000,000	19,800
3133EH N2 5	FEDERAL FARM CREDIT BANKS		12/04/2017	NATIONAL FINANCIAL SERVICES		2,981,790	3,000,000	6,233
3130A3 GE 8	FEDERAL HOME LOAN BANKS		12/20/2017	NATIONAL FINANCIAL SERVICES		8,113,200	8,000,000	4,889
3130AA HE 1	FEDERAL HOME LOAN BANKS		09/20/2017	NATIONAL FINANCIAL SERVICES		6,145,200	6,000,000	42,917
3130AA Z6 8	FEDERAL HOME LOAN BANKS		11/29/2017	INTERNATIONAL FCSTONE		1,002,080	1,000,000	4,719
3130AC DQ 4	FEDERAL HOME LOAN BANKS		09/26/2017	INTERNATIONAL FCSTONE		984,950	1,000,000	1,715
3136G4 NR 0	FEDERAL NATIONAL MORTGAGE ASSOC		09/11/2017	INTERNATIONAL FCSTONE		1,001,200	1,000,000	1,264
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE		03/13/2017	ANCORA ADVISORS		5,351,102	5,395,786	5,621
3137BV EH 5	FHLMC REMIC SERIES 4655 HA		07/20/2017	ANCORA ADVISORS		7,929,136	7,640,240	17,827
3137BW YH 1	FHLMC REMIC SERIES 4674 A		09/26/2017	ANCORA ADVISORS		6,747,576	6,589,028	15,374
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA		03/28/2017	ANCORA ADVISORS		5,504,241	5,370,810	13,427
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA		05/24/2017	ANCORA ADVISORS		6,769,825	6,609,745	15,974
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN		01/26/2017	ANCORA ADVISORS		6,856,630	6,930,264	14,438
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE		04/26/2017	ANCORA ADVISORS		7,199,696	6,926,947	18,183
3136AW EJ 2	FNMA REMIC TRUST 2017-28 A		11/27/2017	FIFTH THIRD SECURITIES		6,964,418	6,758,495	19,055
3136AY DD 2	FNMA REMIC TRUST 2017-66 BH		10/26/2017	NATIONAL FINANCIAL SERVICES		4,993,989	4,831,674	14,093
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						82,510,233	81,052,989	215,529
Bonds - Industrial and Miscellaneous								
05565Q DP 0	BP CAPITAL MARKETS PLC	C	09/14/2017	HSBC SECURITIES		1,000,000	1,000,000	
278062 AC 8	EATON CORP PLC	C	03/28/2017	ANCORA ADVISORS		2,986,800	3,000,000	34,146
82620K AU 7	SIEMENS FIN NV	C	03/07/2017	CITIGROUP GLOBAL MARKET		1,498,485	1,500,000	
90352J AA 1	UBS GROUP FDG SWITZ AG	C	03/16/2017	UBS FINANCIAL SERVICES		999,980	1,000,000	
001055 AL 6	AFLAC INC		09/20/2017	BONY/SUNTRUST CAPITAL MKTS		3,905,070	3,705,000	36,188
025816 BM 0	AMERICAN EXPRESS CO		08/21/2017	ANCORA ADVISORS		3,010,260	3,000,000	4,375
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP		04/27/2017	ANCORA ADVISORS		987,740	1,000,000	
031162 BV 1	AMGEN INC		09/14/2017	NATIONAL FINANCIAL SERVICES		5,240,400	5,000,000	58,403
037833 CM 0	APPLE INC		02/02/2017	CANTOR FITZGERALD & CO		2,999,850	3,000,000	
037833 DB 3	APPLE INC		09/05/2017	DEUTSCHE BANK SECURITIES INC		998,880	1,000,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05348E BA 6	AVALONBAY CMNTYS INC MTN BE		05/03/2017	MORGAN, J.P. SECURITIES		996,540	1,000,000	
06406R AA 5	BANK OF NEW YORK		01/31/2017	PNC CAPITAL ADVISORS		997,860	1,000,000	
07330N AR 6	BB&T CORP		12/14/2017	DAVIDSON D A & COMPANY INC		1,001,480	1,000,000	625
09247X AL 5	BLACKROCK INC		12/04/2017	STIFEL, NICOLAUS & CO		6,992,321	6,700,000	50,808
09256B AD 9	BLACKSTONE HOLDINGS FINANCE L L C		10/18/2017	NATIONAL FINANCIAL SERVICES		5,499,150	5,000,000	42,882
097023 BT 1	BOEING CO		02/14/2017	CANTOR FITZGERALD & CO		2,963,700	3,000,000	
14913Q 2A 6	CATERPILLAR FINANCIAL SERVICES		09/05/2017	BARCLAYS CAPITAL INC		999,160	1,000,000	
12572Q AE 5	CME GROUP INC		09/11/2017	NATIONAL FINANCIAL SERVICES		3,743,369	3,615,000	53,623
205887 BR 2	CONAGRA BRANDS INC		11/27/2017	NATIONAL FINANCIAL SERVICES		2,037,700	2,000,000	22,044
24422E TV 1	DEERE JOHN CAP CORP		09/05/2017	BANK AMERICA SECURITY LLC		997,970	1,000,000	
25468P DM 5	DISNEY WALT CO		06/22/2017	CITIGROUP GLOBAL MARKET		922,220	1,000,000	7,554
26138E AS 8	DR PEPPER SNAPPLE GROUP INC		09/28/2017	NATIONAL FINANCIAL SERVICES		2,223,399	2,184,000	27,640
532457 BP 2	ELI LILLY & CO		05/04/2017	BANC/AMERICA SEC. LLC. MT		999,650	1,000,000	
38141G RD 8	GOLDMAN SACHS GROUP INC		06/22/2017	ANCORA ADVISORS		3,111,720	3,000,000	46,823
38141G WC 4	GOLDMAN SACHS GROUP INC		01/26/2017	CREWS & ASSOCIATES		498,810	500,000	208
437076 BM 3	HOME DEPOT INC		06/22/2017	GOLDMAN, SACHS & CO		1,522,920	1,500,000	10,750
438516 BL 9	HONEYWELL INTERNATIONAL INC		09/26/2017	DAVIDSON D A & COMPANY INC		482,670	500,000	5,104
459200 JR 3	INTERNATIONAL BUSINESS MACHS		01/24/2017	RBC CAPITAL MARKETS		994,690	1,000,000	
49327M 2S 2	KEYBANK NATIONAL ASSOCIATION		06/06/2017	CANTOR FITZGERALD & CO		999,670	1,000,000	
548661 DP 9	LOWES COS INC		04/19/2017	ANCORA ADVISORS		998,460	1,000,000	
57636Q AB 0	MASTERCARD INC		05/08/2017	ANCORA ADVISORS		3,125,250	3,000,000	11,250
58013M EY 6	MCDONALDS CORP MED TERM NT BE		11/10/2017	NATIONAL FINANCIAL SERVICES		3,125,460	3,000,000	32,067
637432 NL 5	NATIONAL RURAL UTILS COOP FIN		01/31/2017	PNC CAPITAL ADVISORS		998,050	1,000,000	
654106 AC 7	NIKE INC		02/16/2017	CREWS & ASSOCIATES		980,000	1,000,000	6,938
74460D AC 3	PUBLIC STORAGE		09/13/2017	MORGAN STANLEY & CO INC		1,000,000	1,000,000	
747525 AT 0	QUALCOMM INC		08/24/2017	BONY/SUNTRUST CAPITAL MKTS		4,190,587	4,150,000	31,090
808513 AU 9	SCHWAB CHARLES CORP		12/07/2017	KEYBANC CAPITAL MARKETS INC		1,005,920	1,000,000	356
828807 DC 8	SIMON PROPERTY GROUP LP		06/22/2017	MORGAN, J.P. SECURITIES		1,007,510	1,000,000	2,437
857477 AZ 6	STATE STREET CORP		06/21/2017	ANCORA ADVISORS		2,017,340	2,000,000	6,043
911312 AQ 9	UNITED PARCEL SERVICE INC		03/03/2017	CREWS & ASSOCIATES		499,500	500,000	5,342
913017 CR 8	UNITED TECHNOLOGIES CORP		05/01/2017	BANC/AMERICA SEC. LLC. MT		1,000,000	1,000,000	
92343V BR 4	VERIZON COMMUNICATIONS INC		06/19/2017	ANCORA ADVISORS		3,358,800	3,000,000	41,629
94974B FC 9	WELLS FARGO AND CO		01/09/2017	CREWS & ASSOCIATES		517,000	500,000	6,028
94974B GL 8	WELLS FARGO AND CO		06/22/2017	RBC CAPITAL MARKETS		1,058,840	1,000,000	18,514
78012K ZG 5	ROYAL BANK CANADA	C	01/25/2017	RBC CAPITAL MARKETS		1,299,701	1,300,000	
3899999. Total - Bonds - Industrial and Miscellaneous						87,794,882	85,654,000	562,867
8399997. Total - Bonds - Part 3						197,574,486	193,919,491	867,485
8399998. Total - Bonds - Summary Item from Part 5						1,497,555	1,500,000	
8399999. Total - Bonds						199,072,041	195,419,491	867,485
Common Stocks - Industrial and Miscellaneous								
G0176J 10 9	ALLEGION PUB LTD CO	C	02/14/2017	MORGAN, J.P. SECURITIES	1,380.000	97,592	XXX	
M0854Q 10 5	ALLOT COMMUNICATIONS LTD	C	06/28/2017	IVY SECURITES INC	27,900.000	144,235	XXX	
G1190F 10 7	BLUE CAP REINS HLDGS LTD	C	12/08/2017	VARIOUS	18,170.000	263,367	XXX	
G29183 10 3	EATON CORP PLC	C	12/26/2017	VARIOUS	17,500.000	1,269,049	XXX	
G6564A 10 5	NOMAD HLDGS LTD	C	04/05/2017	MORGAN STANLEY & CO INC	5,740.000	64,519	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
003881 30 7	ACACIA RESH CORP		10/04/2017	VARIOUS	67,441.000	272,804	XXX	
00081T 10 8	ACCO BRANDS CORP		09/26/2017	VARIOUS	19,140.000	219,093	XXX	
004816 10 4	ACME UTD CORP		10/20/2017	VARIOUS	2,026.000	47,597	XXX	
006351 30 8	ADAMS RES & ENERGY INC		09/27/2017	VARIOUS	4,988.000	179,514	XXX	
02005N 10 0	ALLY FINL INC		02/07/2017	JONESTRADING INSTITUTIONAL SERVICES	2,120.000	48,212	XXX	
037833 10 0	APPLE INC		12/22/2017	DIRECT TRADING	11,000.000	1,925,288	XXX	
039380 40 7	ARCH COAL INC		06/22/2017	VARIOUS	1,340.000	89,601	XXX	
04238R 10 6	ARMSTRONG FLOORING INC		03/20/2017	VARIOUS	13,086.000	235,684	XXX	
042682 20 3	AROTECH CORP		05/09/2017	IVY SECURITES INC	9,000.000	29,406	XXX	
00206R 10 2	AT&T INC		12/26/2017	IVY SECURITES INC	14,000.000	547,252	XXX	
05335B 10 0	AUTOWEB INC		12/01/2017	VARIOUS	11,742.000	88,818	XXX	
05351X 10 1	AVAYA HLDGS CORP		12/26/2017	IVY SECURITES INC	7,220.000	126,149	XXX	
05969A 10 5	BANCORP INC DEL		03/21/2017	IVY SECURITES INC	15,016.000	72,768	XXX	
060505 10 4	BANK OF AMERICA CORPORATION		12/26/2017	VARIOUS	54,800.000	1,366,131	XXX	
090672 10 6	BIOTELEMETRY INC		11/16/2017	VARIOUS	3,550.000	94,361	XXX	
09075E 10 0	BIOVERATIV INC		10/23/2017	VARIOUS	3,520.000	191,236	XXX	
09215C 10 5	BLACK KNIGHT INC		10/05/2017	STEVENS & CO	2,520.000	110,262	XXX	
09247X 10 1	BLACKROCK INC		10/26/2017	IVY SECURITES INC	2,700.000	1,187,509	XXX	
10922N 10 3	BRIGHTHOUSE FINL INC		09/27/2017	KCG AMERICS LLC	3,370.000	201,607	XXX	
118440 10 6	BUCKLE INC		12/06/2017	VARIOUS	6,180.000	134,093	XXX	
127686 10 3	CAESARS ENTERTAINMENT CORP		10/24/2017	VARIOUS	24,280.000	423,186	XXX	
