



ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

Medical Mutual of Ohio

NAIC Group Code.....	730, 730	NAIC Company Code.....	29076	Employer's ID Number.....	34-0648820
	(Current Period) (Prior Period)				
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			216-687-7000	
	(Street and Number) (City or Town, State, Country and Zip Code)			(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			216-687-7000	
	(Street and Number) (City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)	
Internet Web Site Address	www.MedMutual.com				
Statutory Statement Contact	Sharon Matonis			216-687-6049	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	Sharon.Matonis@medmutual.com			216-360-4073	
	(E-Mail Address)			(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
Michael Kipp Keating #	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	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2019	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	56,675,097	2.8	56,675,097		56,675,097	2.8
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.....	147,056,921	7.2	147,056,921		147,056,921	7.2
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.....	1,709,775	0.1	1,709,775		1,709,775	0.1
1.43 Revenue and assessment obligations.....	11,617,274	0.6	11,617,274		11,617,274	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.....	754,624	0.0	754,624		754,624	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	381,287,271	18.6	381,287,271		381,287,271	18.6
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).....	489,374,826	23.9	489,374,826		489,374,826	23.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	44,945,569	2.2	44,945,569		44,945,569	2.2
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	49,669,765	2.4	49,669,765		49,669,765	2.4
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.....	199,413,823	9.7	199,413,823		199,413,823	9.7
3.4 Other equity securities:						
3.41 Affiliated.....	131,050,287	6.4	131,050,287		131,050,287	6.4
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.....	37,454,337	1.8	37,454,337		37,454,337	1.8
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.....	238,368,377	11.6	238,368,377		238,368,377	11.6
11. Other invested assets.....	254,665,541	12.4	254,665,541		254,665,541	12.4
12. Total invested assets.....	2,048,043,487	100.0	2,048,043,487	0	2,048,043,487	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		37,639,466
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	502,680	502,680
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.....	687,809	
8.2	Totals, Part 3, Column 9.....		687,809
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		37,454,337
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		37,454,337

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		273,306,077
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	515,567	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	12,627,295	13,142,862
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.....	(28,092,610)	
5.2	Totals, Part 3, Column 9.....		(28,092,610)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		519,253
7.	Deduct amounts received on disposals, Part 3, Column 16.....		4,210,041
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).....		254,665,541
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		254,665,541

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,417,955,735
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		268,774,481
3.	Accrual of discount.....		774,073
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.....	1,315,962	
4.4	Part 4, Column 11.....	(8,158,208)	(6,842,246)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		6,810,514
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		162,419,268
7.	Deduct amortization of premium.....		4,354,251
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.....	2,889,871	
9.4	Part 4, Column 13.....	551,983	3,441,854
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		298,048
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,517,555,232
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,517,555,232

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	90,542,941	89,259,237	90,789,581	90,042,174
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	4,000,000	3,999,980	4,000,000	4,000,000
	4. Totals.....	94,542,941	93,259,217	94,789,581	94,042,174
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.....	1,709,775	1,705,572	1,882,304	1,650,000
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.....	506,848,246	497,072,781	508,767,818	501,225,717
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	489,374,826	479,550,497	496,885,055	484,621,000
	9. Canada.....	7,830,189	7,812,505	7,855,716	7,800,000
	10. Other Countries.....	37,115,380	36,595,556	37,135,645	37,105,000
	11. Totals.....	534,320,395	523,958,558	541,876,416	529,526,000
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	1,137,421,357	1,115,996,128	1,147,316,119	1,126,443,891
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	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 Industrial and Miscellaneous (Unaffiliated)	20. United States.....	240,285,113	240,285,113	235,721,711	.....
	21. Canada.....	442,094	442,094	508,617	.....
	22. Other Countries.....	8,356,381	8,356,381	7,674,340	.....
	23. Totals.....	249,083,588	249,083,588	243,904,668	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	131,050,287	131,050,287	168,125,104	.....
	25. Total Common Stocks.....	380,133,875	380,133,875	412,029,772	.....
	26. Total Stocks.....	380,133,875	380,133,875	412,029,772	.....
	27. Total Bonds and Stocks.....	1,517,555,232	1,496,130,003	1,559,345,891	.....