140781 10 5	CARBO CERAMICS INC		09/08/2017	IVY SECURITES INC	29,888.000	210,644	XXX	
14575E 10 5	CARS.COM INC		09/27/2017	VARIOUS	4,690.000	131,463	XXX	
17275R 10 2	CISCO SYSTEMS		09/21/2017	IVY SECURITES INC	11,000.000	360,259	XXX	
18270P 10 9	CLARUS CORP		04/17/2017	VARIOUS	11,000.000	59,428	XXX	
12653C 10 8	CNX RESOURCES CORPORATION		12/01/2017	DIRECT TRADING	9,010.000	139,986	XXX	
192176 10 5	COFFEE HLDGS INC		06/23/2017	VARIOUS	9,700.000	44,239	XXX	
20050L 10 0	COMMAND SEC CORP		08/09/2017	IVY SECURITES INC	29,289.000	91,964	XXX	
20084V 30 6	COMMERCEHUB INC (CHUBK)		05/01/2017	VARIOUS	7,720.000	118,762	XXX	
203900 10 5	COMMUNICATIONS SYS INC		11/30/2017	VARIOUS	20,966.000	85,049	XXX	
205477 10 2	COMPUTER TASK GROUP INC		12/04/2017	VARIOUS	26,144.000	135,703	XXX	
206787 10 3	CONDUENT INC		10/04/2017	VARIOUS	33,920.000	507,005	XXX	
20854L 10 8	CONSOL ENERGY INC NEW		12/05/2017	VARIOUS	5,403.750	120,644	XXX	
219350 10 5	CORNING INC COM		12/22/2017	DIRECT TRADING	33,775.000	1,093,533	XXX	
223622 60 6	COWEN INC		12/18/2017	VARIOUS	17,484.000	261,188	XXX	
125919 30 8	CPI AEROSTRUCTURES INC		05/02/2017	IVY SECURITES INC	8,000.000	49,847	XXX	
227046 10 9	CROCS INC		02/28/2017	IVY SECURITES INC	20,000.000	134,535	XXX	
239360 10 0	DAWSON GEOPHYSICAL CO		10/16/2017	VARIOUS	35,127.000	161,967	XXX	
253827 10 9	DIGIRAD CORP		12/04/2017	IVY SECURITES INC	24,499.000	77,586	XXX	
254423 10 6	DINEEQUITY INC		11/28/2017	VARIOUS	4,190.000	187,593	XXX	
23334L 10 2	DSW INC		12/21/2017	VARIOUS	10,590.000	216,057	XXX	
28035Q 10 2	EDGEWELL PERS CARE CO		07/19/2017	VARIOUS	1,940.000	140,374	XXX	
28470R 10 2	ELDORADO RESORTS INC		01/04/2017	GORDON HASKETT CAPITAL CORP	250.000	4,237	XXX	
29272W 10 9	ENERGIZER HOLDINGS INC		08/24/2017	VARIOUS	5,295.000	236,773	XXX	
300487 10 5	EVINE LIVE INC		10/27/2017	VARIOUS	108,761.000	115,921	XXX	
30231G 10 2	EXXON MOBIL CORP		11/09/2017	MORGAN, J.P. SECURITIES	3,400.000	283,645	XXX	
357023 10 0	FREIGHTCAR AMER INC		11/02/2017	IVY SECURITES INC	13,837.000	190,462	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
381370 10 5	GOLDFIELD CORP.		10/04/2017	VARIOUS	8,480.000	49,339	XXX	
384556 10 6	GRAHAM CORP.		11/07/2017	VARIOUS	4,576.000	90,083	XXX	
395259 10 4	GREENHILL & CO INC.		12/18/2017	VARIOUS	8,730.000	165,168	XXX	
401617 10 5	GUESS INC.		02/13/2017	GOLDMAN, SACHS & CO.	10,910.000	147,010	XXX	
402307 10 2	GULF ISLAND FABRICATION INC.		06/02/2017	IVY SECURITES INC.	3,600.000	34,041	XXX	
41165F 10 1	HARBORONE BANCORP INC.		09/18/2017	VARIOUS	8,668.000	161,126	XXX	
416906 10 5	HARVARD BIOSCIENCE INC.		07/18/2017	IVY SECURITES INC.	52,800.000	140,791	XXX	
437076 10 2	HOME DEPOT INC COM.		09/05/2017	VARIOUS	4,800.000	713,110	XXX	
438516 10 6	HONEYWELL INTL INC.		12/22/2017	DIRECT TRADING.	12,500.000	1,918,551	XXX	
44244K 10 9	HOUSTON WIRE & CABLE CO.		09/27/2017	VARIOUS	42,460.000	256,298	XXX	
45685K 10 2	INFUSYSTEM HLDGS INC.		09/27/2017	VARIOUS	51,845.000	98,338	XXX	
458140 10 0	INTEL CORPORATION.		12/22/2017	DIRECT TRADING.	35,000.000	1,620,479	XXX	
46609J 10 6	J ALEXANDERS HOLDINGS INC.		12/05/2017	VARIOUS	6,512.000	64,206	XXX	
46625H 10 0	J P MORGAN CHASE & CO.		03/01/2017	MORGAN, J.P. SECURITIES.	2,500.000	234,762	XXX	
47012E 10 6	JAKKS PAC INC.		11/30/2017	IVY SECURITES INC.	6,365.000	15,905	XXX	
46590V 10 0	JBG SMITH PPTYS.		11/28/2017	VARIOUS	5,310.000	182,240	XXX	
493144 10 9	KEY TRONIC CORP.		11/01/2017	VARIOUS	35,096.000	242,211	XXX	
497498 10 5	KIRKLANDS INC.		12/04/2017	DIRECT TRADING.	1,510.000	19,646	XXX	
500754 10 6	KRAFT HEINZ CO.		12/27/2017	DIRECT TRADING.	5,000.000	392,038	XXX	
514766 10 4	LANDEC CORP.		10/10/2017	KCG AMERICS LLC.	550.000	7,078	XXX	
525327 10 2	LEIDOS HLDGS INC.		01/18/2017	KING, CL & ASSIC.	2,310.000	115,245	XXX	
53071M 85 6	LIBERTY INTERACTIVE CORP - LIBERTY.		10/30/2017	IVY SECURITES INC.	1,630.000	89,157	XXX	
53071M 10 4	LIBERTY INTERACTIVE CORP QVC GROUP.		03/28/2017	KING, CL & ASSIC.	2,020.000	39,874	XXX	
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM.		10/26/2017	VARIOUS	9,560.000	367,810	XXX	
53635B 10 7	LIQUIDITY SERVICES INC.		12/01/2017	VARIOUS	18,502.000	112,757	XXX	
56585A 10 2	MARATHON PETE CORP.		11/09/2017	VARIOUS	20,700.000	1,084,381	XXX	
56624R 10 8	MARCHEX INC.		12/07/2017	VARIOUS	29,100.000	90,612	XXX	
574599 10 6	MASCO CORP COM.		09/14/2017	MKM PARTNERS LLC.	2,210.000	82,142	XXX	
577767 10 6	MAXWELL TECHNOLOGIES INC.		12/01/2017	VARIOUS	17,060.000	88,375	XXX	
58958P 10 4	MERIDIAN BK PAOLI PA.		11/07/2017	SANDLER O'NEIL & PARTNERS LP.	5,211.000	90,609	XXX	
594918 10 4	MICROSOFT CORP.		12/22/2017	DIRECT TRADING.	20,000.000	1,708,374	XXX	
598039 10 5	MIDSOUTH BANCORP INC.		12/04/2017	IVY SECURITES INC.	5,426.000	68,663	XXX	
59804T 40 7	MIDSTATES PETE CO INC.		10/04/2017	VARIOUS	11,100.000	195,436	XXX	
624580 10 6	MOVADO GROUP INC.		08/21/2017	IVY SECURITES INC.	3,290.000	69,947	XXX	
553829 10 2	MVC CAPITAL INC.		09/27/2017	IVY SECURITES INC.	3,162.000	32,127	XXX	
65339F 10 1	NEXTERA ENERGY INC.		09/05/2017	JONESTRADING INSTITUTIONAL SERVICES.	3,000.000	449,657	XXX	
654106 10 3	NIKE INC.		12/27/2017	DIRECT TRADING.	2,300.000	144,594	XXX	
68162K 10 6	OLYMPIC STEEL INC.		08/17/2017	IVY SECURITES INC.	10,098.000	175,836	XXX	
68628V 30 8	ORION MARINE GROUP INC.		10/16/2017	IVY SECURITES INC.	13,015.000	86,953	XXX	
700517 10 5	PARK HOTELS RESORTS INC.		06/21/2017	VARIOUS	19,435.000	515,736	XXX	
713448 10 8	PEPSICO INC.		11/09/2017	MORGAN, J.P. SECURITIES.	5,200.000	580,575	XXX	
714157 20 3	PERMA-FIX ENVIRONMENTAL SVCS.		02/17/2017	IVY SECURITES INC.	837.000	2,513	XXX	
72766Q 10 5	PLATFORM SPECIALTY PRODS CORP.		08/22/2017	VARIOUS	21,940.000	279,071	XXX	
739128 10 6	POWELL INDS INC.		12/26/2017	VARIOUS	8,566.000	248,148	XXX	
73935X 58 3	POWERSHARES RAFI US 1000 ETF.		12/21/2017	JONESTRADING INSTITUTIONAL SERVICES.	131,681.000	14,968,179	XXX	
750459 10 9	RADISYS CORP.		12/04/2017	VARIOUS	115,503.000	158,374	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
75508B 10 4	RAYONIER ADVANCED MATLS INC.		10/23/2017	DAVIDSON D A & COMPANY INC.	6,760.000	94,905	XXX	
755111 50 7	RAYTHEON CO.		12/22/2017	VARIOUS	7,300.000	1,364,655	XXX	
75605L 70 8	REALNETWORKS INC.		12/01/2017	VARIOUS	12,236.000	54,909	XXX	
763165 10 7	RICHARDSON ELECTRS LTD.		06/14/2017	IVY SECURITES INC.	10,000.000	59,616	XXX	
74975N 10 5	RTI SURGICAL INC.		01/09/2017	IVY SECURITES INC.	10,000.000	33,021	XXX	
78112V 10 2	RUBICON PROJ INC.		11/30/2017	IVY SECURITES INC.	32,907.000	75,580	XXX	
78573L 10 6	SABRA HEALTH CARE REIT INC.		11/14/2017	VARIOUS	7,350.000	153,899	XXX	
854305 20 8	STANLEY FURNITURE CO INC.		09/27/2017	VARIOUS	52,644.000	55,465	XXX	
855668 10 9	STARRETT L S CO.		12/12/2017	VARIOUS	12,268.000	101,246	XXX	
85569C 10 7	STARTEK INC.		05/10/2017	VARIOUS	8,058.000	67,120	XXX	
86722A 10 3	SUNCOKE ENERGY INC.		01/24/2017	VARIOUS	5,622.000	60,011	XXX	
871561 10 6	SYNACOR INC.		12/11/2017	VARIOUS	95,308.000	268,469	XXX	
872386 10 7	TESSCO TECHNOLOGIES INC.		12/20/2017	VARIOUS	10,849.000	147,467	XXX	
882508 10 4	TEXAS INSTRS INC COM.		12/22/2017	DIRECT TRADING	13,100.000	1,363,866	XXX	
894174 10 1	TRAVELCENTERS AMER LLC.		06/05/2017	IVY SECURITES INC.	10,100.000	58,573	XXX	
90915J 10 3	UNIQUE FABRICATING INC.		12/19/2017	VARIOUS	20,380.000	158,964	XXX	
910710 10 2	UNITED INS HLDGS CORP.		03/21/2017	IVY SECURITES INC.	5,000.000	77,190	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC.		12/26/2017	VARIOUS	7,500.000	1,547,490	XXX	
913837 10 0	UNIVERSAL STAINLESS & ALLOY		03/13/2017	IVY SECURITES INC.	1,753.000	22,267	XXX	
91851C 20 1	VAALCO ENERGY INC.		12/26/2017	VARIOUS	121,829.000	91,703	XXX	
922908 65 2	VANGUARD EXTENDED MARKET ETF		12/21/2017	JONESTRADING INSTITUTIONAL SERVICES	23,395.000	2,615,327	XXX	
92204A 80 1	VANGUARD MATERIALS ETF		12/21/2017	JONESTRADING INSTITUTIONAL SERVICES	47,426.000	6,428,456	XXX	
922908 36 3	VANGUARD S&P 500 INDEX ETF		12/21/2017	IVY SECURITES INC.	113,282.000	27,980,280	XXX	
92214X 10 6	VAREX IMAGING CORP.		10/06/2017	VARIOUS	14,758.000	444,441	XXX	
92220P 10 5	VARIAN MED SYS INC.		01/27/2017	ANCORA ADVISORS	1,420.000	125,653	XXX	
92532W 10 3	VERSUM MATLS INC.		01/05/2017	KING, CL & ASSIC	1,650.000	46,279	XXX	
92840M 10 2	VISTRA ENERGY CORP.		04/25/2017	VARIOUS	10,340.000	171,214	XXX	
91829F 10 4	VOXX INTL CORP.		07/11/2017	IVY SECURITES INC.	5,600.000	40,117	XXX	
929089 10 0	VOYA FINANCIAL INC.		06/08/2017	VARIOUS	4,160.000	153,979	XXX	
962166 10 4	WEYERHAEUSER CO.		12/27/2017	DIRECT TRADING	3,150.000	110,516	XXX	
98310W 10 8	WYNDHAM WORLDWIDE CORP.		10/26/2017	VARIOUS	1,260.000	131,120	XXX	
17878Y 10 8	CIVEO CORP CDA	C	12/26/2017	VARIOUS	103,842.000	237,516	XXX	
29258Y 10 3	ENDEAVOUR SILVER CORP.	C	12/04/2017	VARIOUS	34,072.000	78,488	XXX	
67001K 20 2	NOVELION THERAPEUTICS INC(was QLT)	C	09/27/2017	IVY SECURITES INC.	2,317.000	16,094	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						87,421,658	XXX	0
Common Stocks - Mutual Funds								
00203H 44 6	AQR LONG-SHORT EQUITY I.		12/21/2017	DIVIDEND, LT & ST CAP GAIN REINVESTMENT	78,115.148	1,101,423	XXX	
00203H 42 0	AQR STYLE PREMIA ALTERNATIVE I.		12/21/2017	DIVIDEND, LT & ST CAP GAIN REINVESTMENT	69,434.361	732,533	XXX	
317609 35 2	GRANDEUR PEAK INTL OPPORTUNITIES F.		12/27/2017	DIVIDEND, LT & ST CAP GAIN REINVESTMENT	29,264.648	120,570	XXX	
47803T 62 7	JOHN HANCOCK FDS III.		12/18/2017	DIVIDEND, LT & ST CAP GAIN REINVESTMENT	1,629.401	44,483	XXX	
55273E 82 2	MFS INTERNATIONAL VALUE FUND.		12/14/2017	DIVIDEND, LT & ST CAP GAIN REINVESTMENT	5,775.910	258,299	XXX	
70472Q 50 0	PEAR TREE FDS.		12/12/2017	DIVIDEND, LT & ST CAP GAIN REINVESTMENT	6,330.834	99,204	XXX	
92828W 36 1	VIRTUS EMERGING MKTS OPPOR I.		12/20/2017	VARIOUS	2,500.846	28,845	XXX	
969251 78 4	WILLIAM BLAIR FDS ALLOC I.		12/15/2017	DIVIDEND, LT & ST CAP GAIN REINVESTMENT	4,870.338	57,421	XXX	
9299999. Total - Common Stocks - Mutual Funds						2,442,778	XXX	0
9799997. Total - Common Stocks - Part 3						89,864,436	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks - Summary Item from Part 5						1,940,868	XXX	
9799999. Total - Common Stocks						91,805,304	XXX	0
9899999. Total - Preferred and Common Stocks						91,805,304	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						290,877,345	XXX	867,485

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
38379W 5E 8	GNMA REMIC TRUST 2016-62 LA	..	12/20/2017.	PRINCIPAL RECEIPT		360,223	360,223	374,970	373,968		(13,744)		(13,744)		360,223			0	6,276	09/20/2045.
38376P TP 5	GNMA REMIC TRUST 2009-125 PB	..	12/20/2017.	PRINCIPAL RECEIPT		2,288,765	2,288,765	2,333,825	2,293,547		(4,782)		(4,782)		2,288,765			0	48,988	02/20/2037.
38376W 2S 3	GNMA REMIC TRUST 2010-34 GC	..	01/20/2017.	PRINCIPAL RECEIPT		141,737	141,737	145,795	141,797		(60)		(60)		141,737			0	532	11/20/2036.
38375G 2G 5	GNMA REMIC TRUST 2012-102 DN	..	12/20/2017.	PRINCIPAL RECEIPT		571,703	571,703	571,435	571,553		150		150		571,703			0	4,738	09/20/2040.
38378E JV 6	GNMA REMIC TRUST 2012-65 MJ	..	12/20/2017.	PRINCIPAL RECEIPT		761,600	761,600	788,494	779,660		(18,060)		(18,060)		761,600			0	9,934	07/20/2039.
38375G DJ 7	GNMA REMIC TRUST 2012-73 NK	..	12/20/2017.	PRINCIPAL RECEIPT		358,627	358,627	376,223	366,275		(7,648)		(7,648)		358,627			0	5,817	08/20/2040.
38379X KD 1	GNMA REMIC TRUST 2016-83 AP	..	12/20/2017.	PRINCIPAL RECEIPT		543,994	543,994	566,944	565,433		(21,439)		(21,439)		543,994			0	9,488	10/20/2045.
38379X Q9 4	GNMA REMIC TRUST 2016-90 MA	..	12/20/2017.	PRINCIPAL RECEIPT		692,774	692,774	722,433	720,499		(27,726)		(27,726)		692,774			0	12,147	10/20/2045.
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG	..	12/20/2017.	PRINCIPAL RECEIPT		195,663	195,663	194,929			734		734		195,663			0	1,066	06/20/2047.
912828 HA 1	US TREASURY NOTES	..	08/15/2017.	MATURITY		2,000,000	2,000,000	2,079,453	2,006,107		(6,107)		(6,107)		2,000,000			0	95,000	08/15/2017.
912828 SY 7	US TREASURY NOTES	..	05/31/2017.	MATURITY		2,000,000	2,000,000	1,999,609	1,999,860		140		140		2,000,000			0	6,250	05/31/2017.
912828 TM 2	US TREASURY NOTES	..	08/31/2017.	MATURITY		2,000,000	2,000,000	1,998,516	1,999,295		705		705		2,000,000			0	12,500	08/31/2017.
912828 UA 6	US TREASURY NOTES	..	11/30/2017.	MATURITY		2,000,000	2,000,000	1,997,266	1,998,480		1,520		1,520		2,000,000			0	12,500	11/30/2017.
912828 SM 3	US TREASURY NOTES	..	03/31/2017.	MATURITY		3,000,000	3,000,000	3,008,554	3,001,985		(1,986)		(1,986)		3,000,000			0	15,000	03/31/2017.
0599999.	Total - Bonds - U.S. Government					16,915,086	16,915,086	17,158,446	16,818,459	0	(98,303)	0	(98,303)	0	16,915,086	0	0	0	240,236	XXX
Bonds - All Other Government																				
46513G 4V 6	STATE OF ISRAEL	C	05/01/2017.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	9,567	05/01/2017.
1099999.	Total - Bonds - All Other Government					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,567	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
010056 ET 2	AKRON OHIO INCOME TAX REV	..	12/01/2017.	MATURITY		1,020,000	1,020,000	1,116,461	1,037,793		(17,793)		(17,793)		1,020,000			0	30,600	12/01/2017.
30769Q AA 8	FEDERAL AGRICULTURAL MORTGAGE CORP.	..	04/19/2017.	MATURITY		4,250,000	4,250,000	4,450,922	4,258,786		(8,786)		(8,786)		4,250,000			0	108,906	04/19/2017.
31331X FD 9	FEDERAL FARM CREDIT BANKS	..	01/03/2017.	MATURITY		2,000,000	2,000,000	2,106,300	2,000,081		(81)		(81)		2,000,000			0	49,500	01/03/2017.
31331Y HQ 6	FEDERAL FARM CREDIT BANKS	..	12/15/2017.	MATURITY		3,000,000	3,000,000	3,187,493	3,032,868		(32,868)		(32,868)		3,000,000			0	138,750	12/15/2017.
31331X LG 5	FEDERAL FARM CREDIT BANKS	..	01/17/2017.	MATURITY		2,000,000	2,000,000	2,156,360	2,001,044		(1,044)		(1,044)		2,000,000			0	48,750	01/17/2017.
31331X S5 2	FEDERAL FARM CREDIT BANKS	..	08/01/2017.	MATURITY		1,000,000	1,000,000	1,124,240	1,010,068		(10,068)		(10,068)		1,000,000			0	55,500	08/01/2017.
3133XJ W2 0	FEDERAL HOME LOAN BANKS	..	03/10/2017.	MATURITY		2,000,000	2,000,000	2,068,280	2,001,772		(1,772)		(1,772)		2,000,000			0	51,250	03/10/2017.
3133XK QX 6	FEDERAL HOME LOAN BANKS	..	05/17/2017.	MATURITY		2,900,000	2,900,000	2,887,407	2,899,423		577		577		2,900,000			0	70,688	05/17/2017.
3137EA BA 6	FEDERAL HOME LOAN MORTGAGE CORP	..	11/17/2017.	MATURITY		2,000,000	2,000,000	2,145,529	2,015,586		(15,586)		(15,586)		2,000,000			0	102,500	11/17/2017.
3137EA DL 0	FEDERAL HOME LOAN MORTGAGE CORP	..	09/29/2017.	MATURITY		1,000,000	1,000,000	999,380	999,850		150		150		1,000,000			0	10,000	09/29/2017.
3137EA DV 8	FEDERAL HOME LOAN MORTGAGE CORP	..	07/14/2017.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,500	07/14/2017.
3133XL F8 1	FEDERAL HOME LOAN BANKS	..	06/09/2017.	MATURITY		2,000,000	2,000,000	2,144,800	2,008,531		(8,531)		(8,531)		2,000,000			0	56,250	06/09/2017.
3133XM CL 3	FEDERAL HOME LOAN BANKS	..	09/08/2017.	MATURITY		1,000,000	1,000,000	1,034,040	1,003,002		(3,002)		(3,002)		1,000,000			0	48,750	09/08/2017.
3134G3 B9 0	FEDERAL HOME LOAN MORTGAGE CORP	..	08/15/2017.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	8,750	08/15/2017.
3134G3 ZH 6	FEDERAL HOME LOAN MORTGAGE CORP	..	07/25/2017.	MATURITY		1,000,000	1,000,000	1,002,470	1,000,000				0		1,000,000			0	10,000	07/25/2017.
31359M 4D 2	FEDERAL NATIONAL MORTGAGE ASSOC	..	02/13/2017.	MATURITY		1,000,000	1,000,000	1,019,931	1,000,317		(317)		(317)		1,000,000			0	25,000	02/13/2017.
3135G0 PP 2	FEDERAL NATIONAL MORTGAGE ASSOC	..	09/20/2017.	MATURITY		1,000,000	1,000,000	999,360	999,820		180		180		1,000,000			0	10,000	09/20/2017.
3135G0 PQ 0	FEDERAL NATIONAL MORTGAGE ASSOC	..	10/26/2017.	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	17,500	10/26/2017.
31398A DM 1	FEDERAL NATIONAL MORTGAGE ASSOC	..	06/12/2017.	MATURITY		7,000,000	7,000,000	7,235,703	7,013,724		(13,724)		(13,724)		7,000,000			0	188,125	06/12/2017.
31394R ZY 8	FHLMC REMIC SERIES 2769 LB	..	12/15/2017.	PRINCIPAL RECEIPT		326,226	326,226	330,712	327,188		(962)		(962)		326,226			0	6,413	03/15/2019.
31394W FL 7	FHLMC REMIC SERIES 2773 TB	..	12/15/2017.	PRINCIPAL RECEIPT		285,126	285,126	287,799	285,679		(553)		(553)		285,126			0	5,623	04/15/2019.
31394W YN 2	FHLMC REMIC SERIES 2783 AY	..	12/15/2017.	PRINCIPAL RECEIPT		278,489	278,489	282,883	279,358		(869)		(869)		278,489			0	5,660	04/15/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31394W GS 1	FHLMC REMIC SERIES 2784 HJ	..	12/15/2017.	PRINCIPAL RECEIPT		417,021	417,021	417,282	417,079		(58)		(58)		417,021			0	8,712	04/15/2019.
31394Y F3 3	FHLMC REMIC SERIES 2796 LB	..	12/15/2017.	PRINCIPAL RECEIPT		124,071	124,071	127,289	126,028		(1,957)		(1,957)		124,071			0	2,906	05/15/2024.
31395J MW 3	FHLMC REMIC SERIES 2892 DB	..	12/15/2017.	PRINCIPAL RECEIPT		276,068	276,068	278,829	276,668		(600)		(600)		276,068			0	6,419	11/15/2019.
31395U RE 3	FHLMC REMIC SERIES 2977 AY	..	12/15/2017.	PRINCIPAL RECEIPT		293,229	293,229	303,767	299,866		(6,636)		(6,636)		293,229			0	6,766	05/15/2025.
3137GA LA 3	FHLMC REMIC SERIES 3736 QB	..	05/15/2017.	VARIOUS		457,523	457,523	452,519	457,209		315		315		457,523			0	3,594	05/15/2037.
3137A2 TH 4	FHLMC REMIC SERIES 3759 LW	..	12/15/2017.	PRINCIPAL RECEIPT		2,657,362	2,657,362	2,646,982	2,656,125		1,237		1,237		2,657,362			0	49,653	08/15/2036.
3137AE LS 2	FHLMC REMIC SERIES 3910 JC	..	12/15/2017.	PRINCIPAL RECEIPT		491,861	491,861	502,774	497,752		(5,891)		(5,891)		491,861			0	4,978	12/15/2037.
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA	..	12/15/2017.	PRINCIPAL RECEIPT		377,293	377,293	396,157	391,604		(14,312)		(14,312)		377,293			0	7,112	02/15/2041.
3137AJ HW 7	FHLMC REMIC SERIES 3960 YH	..	12/15/2017.	PRINCIPAL RECEIPT		612,923	612,923	626,331	620,697		(7,773)		(7,773)		612,923			0	6,098	08/15/2040.
3137AP BF 6	FHLMC REMIC SERIES 4033 ED	..	12/15/2017.	PRINCIPAL RECEIPT		725,194	725,194	746,148	737,434		(12,240)		(12,240)		725,194			0	9,202	10/15/2036.
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA	..	12/15/2017.	PRINCIPAL RECEIPT		339,890	339,890	356,035	353,691		(13,801)		(13,801)		339,890			0	6,079	12/15/2040.
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA	..	12/15/2017.	PRINCIPAL RECEIPT		641,163	641,163	645,471	644,266		(3,103)		(3,103)		641,163			0	5,091	02/15/2042.
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP	..	12/15/2017.	PRINCIPAL RECEIPT		625,758	625,758	648,149	639,444		(13,686)		(13,686)		625,758			0	8,378	05/15/2041.
3137AW VA 0	FHLMC REMIC SERIES 4145 UC	..	12/15/2017.	PRINCIPAL RECEIPT		762,837	762,837	759,261	760,011		2,826		2,826		762,837			0	6,241	12/15/2027.
3137AY 6Z 9	FHLMC REMIC SERIES 4150 ND	..	12/15/2017.	PRINCIPAL RECEIPT		757,359	757,359	752,981	753,141		4,218		4,218		757,359			0	7,162	07/15/2041.
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC	..	12/15/2017.	PRINCIPAL RECEIPT		789,902	789,902	756,578	763,277		26,625		26,625		789,902			0	6,548	03/15/2028.
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD	..	12/15/2017.	PRINCIPAL RECEIPT		658,561	658,561	667,307	665,476		(6,915)		(6,915)		658,561			0	7,056	01/15/2033.
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA	..	12/15/2017.	PRINCIPAL RECEIPT		690,605	690,605	693,842	693,519		(2,914)		(2,914)		690,605			0	8,904	05/15/2028.
3137B7 3L 1	FHLMC REMIC SERIES 4289 WE	..	12/15/2017.	PRINCIPAL RECEIPT		716,724	716,724	734,082	729,844		(13,120)		(13,120)		716,724			0	11,506	08/15/2031.
3137B7 TL 3	FHLMC REMIC SERIES 4306 A	..	12/15/2017.	PRINCIPAL RECEIPT		471,054	471,054	492,546	488,328		(17,274)		(17,274)		471,054			0	9,186	03/15/2041.
3137B9 FL 4	FHLMC REMIC SERIES 4314 KA	..	12/15/2017.	PRINCIPAL RECEIPT		1,118,553	1,118,553	1,144,769	1,141,004		(22,452)		(22,452)		1,118,553			0	19,332	12/15/2039.
3137BA 3T 7	FHLMC REMIC SERIES 4329 KA	..	12/15/2017.	PRINCIPAL RECEIPT		575,629	575,629	590,649	588,240		(12,611)		(12,611)		575,629			0	9,362	01/15/2040.
3137BB A9 1	FHLMC REMIC SERIES 4337 BA	..	12/15/2017.	PRINCIPAL RECEIPT		1,102,819	1,102,819	1,155,202	1,154,865		(52,046)		(52,046)		1,102,819			0	17,310	02/15/2046.
3137BB N9 7	FHLMC REMIC SERIES 4358 DA	..	12/15/2017.	PRINCIPAL RECEIPT		988,674	988,674	1,011,846	1,009,399		(20,725)		(20,725)		988,674			0	17,292	06/15/2040.
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE	..	12/15/2017.	PRINCIPAL RECEIPT		741,620	741,620	735,479			6,142		6,142		741,620			0	7,359	01/15/2043.
3137BN Z8 0	FHLMC REMIC SERIES 4569 A	..	12/15/2017.	PRINCIPAL RECEIPT		1,054,890	1,054,890	1,089,833	1,089,412		(34,522)		(34,522)		1,054,890			0	14,619	11/15/2040.
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA	..	12/15/2017.	PRINCIPAL RECEIPT		628,632	628,632	646,116	645,881		(17,249)		(17,249)		628,632			0	9,111	06/15/2041.
3137BV EH 5	FHLMC REMIC SERIES 4655 HA	..	12/15/2017.	PRINCIPAL RECEIPT		564,744	564,744	586,098			(21,354)		(21,354)		564,744			0	4,911	01/15/2042.
3137BW YH 1	FHLMC REMIC SERIES 4674 A	..	12/15/2017.	PRINCIPAL RECEIPT		248,702	248,702	254,687			(5,984)		(5,984)		248,702			0	1,239	12/15/2042.
31415Y LW 7	FNMA PASS-THRU POOL 993241	..	12/25/2017.	PRINCIPAL RECEIPT		169,719	169,719	178,470	178,071		(8,352)		(8,352)		169,719			0	3,859	06/01/2024.
31417Y GK 7	FNMA PASS-THRU 15 YEAR	..	12/25/2017.	PRINCIPAL RECEIPT		200,032	200,032	206,658	205,743		(5,711)		(5,711)		200,032			0	4,482	10/01/2024.
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ	..	12/25/2017.	PRINCIPAL RECEIPT		413,677	413,677	423,243	418,872		(5,195)		(5,195)		413,677			0	9,751	12/25/2024.
31398S TN 3	FNMA REMIC TRUST 2010-146 PC	..	07/27/2017.	VARIOUS		1,030,245	1,030,245	1,057,288	1,032,495		(2,250)		(2,250)		1,030,245			0	14,605	09/25/2036.
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC	..	12/25/2017.	PRINCIPAL RECEIPT		969,480	969,480	986,900	983,748		(14,268)		(14,268)		969,480			0	9,886	04/25/2041.
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB	..	12/25/2017.	PRINCIPAL RECEIPT		488,907	488,907	506,477	501,058		(12,151)		(12,151)		488,907			0	6,097	03/25/2039.
31397S XM 1	FNMA REMIC TRUST 2011-40 KA	..	12/25/2017.	PRINCIPAL RECEIPT		51	51	52	52		(1)		(1)		51			0	1	03/25/2026.
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA	..	12/25/2017.	PRINCIPAL RECEIPT		612,694	612,694	646,679	638,733		(26,039)		(26,039)		612,694			0	12,044	10/25/2041.
3136AA JT 3	FNMA REMIC TRUST 2012-139 CA	..	12/25/2017.	PRINCIPAL RECEIPT		1,779,193	1,779,193	1,741,154	1,740,857		38,336		38,336		1,779,193			0	18,905	11/25/2042.
3136AA 5A 9	FNMA REMIC TRUST 2012-149 ND	..	12/25/2017.	PRINCIPAL RECEIPT		902,551	902,551	902,551	902,551				0		902,551			0	9,589	06/25/2042.
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA	..	12/25/2017.	PRINCIPAL RECEIPT		610,645	610,645	627,533	623,186		(12,541)		(12,541)		610,645			0	6,094	01/25/2028.
3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA	..	12/25/2017.	PRINCIPAL RECEIPT		428,695	428,695	428,561	428,615		79		79		428,695			0	4,248	04/25/2040.
3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB	..	12/25/2017.	PRINCIPAL RECEIPT		447,069	447,069	449,025	448,416		(1,347)		(1,347)		447,069			0	4,782	10/25/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB	..	12/25/2017.	PRINCIPAL RECEIPT		421,601	421,601	424,763	423,771		(2,170)		(2,170)		421,601			0	4,432	01/25/2032.
3136A5 AC 0	FNMA REMIC TRUST 2012-40 MG	..	12/25/2017.	PRINCIPAL RECEIPT		865,676	865,676	870,275	869,765		(4,089)		(4,089)		865,676			0	11,670	04/25/2041.
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB	..	12/25/2017.	PRINCIPAL RECEIPT		678,876	678,876	697,121	692,450		(13,574)		(13,574)		678,876			0	8,291	02/25/2041.
3136A7 U3 4	FNMA REMIC TRUST 2012-84 QG	..	12/25/2017.	PRINCIPAL RECEIPT		334,299	334,299	338,477	338,050		(3,751)		(3,751)		334,299			0	4,874	09/25/2031.
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD	..	12/25/2017.	PRINCIPAL RECEIPT		546,868	546,868	553,961	552,658		(5,790)		(5,790)		546,868			0	5,868	07/25/2041.
3136AC ES 6	FNMA REMIC TRUST 2013-10 DE	..	12/25/2017.	PRINCIPAL RECEIPT		927,378	927,378	929,551	929,473		(2,095)		(2,095)		927,378			0	10,528	10/25/2041.
3136AH U9 9	FNMA REMIC TRUST 2013-133 VT	..	12/25/2017.	PRINCIPAL RECEIPT		505,640	505,640	520,375	515,800		(10,160)		(10,160)		505,640			0	8,254	05/25/2025.
3136AC WN 7	FNMA REMIC TRUST 2013-20 CA	..	12/25/2017.	PRINCIPAL RECEIPT		621,498	621,498	634,510	634,483		(12,985)		(12,985)		621,498			0	7,752	01/25/2043.
3136AD MZ 9	FNMA REMIC TRUST 2013-30 JA	..	12/25/2017.	PRINCIPAL RECEIPT		1,260,237	1,260,237	1,178,164	1,174,053		86,184		86,184		1,260,237			0	10,864	04/25/2043.
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB	..	12/25/2017.	PRINCIPAL RECEIPT		649,996	649,996	667,871	664,807		(14,811)		(14,811)		649,996			0	10,981	05/25/2032.
3136AD V4 8	FNMA REMIC TRUST 2013-41 WG	..	12/25/2017.	PRINCIPAL RECEIPT		892,011	892,011	894,520	894,211		(2,200)		(2,200)		892,011			0	12,887	11/25/2042.
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA	..	12/25/2017.	PRINCIPAL RECEIPT		690,211	690,211	707,358			(17,148)		(17,148)		690,211			0	9,119	09/25/2039.
3136AJ K4 7	FNMA REMIC TRUST 2014-28 ND	..	12/25/2017.	PRINCIPAL RECEIPT		948,731	948,731	970,818	967,330		(18,600)		(18,600)		948,730			0	16,074	03/25/2040.
3136AQ UM 0	FNMA REMIC TRUST 2015-92 VA	..	12/25/2017.	PRINCIPAL RECEIPT		558,272	558,272	588,977	587,318		(29,046)		(29,046)		558,272			0	9,113	01/25/2029.
3136AR R4 2	FNMA REMIC TRUST 2016-25 A	..	12/25/2017.	PRINCIPAL RECEIPT		1,030,721	1,030,721	1,075,171	1,076,603		(45,882)		(45,882)		1,030,721			0	15,910	11/25/2042.
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA	..	12/25/2017.	PRINCIPAL RECEIPT		385,074	385,074	394,400			(9,326)		(9,326)		385,074			0	3,974	09/25/2045.
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN	..	12/25/2017.	PRINCIPAL RECEIPT		579,003	579,003	604,696	604,111		(25,108)		(25,108)		579,003			0	9,422	02/25/2046.
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN	..	12/25/2017.	PRINCIPAL RECEIPT		521,717	521,717	516,174			5,543		5,543		521,717			0	6,951	05/25/2045.
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE	..	12/25/2017.	PRINCIPAL RECEIPT		617,890	617,890	642,220			(24,330)		(24,330)		617,890			0	8,326	08/25/2040.
3136AW EJ 2	FNMA REMIC TRUST 2017-28 A	..	12/25/2017.	PRINCIPAL RECEIPT		13,269	13,269	13,674			(405)		(405)		13,269			0	39	05/25/2045.
3136AY DD 2	FNMA REMIC TRUST 2017-66 BH	..	12/25/2017.	PRINCIPAL RECEIPT		168,723	168,723	174,391			(5,668)		(5,668)		168,723			0	698	05/25/2044.
677561 HA 3	OHIO ST HOSPITAL FACILITY REVENUE	..	01/01/2017.	MATURITY		1,000,000	1,000,000	1,080,930	1,000,000				0		1,000,000			0	25,000	01/01/2017.
742651 DK 5	PRIVATE EXPORT FUNDING CORPORATION	..	12/15/2017.	MATURITY		1,000,000	1,000,000	997,510	999,645		355		355		1,000,000			0	22,500	12/15/2017.
842475 WF 8	SOUTHERN CALIFORNIA PUBLIC POWER AUTHORITY	..	05/15/2017.	MATURITY		2,000,000	2,000,000	2,421,560	2,028,218		(28,218)		(28,218)		2,000,000			0	69,300	05/15/2017.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						84,241,151	84,241,151	86,851,137	80,830,293	0	(613,623)	0	(613,623)	0	84,241,150	0	0	0	1,735,311	XXX
Bonds - Industrial and Miscellaneous																				
055451 AU 2	BHP BILLITON FIN USA LTD	C	09/12/2017.	CALLED @ 106.2330000		1,168,563	1,100,000	1,098,647	1,099,033		89		89		1,099,121		69,441	69,441	73,233	09/30/2023.
25152R WY 5	DEUTSCHE BANK	C	05/30/2017.	MATURITY		1,475,000	1,475,000	1,474,484	1,474,928		72		72		1,475,000			0	9,956	05/30/2017.
500472 AB 1	KONINKLIJKE PHILIPS ELECTRONICS	C	01/20/2017.	CALLED @ 105.0980000		1,050,980	1,000,000	990,500	998,555		62		62		998,617		52,363	52,363	20,604	03/11/2018.
80283L AD 5	SANTANDER UK PLC	C	09/29/2017.	MATURITY		1,500,000	1,500,000	1,498,515	1,499,163		837		837		1,500,000			0	24,750	09/29/2017.
961214 CF 8	WESTPAC BANKING CORP	C	11/28/2017.	NATIONAL FINANCIAL SERVICES		1,002,640	1,000,000	998,640	999,426		251		251		999,678		2,962	2,962	30,813	01/17/2019.
001055 AH 5	AFLAC INC	..	02/15/2017.	MATURITY		3,000,000	3,000,000	3,083,581	3,003,074		(3,074)		(3,074)		3,000,000			0	39,750	02/15/2017.
039483 AY 8	ARCHER DANIELS MIDLAND CO	..	09/29/2017.	CALLED @ 101.8335942		1,621,191	1,592,000	1,566,162	1,587,991		2,444		2,444		1,590,435		30,756	30,756	90,138	03/15/2018.
00206R BM 3	AT&T INC	..	12/01/2017.	MATURITY		1,000,000	1,000,000	998,600	999,719		281		281		1,000,000			0	14,000	12/01/2017.
05531F AK 9	BB&T CORP	..	02/22/2017.	CALLED @ 100.0000000		500,000	500,000	514,615	500,706		(706)		(706)		500,000			0	4,479	03/22/2017.
09247X AC 5	BLACKROCK INC	..	04/19/2017.	CALLED @ 102.0330688		4,081,323	4,000,000	3,996,987	3,999,720		118		118		3,999,838		81,485	81,485	148,611	09/15/2017.
09256B AA 5	BLACKSTONE HOLDINGS FINANCE L L C	..	10/03/2017.	CALLED @ 108.5150000		5,425,750	5,000,000	6,139,900	5,499,644		(140,398)		(140,398)		5,359,246		66,504	66,504	374,497	08/15/2019.
12527G AA 1	CF INDS INC	..	12/01/2017.	CALLED @ 102.0710000		2,041,420	2,000,000	2,458,440	2,105,280	11,196	(79,658)		(68,462)		2,036,818		4,602	4,602	148,958	05/01/2018.
20825C AN 4	CONOCOPHILLIPS	..	08/01/2017.	CALLED @ 102.9570000		1,029,570	1,000,000	999,910	999,985		6		6		999,991		29,579	29,579	36,978	05/15/2018.
22160K AC 9	COSTCO WHOLESALE CORP	..	03/15/2017.	MATURITY		1,000,000	1,000,000	998,410	999,958		42		42		1,000,000			0	27,500	03/15/2017.
24422E QF 9	DEERE JOHN CAP CORP	..	04/13/2017.	MATURITY		1,000,000	1,000,000	993,800	999,763		237		237		1,000,000			0	27,500	04/13/2017.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25468P CB 0	DISNEY WALT CO	..	12/15/2017.	MATURITY		2,500,000	2,500,000	2,661,925	2,519,435		(19,435)		(19,435)		2,500,000			0	146,875	12/15/2017.
278058 DC 3	EATON CORP	..	03/15/2017.	MATURITY		3,190,000	3,190,000	3,174,506	3,193,471		(3,471)		(3,471)		3,190,000			0	84,535	03/15/2017.
369604 BC 6	GENERAL ELECTRIC CO	..	12/06/2017.	MATURITY		1,000,000	1,000,000	998,900	999,867		133		133		1,000,000			0	52,500	12/06/2017.
457153 AE 4	INGRAM MICRO INC	..	09/01/2017.	MATURITY		2,000,000	2,000,000	2,122,300	2,015,502		(15,502)		(15,502)		2,000,000			0	105,000	09/01/2017.
459200 GJ 4	INTERNATIONAL BUSINESS MACHS	..	09/14/2017.	MATURITY		2,500,000	2,500,000	2,528,125	2,502,539		(2,539)		(2,539)		2,500,000			0	142,500	09/14/2017.
478160 AQ 7	JOHNSON & JOHNSON	..	08/15/2017.	MATURITY		2,000,000	2,000,000	2,126,178	2,010,261		(10,261)		(10,261)		2,000,000			0	111,000	08/15/2017.
48121C YK 6	JPMORGAN CHASE BANK	..	10/01/2017.	MATURITY		500,000	500,000	497,855	499,775		225		225		500,000			0	30,000	10/01/2017.
487836 BH 0	KELLOGG CO	..	05/17/2017.	MATURITY		2,160,000	2,160,000	2,193,437	2,162,759		(2,759)		(2,759)		2,160,000			0	18,900	05/17/2017.
50540R AK 8	LABORATORY CORP AMER HLDGS	..	08/23/2017.	MATURITY		2,180,000	2,180,000	2,204,285	2,183,276		(3,276)		(3,276)		2,180,000			0	47,960	08/23/2017.
581557 AV 7	MAGELLAN MIDSTREAM PARTNERS LP	..	03/01/2017.	MATURITY		2,200,000	2,200,000	2,597,848	2,212,878		(12,878)		(12,878)		2,200,000			0	62,700	03/01/2017.
637432 HT 5	NATIONAL RURAL UTILS COOP FIN	..	04/10/2017.	MATURITY		2,500,000	2,500,000	2,518,655	2,500,701		(701)		(701)		2,500,000			0	68,125	04/10/2017.
72650R AT 9	PLAINS ALL AMERICAN PIPELINE L P	..	12/28/2017.	VARIOUS		2,031,860	2,000,000	2,444,740	2,109,726		(77,866)		(77,866)		2,031,860			0	150,583	05/01/2018.
824348 AP 1	SHERWIN WILLIAMS CO	..	12/15/2017.	MATURITY		2,000,000	2,000,000	2,003,990	2,001,156		(1,156)		(1,156)		2,000,000			0	27,000	12/15/2017.
84755T AA 5	SPECTRA ENERGY CAP LLC	..	07/13/2017.	CALLED @ 103.4120000		2,767,305	2,676,000	3,248,873	2,823,640		(60,639)		(60,639)		2,763,000		4,305	4,305	123,512	04/15/2018.
878237 AF 3	TECH DATA CORP	..	09/21/2017.	MATURITY		2,000,000	2,000,000	2,024,240	2,003,836		(3,836)		(3,836)		2,000,000			0	75,000	09/21/2017.
887315 BJ 7	TIME WARNER COS INC	..	10/15/2017.	MATURITY		3,000,000	3,000,000	3,776,580	3,123,770		(123,770)		(123,770)		3,000,000			0	217,500	10/15/2017.
89233P 5S 1	TOYOTA MOTOR CREDIT CORP	..	01/12/2017.	MATURITY		3,000,000	3,000,000	3,119,910	3,000,918		(918)		(918)		3,000,000			0	30,750	01/12/2017.
904311 AA 5	UNDER ARMOUR INC	..	12/11/2017.	NATIONAL FINANCIAL SERVICES		3,501,000	4,000,000	3,515,320	4,060,202		(4,179)	539,615	(543,794)		3,516,410		(15,409)	(15,409)	129,097	06/15/2026.
942683 AE 3	WATSON PHARMACEUTICALS INC	..	11/30/2017.	CALLED @ 106.6960000		3,200,880	3,000,000	3,543,660	3,207,137		(70,109)		(70,109)		3,137,028		63,852	63,852	237,344	08/15/2019.
448055 AC 7	HUSKY ENERGY INC	C	09/15/2017.	MATURITY		1,000,000	1,000,000	1,198,500	1,030,315		(30,314)		(30,314)		1,000,000			0	62,000	09/15/2017.
3899999.	Total - Bonds - Industrial and Miscellaneous					72,127,482	71,573,000	76,311,018	72,928,109	11,196	(662,648)	539,615	(1,191,067)	0	71,737,042	0	390,440	390,440	2,994,648	XXX
8399997.	Total - Bonds - Part 4					174,283,719	173,729,236	181,320,601	171,576,861	11,196	(1,374,574)	539,615	(1,902,993)	0	173,893,278	0	390,440	390,440	4,979,762	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,498,050	1,500,000	1,497,555			200		200		1,497,755		295	295	15,833	XXX
8399999.	Total - Bonds					175,781,769	175,229,236	182,818,156	171,576,861	11,196	(1,374,374)	539,615	(1,902,793)	0	175,391,033	0	390,735	390,735	4,995,595	XXX
Common Stocks - Industrial and Miscellaneous																				
G0176J 10 9	ALLEGION PUB LTD CO	C	10/26/2017.	VARIOUS	2,550.000	206,052	XXX	130,203	163,200	(32,997)			(32,997)		130,203		75,850	75,850	837	XXX
G6564A 10 5	NOMAD HOLDINGS LTD	C	11/27/2017.	VARIOUS	9,490.000	136,667	XXX	71,361	90,819	(19,458)			(19,458)		71,361		65,306	65,306		XXX
88579Y 10 1	3M CO	..	09/21/2017.	IVY SECURITES INC	700.000	147,411	XXX	55,950	124,999	(69,049)			(69,049)		55,950		91,461	91,461	2,468	XXX
005098 10 8	ACUSHNET HOLDINGS CORP	..	09/05/2017.	KCG AMERICS LLC	11,270.000	179,120	XXX	209,285	222,132	(12,846)			(12,846)		209,285		(30,166)	(30,166)	3,381	XXX
012423 10 9	ALBANY MOLECULAR RESH INC	..	09/01/2017.	VARIOUS	27,500.000	597,798	XXX	136,987	515,900	(378,913)			(378,913)		136,987		460,811	460,811		XXX
019330 10 9	ALLIED MOTION TECHNOLOGIES INC	..	10/31/2017.	VARIOUS	3,673.000	95,576	XXX	70,795	78,565	(7,770)			(7,770)		70,795		24,781	24,781	259	XXX
02005N 10 0	ALLY FINANCIAL INC	..	03/20/2017.	JONESTRADING INSTITUTIONAL SER	1,690.000	35,421	XXX	28,848	32,144	(3,296)			(3,296)		28,848		6,573	6,573	114	XXX
032332 50 4	AMTECH SYSTEMS INC	..	10/16/2017.	VARIOUS	15,405.000	183,075	XXX	56,288	65,471	(9,183)			(9,183)		56,288		126,787	126,787		XXX
034164 10 3	ANDERSONS INC	..	01/18/2017.	VARIOUS	3,670.000	146,347	XXX	131,811	164,049	(32,238)			(32,238)		131,811		14,536	14,536	587	XXX
037833 10 0	APPLE INC	..	12/20/2017.	DONATION IN KIND	11,500.000	2,004,852	XXX	1,014,049	1,331,930	(317,881)			(317,881)		1,014,049		990,803	990,803	28,290	XXX
039380 40 7	ARCH COAL INC	..	10/17/2017.	ABEL NOSER CORP	400.000	28,667	XXX	25,817	31,220	(5,403)			(5,403)		25,817		2,850	2,850	280	XXX
039483 10 2	ARCHER DANIELS MIDLAND CO	..	01/11/2017.	KING, CL & ASSIC	6,500.000	284,051	XXX	183,305	296,725	(113,420)			(113,420)		183,305		100,746	100,746		XXX
04238R 10 6	ARMSTRONG FLOORING INC	..	08/17/2017.	VARIOUS	9,640.000	143,407	XXX	136,302	191,932	(55,630)			(55,630)		136,302		7,104	7,104		XXX
05366Y 20 1	AVIAT NETWORKS INC	..	05/05/2017.	IVY SECURITES INC	1,500.000	31,178	XXX	11,670	20,745	(9,075)			(9,075)		11,670		19,508	19,508		XXX
054540 20 8	AXCELIS TECHNOLOGIES INC	..	11/30/2017.	VARIOUS	34,383.000	816,034	XXX	167,424	500,273	(332,849)			(332,849)		167,424		648,610	648,610		XXX
00246W 10 3	AXT INC	..	12/20/2017.	VARIOUS	84,950.000	720,853	XXX	163,104	407,760	(244,656)			(244,656)		163,104		557,749	557,749		XXX
05614L 10 0	BABCOCK & WILCOX ENTERPRISES	..	03/06/2017.	JONESTRADING INSTITUTIONAL SER	10,277.000	105,711	XXX	159,131	170,495	(11,365)			(11,365)		159,131		(53,420)	(53,420)		XXX

Statement as of December 31, 2017 of the **Medical Mutual of Ohio**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
058516 10 5	BALLANTYNE STRONG INC		08/10/2017.	IVY SECURITES INC	22,042.000	152,536	XXX	97,591	176,336	(78,745)			(78,745)		97,591		54,944	54,944		XXX
064058 10 0	BANK OF NEW YORK MELLON CORP		10/26/2017.	IVY SECURITES INC	15,000.000	786,120	XXX	353,498	710,700	(357,202)			(357,202)		353,498		432,622	432,622	9,328	XXX
05544A 10 9	BG STAFFING INC		06/23/2017.	VARIOUS	4,840.000	86,112	XXX	82,135	75,504	6,631			6,631		82,135		3,977	3,977	2,420	XXX
090672 10 6	BIOTELEMETRY INC		09/15/2017.	VARIOUS	9,590.000	263,740	XXX	127,597	214,337	(86,740)			(86,740)		127,597		136,144	136,144		XXX
09238E 10 4	BLACKHAWK NETWORK HOLDINGS INC		10/12/2017.	VARIOUS	2,350.000	89,404	XXX	81,602	88,536	(6,934)			(6,934)		81,602		7,802	7,802		XXX
096761 10 1	BOB EVANS FARMS INC		08/29/2017.	VARIOUS	3,250.000	200,923	XXX	127,755	172,933	(45,177)			(45,177)		127,755		73,168	73,168	14,225	XXX
120076 10 4	BUILD A BEAR WORKSHOP		02/24/2017.	VARIOUS	13,160.000	129,464	XXX	160,568	180,950	(20,382)			(20,382)		160,568		(31,104)	(31,104)		XXX
05605H 10 0	BWX TECHNOLOGIES INC		11/07/2017.	VARIOUS	1,650.000	88,664	XXX	32,772	65,505	(32,733)			(32,733)		32,772		55,892	55,892	333	XXX
125071 10 0	C D I CORP		09/18/2017.	VARIOUS	35,000.000	289,199	XXX	215,194	259,000	(43,806)			(43,806)		215,194		74,005	74,005		XXX
12811R 10 4	CALAMOS ASSET MGMT INC		02/23/2017.	CASH MERGER	15,000.000	123,750	XXX	114,753	128,250	(13,498)			(13,498)		114,753		8,998	8,998		XXX
131193 10 4	CALLAWAY GOLF CO		11/30/2017.	IVY SECURITES INC	20,143.000	290,983	XXX	117,660	220,767	(103,108)			(103,108)		117,660		173,323	173,323	604	XXX
13765N 10 7	CANNAE HOLDINGS INC		02/03/2017.	VARIOUS	8,670.000	108,669	XXX	99,445	118,779	(19,334)			(19,334)		99,445		9,224	9,224		XXX
166764 10 0	CHEVRONTEXACO CORP		11/09/2017.	MORGAN, J.P. SECURITIES	5,000.000	580,781	XXX	458,539	588,500	(129,961)			(129,961)		458,539		122,242	122,242	16,200	XXX
17163B 10 2	CIBER INC		05/19/2017.	VARIOUS	120,000.000	21,460	XXX	52,636	75,816			23,180	(23,180)		52,636		(31,177)	(31,177)		XXX
171871 50 2	CINCINNATI BELL INC NEW		08/21/2017.	VARIOUS	10,660.000	222,069	XXX	170,752	238,251	(67,499)			(67,499)		170,752		51,316	51,316		XXX
12653C 10 8	CNX RESOURCES CORPORATION		12/05/2017.	COST ADJ		15,018	XXX	15,018					0		15,018			0		XXX
191216 10 0	COCA COLA CO		11/09/2017.	MORGAN, J.P. SECURITIES	11,500.000	530,629	XXX	399,127	476,790	(77,663)			(77,663)		399,127		131,501	131,501	12,765	XXX
20084V 30 6	COMMERCEHUB INC		10/25/2017.	VARIOUS	3,610.000	69,296	XXX	39,799	54,258	(14,459)			(14,459)		39,799		29,498	29,498		XXX
20854L 10 8	CONSOL ENERGY INC		12/21/2017.	CASH IN LIEU	0.750	23	XXX	16					0		16		7	7		XXX
219350 10 5	CORNING INC COM		12/20/2017.	DONATION IN KIND	23,000.000	743,993	XXX	289,721	558,210	(268,489)			(268,489)		289,721		454,271	454,271	14,260	XXX
221006 10 9	CORVEL CORP		10/30/2017.	ANCORA ADVISORS	330.000	19,276	XXX	11,250	12,078	(828)			(828)		11,250		8,026	8,026		XXX
227046 10 9	CROCS INC		12/01/2017.	DIRECT TRADING	2,844.000	30,459	XXX	19,223					0		19,223		11,236	11,236		XXX
126650 10 0	CVS/CAREMARK CORPORATION		09/05/2017.	JONESTRADING INSTITUTIONAL SER	11,000.000	859,003	XXX	980,048	868,010	112,038			112,038		980,048		(121,045)	(121,045)	16,500	XXX
245077 10 2	DEL FRISCOS RESTAURANT GROUP I		02/28/2017.	IVY SECURITES INC	8,279.000	134,845	XXX	119,714	140,743	(21,029)			(21,029)		119,714		15,131	15,131		XXX
253651 10 3	DIEBOLD INC		07/05/2017.	JONESTRADING INSTITUTIONAL SER	5,250.000	130,941	XXX	122,891	132,038	(9,146)			(9,146)		122,891		8,050	8,050	1,050	XXX
254423 10 6	DINEEQUITY INC		02/17/2017.	VARIOUS	2,070.000	136,241	XXX	166,227	159,390	6,837			6,837		166,227		(29,986)	(29,986)	2,008	XXX
25787G 10 0	DONNELLEY FINANCIAL SOLUTIONS INC		03/14/2017.	VARIOUS	3,918.000	79,018	XXX	86,719	90,036	(3,317)			(3,317)		86,719		(7,701)	(7,701)		XXX
26078J 10 0	DOWDUPONT INC		12/20/2017.	DONATION IN KIND	11,538.000	826,698	XXX	400,604	660,600	(259,996)			(259,996)		400,604		426,094	426,094	14,644	XXX
28035Q 10 2	EDGEWELL PERS CARE CO		11/13/2017.	VARIOUS	1,850.000	121,137	XXX	134,625	92,697	9,172		9,489	(317)		134,625		(13,488)	(13,488)		XXX
28470R 10 2	ELDORADO RESORTS INC		12/06/2017.	IVY SECURITES INC	1,910.000	54,496	XXX	23,077	32,375	(9,297)			(9,297)		23,077		31,418	31,418		XXX
285229 10 0	ELECTRO SCIENTIFIC INDUSTRIES INC		12/20/2017.	VARIOUS	55,551.000	928,277	XXX	260,380	328,862	(68,482)			(68,482)		260,380		667,897	667,897		XXX
29272W 10 9	ENERGIZER HOLDINGS INC		08/02/2017.	VARIOUS	1,540.000	76,678	XXX	55,145	68,699	(13,554)			(13,554)		55,145		21,533	21,533	671	XXX
344437 40 5	FONAR CORP		06/23/2017.	VARIOUS	7,810.000	219,879	XXX	137,066	149,562	22,463		34,959	(12,496)		137,066		82,814	82,814		XXX
359523 10 7	FUEL TECH INC		05/11/2017.	IVY SECURITES INC	35,000.000	26,873	XXX	40,250	40,250				0		40,250		(13,377)	(13,377)		XXX
369604 10 3	GENERAL ELEC CO		09/05/2017.	JONESTRADING INSTITUTIONAL SER	22,000.000	541,469	XXX	454,704	695,200	(240,496)			(240,496)		454,704		86,765	86,765	15,840	XXX
401617 10 5	GUESS INC		03/20/2017.	VARIOUS	8,912.000	105,299	XXX	112,976	76,956	1,632			1,632		112,976		(7,677)	(7,677)		XXX
42833L 10 8	HHGREGG INC		01/31/2017.	IVY SECURITES INC	20,019.000	10,834	XXX	28,627	28,627				0		28,627		(17,793)	(17,793)		XXX
438516 10 6	HONEYWELL INTL INC		12/20/2017.	DONATION IN KIND	12,500.000	1,933,062	XXX	1,039,307	1,448,125	(408,818)			(408,818)		1,039,307		893,755	893,755	34,250	XXX
44052W 10 4	HORIZON GLOBAL CORP		06/21/2017.	VARIOUS	10,739.000	150,916	XXX	108,896	257,736	(148,840)			(148,840)		108,896		42,019	42,019		XXX
44244K 10 9	HOUSTON WIRE & CABLE CO		09/26/2017.	VARIOUS	4,210.000	21,122	XXX	26,019	27,365	(1,346)			(1,346)		26,019		(4,897)	(4,897)		XXX
458140 10 0	INTEL CORPORATION		12/20/2017.	DONATION IN KIND	25,000.000	1,178,750	XXX	634,244	906,750	(272,506)			(272,506)		634,244		544,506	544,506	26,938	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46062X 20 4	INTERSPACE DIAGNOSTICS GROUP INC	..	07/19/2017.	IVY SECURITES INC	3,193.000	2,715	XXX	2,845	17,562	(12,453)		2,264	(14,717)		2,845		(130)	(130)		XXX
46116V 10 5	INTL FCSTONE INC	..	02/14/2017.	VARIOUS	3,893.000	147,012	XXX	105,025	154,163	(49,138)			(49,138)		105,025		41,987	41,987		XXX
46564T 10 7	ITERIS INC	..	12/08/2017.	VARIOUS	71,596.000	471,852	XXX	111,399	260,609	(149,211)			(149,211)		111,399		360,454	360,454		XXX
46609J 10 6	J ALEXANDERS HOLDINGS INC	..	06/15/2017.	BAYPOINT TRADING	2,510.000	29,417	XXX	29,369	26,983	2,386			2,386		29,369		48	48		XXX
46625H 10 0	J P MORGAN CHASE & CO	..	01/11/2017.	SIDOTI & CO	3,000.000	259,356	XXX	119,667	258,870	(139,203)			(139,203)		119,667		139,689	139,689		XXX
49428J 10 9	KIMBALL ELECTRONICS INC	..	06/23/2017.	VARIOUS	20,442.000	349,396	XXX	88,309	372,044	(283,736)			(283,736)		88,309		261,087	261,087		XXX
494274 10 3	KIMBALL INTERNATIONAL INC	..	03/07/2017.	VARIOUS	12,083.000	204,093	XXX	48,658	212,177	(163,519)			(163,519)		48,658		155,435	155,435	905	XXX
500600 10 1	KOPIN CORP	..	04/06/2017.	IVY SECURITES INC	15,000.000	57,018	XXX	24,900	42,600	(17,700)			(17,700)		24,900		32,118	32,118		XXX
501797 10 4	L BRANDS INC	..	02/22/2017.	IVY SECURITES INC	11,500.000	664,373	XXX	757,160	757,160				0		757,160		(92,787)	(92,787)	6,900	XXX
511795 10 6	LAKELAND INDUSTRIES INC	..	07/11/2017.	IVY SECURITES INC	3,300.000	52,766	XXX	33,844	34,320	(476)			(476)		33,844		18,922	18,922		XXX
512816 10 9	LAMAR ADVERTISING CO	..	02/21/2017.	JONESTRADING INSTITUTIONAL SER..	880.000	69,282	XXX	46,111	59,171	(13,061)			(13,061)		46,111		23,172	23,172		XXX
521050 10 4	LAYNE CHRISTENSEN CO	..	12/01/2017.	IVY SECURITES INC	9,208.000	117,226	XXX	46,132	100,091	(53,959)			(53,959)		46,132		71,094	71,094		XXX
53046P 10 9	LIBERTY EXPEDIA HOLDINGS	..	09/06/2017.	VARIOUS	2,310.000	121,474	XXX	45,124	91,638	(46,514)			(46,514)		45,124		76,350	76,350		XXX
53071M 85 6	LIBERTY INTERACTIVE CORP - LIBERTY	..	09/08/2017.	VARIOUS	4,690.000	270,893	XXX	185,028	172,920	12,108			12,108		185,028		85,865	85,865		XXX
53071M 10 4	LIBERTY INTERACTIVE CORP QVC GROUP	..	10/10/2017.	VARIOUS	9,350.000	204,255	XXX	205,230	186,813	18,417			18,417		205,230		(974)	(974)		XXX
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM	..	12/15/2017.	VARIOUS	9,240.000	368,350	XXX	271,530	267,968	(44,919)			(44,919)		271,530		96,820	96,820		XXX
533535 10 0	LINCOLN EDUCATIONAL SERVICES CORP	..	05/31/2017.	IVY SECURITES INC	17,700.000	55,292	XXX	9,027	33,984	(24,957)			(24,957)		9,027		46,265	46,265		XXX
574599 10 6	MASCO CORP COM	..	02/09/2017.	JONESTRADING INSTITUTIONAL SER..	1,880.000	60,926	XXX	47,464	59,446	(11,982)			(11,982)		47,464		13,463	13,463		XXX
582839 10 6	MEAD JOHNSON NUTRITION CO	..	02/02/2017.	IVY SECURITES INC	910.000	77,182	XXX	69,890	64,392	5,498			5,498		69,890		7,292	7,292	375	XXX
594918 10 4	MICROSOFT CORP	..	12/20/2017.	DONATION IN KIND	22,000.000	1,881,110	XXX	744,373	1,367,080	(622,707)			(622,707)		744,373		1,136,737	1,136,737	34,980	XXX
609207 10 5	MONDELEZ INTERNATIONAL INC	..	09/05/2017.	JONESTRADING INSTITUTIONAL SER..	10,000.000	406,296	XXX	241,256	443,300	(202,044)			(202,044)		241,256		165,039	165,039	5,700	XXX
63910B 10 2	NAUTILUS INC	..	02/16/2017.	VARIOUS	5,190.000	87,164	XXX	53,990	96,015	(42,025)			(42,025)		53,990		33,175	33,175		XXX
67555N 20 6	OCLARO INC	..	08/04/2017.	IVY SECURITES INC	15,000.000	140,884	XXX	26,172	134,250	(108,078)			(108,078)		26,172		114,712	114,712		XXX
68162K 10 6	OLYMPIC STEEL INC	..	01/18/2017.	ABEL NOSER CORP	2,461.000	58,150	XXX	25,707	59,630	(33,923)			(33,923)		25,707		32,443	32,443		XXX
73935X 58 3	POWERSHARES RAFI US 1000 ETF	..	12/20/2017.	DONATION IN KIND	131,681.000	14,938,557	XXX	8,314,818	13,108,844	(4,794,026)			(4,794,026)		8,314,818		6,623,740	6,623,740	153,917	XXX
69351T 10 6	PPL CORP	..	01/03/2017.	IVY SECURITES INC	11,500.000	390,958	XXX	295,135	391,575	(96,440)			(96,440)		295,135		95,824	95,824	4,370	XXX
74733V 10 0	QEP RES INC	..	06/06/2017.	VARIOUS	11,150.000	113,218	XXX	129,335	205,272	(37,277)		38,660	(75,937)		129,335		(16,117)	(16,117)		XXX
755111 50 7	RAYTHEON CO	..	12/20/2017.	DONATION IN KIND	6,500.000	1,218,909	XXX	610,850	923,000	(312,150)			(312,150)		610,850		608,059	608,059	20,313	XXX
756764 10 6	RED LION HOTELS CORP	..	02/02/2017.	JONESTRADING INSTITUTIONAL SER..	1,553.000	12,298	XXX	12,045	12,968	(922)			(922)		12,045		253	253		XXX
78112T 20 6	RUBICON TECHNOLOGY INC	..	05/17/2017.	VARIOUS	4,700.000	38,481	XXX	34,310	28,200	6,110			6,110		34,310		4,171	4,171		XXX
781182 10 0	RUBY TUESDAY INC	..	01/30/2017.	IVY SECURITES INC	15,000.000	29,438	XXX	37,500	48,450	(10,950)			(10,950)		37,500		(8,062)	(8,062)		XXX
808625 10 7	SCIENCE APPLICATIONS INTERNATIONAL CORP	..	07/17/2017.	VARIOUS	2,300.000	173,647	XXX	87,359	195,040	(107,681)			(107,681)		87,359		86,288	86,288	1,395	XXX
812362 10 1	SEARS HOMETOWN & OUTLET STORES	..	08/11/2017.	IVY SECURITES INC	21,500.000	49,494	XXX	64,050	101,050	4,945		41,945	(37,000)		64,050		(14,556)	(14,556)		XXX
829214 10 5	SIMULATIONS PLUS INC	..	11/22/2017.	VARIOUS	8,558.000	113,593	XXX	65,580	82,585	(17,004)			(17,004)		65,580		48,013	48,013	978	XXX
830879 10 2	SKYWEST INC	..	10/25/2017.	VARIOUS	2,480.000	110,336	XXX	35,277	90,396	(55,119)			(55,119)		35,277		75,059	75,059	719	XXX
838518 10 8	SOUTH JERSEY INDS INC	..	05/10/2017.	VARIOUS	2,360.000	79,883	XXX	60,341	79,508	(19,167)			(19,167)		60,341		19,542	19,542	273	XXX
847215 10 0	SPARTANNASH CO	..	05/24/2017.	VARIOUS	5,640.000	208,065	XXX	111,018	223,006	(111,987)			(111,987)		111,018		97,047	97,047	513	XXX
85569C 10 7	STARTEK INC	..	07/24/2017.	VARIOUS	4,263.000	51,855	XXX	34,821	8,450	(566)			(566)		34,821		17,034	17,034		XXX
859241 10 1	STERLING CONSTRUCTION CO INC	..	12/20/2017.	VARIOUS	43,000.000	597,065	XXX	172,668	363,780	(191,112)			(191,112)		172,668		424,397	424,397		XXX
86722A 10 3	SUNCOKE ENERGY INC	..	07/31/2017.	ABEL NOSER CORP	6,660.000	60,695	XXX	47,663	75,524	(27,861)			(27,861)		47,663		13,032	13,032		XXX
879455 10 3	TELENAV INC	..	01/09/2017.	IVY SECURITES INC	8,000.000	56,560	XXX	50,319	56,400	(6,081)			(6,081)		50,319		6,240	6,240		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
882508 10 4	TEXAS INSTRUMENTS INC	..	12/20/2017.	VARIOUS	16,200.000	1,654,507	XXX	820,576	1,182,114	(361,538)			(361,538)		820,576		833,931	833,931	31,800	XXX
87240R 10 7	TFS FINANCIAL CORP	..	02/01/2017.	VARIOUS	9,390.000	172,049	XXX	105,367	178,786	(73,419)			(73,419)		105,367		66,682	66,682		XXX
892231 10 1	TOWNSQUARE MEDIA INC	..	06/27/2017.	VARIOUS	12,680.000	125,756	XXX	106,978	131,999	(25,021)			(25,021)		106,978		18,779	18,779		XXX
892918 10 3	TRANSACT TECHNOLOGIES INC	..	11/14/2017.	VARIOUS	6,568.000	85,557	XXX	39,649	43,349	(3,700)			(3,700)		39,649		45,909	45,909	1,708	XXX
896047 50 3	TRIBUNE CO	..	08/01/2017.	VARIOUS	9,197.000	362,511	XXX	312,934	321,711	(8,777)			(8,777)		312,934		49,578	49,578	56,100	XXX
Q9235V 10 1	TRONOX LTD	..	12/06/2017.	VARIOUS	21,240.000	374,583	XXX	114,732	218,984	(104,252)			(104,252)		114,732		259,851	259,851	1,811	XXX
901476 10 1	TWIN DISC INC	..	12/01/2017.	IVY SECURITES INC	3,986.000	107,171	XXX	49,446	58,196	(8,749)			(8,749)		49,446		57,725	57,725		XXX
91325V 10 8	UNITI GROUP INC	..	09/28/2017.	VARIOUS	9,170.000	157,221	XXX	177,178	233,010	(55,832)			(55,832)		177,177		(19,956)	(19,956)	17,826	XXX
918204 10 8	V F CORP	..	09/21/2017.	IVY SECURITES INC	13,500.000	837,090	XXX	742,095	720,225	94,717		72,847	21,870		742,095		94,995	94,995	17,010	XXX
922908 65 2	VANGUARD EXTENDED MARKET ETF	..	12/20/2017.	DONATION IN KIND	23,395.000	2,621,983	XXX	1,153,129	2,243,580	(1,090,451)			(1,090,451)		1,153,129		1,468,853	1,468,853	20,050	XXX
92204A 80 1	VANGUARD MATERIALS ETF	..	12/20/2017.	DONATION IN KIND	47,426.000	6,433,693	XXX	3,755,006	5,332,579	(1,577,574)			(1,577,574)		3,755,005		2,678,687	2,678,687	105,722	XXX
922908 36 3	VANGUARD S&P 500 INDEX ETF	..	12/20/2017.	DONATION IN KIND	113,282.000	27,982,920	XXX	16,094,087	23,257,927	(7,163,841)			(7,163,841)		16,094,087		11,888,833	11,888,833	360,690	XXX
92220P 10 5	VARIAN MED SYS INC	..	02/06/2017.	COST ADJ		14,989	XXX	14,989					0		14,989			0		XXX
925811 10 1	VICON INDS INC	..	04/05/2017.	IVY SECURITES INC	43,087.000	27,303	XXX	15,942	25,249	(3,382)		5,924	(9,306)		15,942		11,361	11,361		XXX
92835K 10 3	VISHAY PRECISION GROUP INC	..	12/01/2017.	DIRECT TRADING	798.000	21,238	XXX	8,535	15,082	(6,547)			(6,547)		8,535		12,703	12,703		XXX
929089 10 0	VOYA FINANCIAL INC	..	02/08/2017.	VARIOUS	3,400.000	134,810	XXX	103,233	133,348	(30,115)			(30,115)		103,233		31,577	31,577		XXX
931427 10 8	WALGREENS BOOTS ALLIANCE INC	..	12/20/2017.	DONATION IN KIND	14,000.000	1,014,650	XXX	638,980	1,158,640	(519,660)			(519,660)		638,980		375,669	375,669	21,700	XXX
949746 10 1	WELLS FARGO & CO NEW	..	09/05/2017.	JONESTRADING INSTITUTIONAL SER..	22,000.000	1,098,879	XXX	904,931	1,212,420	(307,489)			(307,489)		904,931		193,947	193,947	25,300	XXX
98884U 10 8	ZAGG INC	..	11/10/2017.	VARIOUS	15,000.000	259,784	XXX	74,108	106,500	(32,392)			(32,392)		74,108		185,676	185,676		XXX
03852X 10 0	ARALEZ PHARMACEUTICALS INC	C	07/19/2017.	IVY SECURITES INC	5,850.000	8,394	XXX	7,897	25,798	(6,494)		11,407	(17,901)		7,898		497	497		XXX
67001K 20 2	NOVELION THERAPEUTICS INC	C	12/18/2017.	VARIOUS	22,086.000	75,772	XXX	156,166	168,400	(26,723)			(26,723)		156,166		(80,394)	(80,394)		XXX
960908 30 9	WESTPORT FUEL SYSTEMS INC	C	10/06/2017.	VARIOUS	89,118.000	243,751	XXX	85,553	100,703			15,150	(15,150)		85,553		158,197	158,197		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					86,454,471	XXX	49,733,310	73,163,714	(23,390,364)	0	255,825	(23,646,189)	0	49,733,309	0	36,721,162	36,721,162	1,109,307	XXX
Common Stocks - Mutual Funds																				
00203H 44 6	AQR LONG-SHORT EQUITY FUND	..	12/21/2017.	CAPITAL GAIN		613,475	XXX						0				613,475	613,475		XXX
00203H 85 9	AQR MANAGED FUTURES STRATEGY FUND	..	08/24/2017.	REDEEMED	947,475.388	8,218,275	XXX	8,337,783	8,830,471	1,171,075		1,663,762	(492,687)		8,337,784		(119,508)	(119,508)		XXX
317609 35 2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND	..	12/29/2017.	CAPITAL GAIN		110,190	XXX						0				110,190	110,190		XXX
55273E 82 2	MFS INTERNATIONAL VALUE FUND	..	12/14/2017.	CAPITAL GAIN		101,217	XXX						0				101,217	101,217		XXX
70472Q 50 0	PEAR TREE POLARIS FOREIGN VALUE FUND	..	12/12/2017.	CAPITAL GAIN		29,192	XXX						0				29,192	29,192		XXX
92205G 10 4	VANGUARD MARKET NEUTRAL FUND	..	08/10/2017.	REDEEMED	406,087.187	4,808,073	XXX	4,808,072	5,031,420	(88,406)		134,942	(223,348)		4,808,072			0	162	XXX
9299999.	Total - Common Stocks - Mutual Funds					13,880,422	XXX	13,145,855	13,861,891	1,082,669	0	1,798,704	(716,035)	0	13,145,856	0	734,566	734,566	162	XXX
9799997.	Total - Common Stocks - Part 4					100,334,893	XXX	62,879,165	87,025,605	(22,307,695)	0	2,054,529	(24,362,224)	0	62,879,165	0	37,455,728	37,455,728	1,109,469	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					1,831,385	XXX	1,940,868				46,823	(46,823)		1,894,046		(62,661)	(62,661)	26,579	XXX
9799999.	Total - Common Stocks					102,166,278	XXX	64,820,033	87,025,605	(22,307,695)	0	2,101,352	(24,409,047)	0	64,773,211	0	37,393,067	37,393,067	1,136,048	XXX
9899999.	Total - Preferred and Common Stocks					102,166,278	XXX	64,820,033	87,025,605	(22,307,695)	0	2,101,352	(24,409,047)	0	64,773,211	0	37,393,067	37,393,067	1,136,048	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					277,948,047	XXX	247,638,189	258,602,466	(22,296,499)	(1,374,374)	2,640,967	(26,311,840)	0	240,164,244	0	37,783,802	37,783,802	6,131,643	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. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
961214 DQ 3	WESTPAC BANKING CORP.	C	06/21/2017	BANC/AMERICA SEC. LLC. MT	11/28/2017	NATIONAL FINANCIAL SERVICES	1,500,000	1,497,555	1,498,050	1,497,755		200		200			295	295	15,833	
3899999.	Total - Bonds - Industrial and Miscellaneous						1,500,000	1,497,555	1,498,050	1,497,755	0	200	0	200	0	0	295	295	15,833	0
8399998.	Total - Bonds						1,500,000	1,497,555	1,498,050	1,497,755	0	200	0	200	0	0	295	295	15,833	0
Common Stocks - Industrial and Miscellaneous																				
G5480U 13 8	LIBERTY GLOBAL PLC	C	07/21/2017	VARIOUS	12/21/2017	VARIOUS	4,070.000	104,606	91,786	104,606				0			(12,820)	(12,820)		
G6359F 10 3	NABORS INDUSTRIES LTD	..	12/15/2017	CASH MERGER	12/20/2017	NEEDHAM & COMPANY	19,244.000	106,323	117,646	106,323				0			11,322	11,322		
014491 10 4	ALEXANDER & BALDWIN INC NEW	..	07/12/2017	KCG AMERICS LLC	12/19/2017	DIRECT TRADING	1,590.000	66,527	44,807	66,527				0			(21,719)	(21,719)	111	
096761 10 1	BOB EVANS FARMS INC	..	02/23/2017	VARIOUS	10/09/2017	VARIOUS	2,140.000	120,155	162,785	120,155				0			42,630	42,630	20,678	
097488 10 0	BOJANGLES INC	..	07/28/2017	KCG AMERICS LLC	09/27/2017	KCG AMERICS LLC	1,022.000	13,490	13,793	13,489				0			303	303		
125071 10 0	C D I CORP	..	06/30/2017	IVY SECURITES INC	09/18/2017	CASH MERGER	1,308.000	7,510	10,791	7,510				0			3,281	3,281		
166764 10 0	CHEVRONTEXACO CORP	..	10/26/2017	IVY SECURITES INC	11/09/2017	MORGAN, J.P. SECURITIES	3,381.000	400,703	392,724	400,703				0			(7,979)	(7,979)		
19421R 20 0	COLLECTORS UNIVERSE INC	..	02/03/2017	VARIOUS	05/04/2017	IVY SECURITES INC	1,327.000	27,707	33,381	27,707				0			5,674	5,674	465	
253651 10 3	DIEBOLD INC	..	06/29/2017	LIQUIDNET INC	07/05/2017	JONESTRADING INSTITUTIONAL SER.	830.000	22,996	20,701	22,996				0			(2,295)	(2,295)		
25787G 10 0	DONNELLEY FINL SOLUTIONS INC	..	02/17/2017	VARIOUS	06/26/2017	VARIOUS	4,160.000	101,256	86,119	90,691			10,565	(10,565)			(4,572)	(4,572)		
257867 20 0	DONNELLEY R R & SONS CO	..	02/07/2017	VARIOUS	03/22/2017	VARIOUS	15,660.000	271,483	219,725	271,483				0			(51,758)	(51,758)	2,192	
28035Q 10 2	EDGEWELL PERS CARE CO	..	06/29/2017	IVY SECURITES INC	11/13/2017	VARIOUS	890.000	68,466	54,996	64,765			3,701	(3,701)			(9,769)	(9,769)		
431475 10 2	HILL ROM HLDGS INC	..	01/10/2017	KING, CL & ASSIC	07/28/2017	KING, CL & ASSIC	1,300.000	74,117	97,236	74,117				0			23,119	23,119	468	
698884 10 3	PAR TECHNOLOGY CORP	..	08/16/2017	VARIOUS	11/14/2017	VARIOUS	9,631.000	82,731	85,871	82,731				0			3,141	3,141		
720279 10 8	PIER 1 IMPORTS INC	..	04/20/2017	VARIOUS	07/26/2017	KCG AMERICS LLC	16,160.000	109,054	72,862	83,870			25,184	(25,184)			(11,009)	(11,009)	2,093	
85569C 10 7	STARTEK INC	..	03/13/2017	IVY SECURITES INC	06/23/2017	GOLDMAN, SACHS & CO	2,297.000	18,860	27,265	18,860				0			8,405	8,405		
87901J 10 5	TEGNA INC	..	04/20/2017	RAYMOND JAMES & ASSOC	08/02/2017	VARIOUS	3,060.000	80,327	72,066	72,957			7,370	(7,370)			(891)	(891)	214	
88157K 10 1	TESCO CORP	..	08/08/2017	VARIOUS	12/19/2017	CASH MERGER	28,300.000	123,064	106,323	123,064				0			(16,741)	(16,741)		
886885 10 2	TILLYS INC	..	11/29/2017	DIRECT TRADING	12/20/2017	MKM PARTNERS LLC	1,301.000	17,114	20,274	17,114				0			3,161	3,161		
887228 10 4	TIME INC NEW	..	06/13/2017	LIQUIDNET INC	11/08/2017	VARIOUS	8,940.000	124,217	100,074	124,218				0			(24,144)	(24,144)	358	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							1,940,706	1,831,225	1,893,886	0	0	46,820	(46,820)	0	0	(62,661)	(62,661)	26,579	0
Common Stocks - Mutual Funds																				
92205G 10 4	VANGUARD MARKET NEUTRAL INV	..	03/29/2017	DIVIDEND REINVESTMENT	08/10/2017	REDEEMED	13.490	162	160	160			3	(3)				0		
9299999.	Total - Common Stocks - Mutual Funds							162	160	160	0	0	3	(3)	0	0	0	0	0	0
9799998.	Total - Common Stocks							1,940,868	1,831,385	1,894,046	0	0	46,823	(46,823)	0	0	(62,661)	(62,661)	26,579	0
9899999.	Total - Preferred and Common Stocks							1,940,868	1,831,385	1,894,046	0	0	46,823	(46,823)	0	0	(62,661)	(62,661)	26,579	0
9999999.	Total - Bonds, Preferred and Common Stocks							3,438,423	3,329,435	3,391,801	0	200	46,823	(46,623)	0	0	(62,366)	(62,366)	42,412	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
21058# 10 3	CONSUMERS LIFE INSURANCE COMPANY		62375	21-0706531	2ciB1	NO		27,639,671		16,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	27,639,671	0	XXX	XXX
Common Stocks - U.S. Health Entity											
58458* 10 5	MEDICAL HEALTH INSURING CORPORATION OF OHIO		95828	34-1442712	2ciB1	NO		46,340,040		10,000.000	100.0
1399999. Total - Common Stocks - U.S. Health Entity							0	46,340,040	0	XXX	XXX
1899999. Total - Common Stocks							0	73,979,711	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	73,979,711	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....1,376,283,142.

2. Total amount of intangible assets nonadmitted $..........0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
CIVISTA BANK	SANDUSKY, OHIO		0.250	2,509		1,004,978	XXX
CORTLAND BANK	CORTLAND, OHIO		0.750	8,404		1,257,960	XXX
FIRST FEDERAL BANK	DEFIANCE, OHIO		0.250	1,259		504,184	XXX
FIRST FEDERAL OF LAKEWOOD	CLEVELAND, OHIO		0.550	13,646		2,495,220	XXX
HUNTINGTON BANK	CLEVELAND, OHIO		0.350	125,686		62,898,934	XXX
PNC BANK	CLEVELAND, OHIO					34,190,257	XXX
WATERFORD BANK	TOLEDO, OHIO		0.550	2,905	2,573	635,123	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	6,518		255	XXX
0199999. Total - Open Depositories		XXX	XXX	160,927	2,573	102,986,911	XXX
0399999. Total Cash on Deposit		XXX	XXX	160,927	2,573	102,986,911	XXX
0599999. Total Cash		XXX	XXX	160,927	2,573	102,986,911	XXX

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

1. January	137,388,705	4. April	142,749,814	7. July	165,104,858	10. October	143,660,028
2. February	136,301,747	5. May	153,355,658	8. August	157,173,310	11. November	155,835,257
3. March	133,770,726	6. June	148,622,652	9. September	145,536,469	12. December	102,986,911

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 10 4	FEDERATED GOVERNMENT OBLIGATIONS FUND INSTITUTIONAL SHARES		12/31/2017	1.100		47,488,024	50,368	368,773
31846V 41 9	FIRST AMERICAN TREASURY OBLIGATIONS MMF		12/31/2017	1.060		3,128		
94975H 29 6	WELLS FARGO TREASURY PLUS MMF		12/31/2017	1.160		548		
52470G 79 1	WESTERN ASSET INSTITUTIONAL GOVERNMENT RESERVES		12/31/2017	1.150		1,000,000	59,789	670,178
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						48,491,700	110,157	1,038,951
8899999. Total - Cash Equivalents						48,491,700	110,157	1,038,951

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B					
12.	Hawaii HI					36,683	36,214
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B				209,619	206,938
35.	North Dakota ND						
36.	Ohio OH	B		524,048	517,345		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B				141,493	139,683
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
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.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	524,048	517,345	387,795	382,835

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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HEALTH ANNUAL STATEMENT BLANK