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 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	19,779,446	37,413,806	32,582,771	766,918		XXX	90,542,941	8.0	73,948,659	6.9	90,542,941	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	19,779,446	37,413,806	32,582,771	766,918	0	XXX	90,542,941	8.0	73,948,659	6.9	90,542,941	0
2. All Other Governments												
2.1 NAIC 1.....	3,000,000	1,000,000				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.....	3,000,000	1,000,000	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.....		1,709,775				XXX	1,709,775	0.2	3,821,596	0.4	1,709,775	
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.....	0	1,709,775	0	0	0	XXX	1,709,775	0.2	3,821,596	0.4	1,709,775	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	59,276,162	277,166,949	156,667,895	13,323,327	413,913	XXX	506,848,246	44.6	465,709,048	43.6	506,848,246	
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.....	59,276,162	277,166,949	156,667,895	13,323,327	413,913	XXX	506,848,246	44.6	465,709,048	43.6	506,848,246	0

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

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

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NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	27,816,008	188,776,581	124,334,842			XXX	340,927,431	30.0	356,084,211	33.3	340,927,431	
6.2 NAIC 2.....	19,503,018	105,968,047	67,921,899			XXX	193,392,964	17.0	164,167,392	15.4	193,392,964	
6.3 NAIC 3.....						XXX	0	0.0		0.0		
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.....	47,319,026	294,744,628	192,256,741	0	0	XXX	534,320,395	47.0	520,251,603	48.7	534,320,395	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
10. Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2.....						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3.....						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4.....						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5.....						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6.....						XXX	0	0.0	XXX	XXX		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....109,871,616	506,067,111	313,585,508	14,090,245	413,913	0	944,028,393	83.0	XXX	XXX	944,028,393	0
11.2 NAIC 2.....	(d).....19,503,018	105,968,047	67,921,899	0	0	0	193,392,964	17.0	XXX	XXX	193,392,964	0
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	129,374,634	612,035,158	381,507,407	14,090,245	413,913	0	(b).....1,137,421,357	100.0	XXX	XXX	1,137,421,357	0
11.8 Line 11.7 as a % of Col. 7.....	11.4	53.8	33.5	1.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	111,524,050	421,000,503	359,290,892	11,643,598	104,471	.....	.....XXX	XXX	903,563,514	84.6	903,563,514	.....
12.2 NAIC 2.....	9,219,104	80,471,439	74,476,849	.....	.....	.....	.....XXX	XXX	164,167,392	15.4	164,167,392	.....
12.3 NAIC 3.....							XXX	XXX	0	0.0	.....	
12.4 NAIC 4.....							XXX	XXX	0	0.0	.....	
12.5 NAIC 5.....							XXX	XXX	(c).....0	0.0	.....	
12.6 NAIC 6.....							XXX	XXX	(c).....0	0.0	.....	
12.7 Totals.....	120,743,154	501,471,942	433,767,741	11,643,598	104,471	0	XXX	XXX	(b)....1,067,730,906	100.0	1,067,730,906	0
12.8 Line 12.7 as a % of Col. 9.....	11.3	47.0	40.6	1.1	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	109,871,616	506,067,111	313,585,508	14,090,245	413,913		944,028,393	83.0	903,563,514	84.6	944,028,393	XXX
13.2 NAIC 2.....	19,503,018	105,968,047	67,921,899				193,392,964	17.0	164,167,392	15.4	193,392,964	XXX
13.3 NAIC 3.....							0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....							0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....							0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....							0	0.0	0	0.0	0	XXX
13.7 Totals.....	129,374,634	612,035,158	381,507,407	14,090,245	413,913	0	1,137,421,357	100.0	1,067,730,906	100.0	1,137,421,357	XXX
13.8 Line 13.7 as a % of Col. 7.....	11.4	53.8	33.5	1.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	11.4	53.8	33.5	1.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....							0	0.0	0	0.0	XXX	0
14.2 NAIC 2.....							0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....							0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....							0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....							0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....							0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 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
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	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 of bonds with Z designations, \$.0 prior year of bonds with Z designations and \$.0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "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 of bonds with 5GI designations, \$.0 prior year of bonds with 5* or 5GI designations and \$.0 current year, \$.0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.0; NAIC 2 \$.0; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	11,998,327	18,676,357	26,000,412			.XXX.	56,675,096	5.0	39,223,757	3.7	56,675,096	
1.2 Residential Mortgage-Backed Securities.....	7,781,119	18,737,449	6,582,359	766,918		.XXX.	33,867,845	3.0	34,724,902	3.3	33,867,845	
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.....	19,779,446	37,413,806	32,582,771	766,918	0	.XXX.	90,542,941	8.0	73,948,659	6.9	90,542,941	0
2. All Other Governments												
2.1 Issuer Obligations.....	3,000,000	1,000,000				.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.....	3,000,000	1,000,000	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.....		1,709,775				.XXX.	1,709,775	0.2	3,821,596	0.4	1,709,775	
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.....	0	1,709,775	0	0	0	.XXX.	1,709,775	0.2	3,821,596	0.4	1,709,775	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	16,474,542	88,034,915	54,164,738			.XXX.	158,674,195	14.0	160,731,952	15.1	158,674,195	
5.2 Residential Mortgage-Backed Securities.....	42,801,620	137,553,500	81,392,263	13,323,327	413,913	.XXX.	275,484,623	24.2	236,034,554	22.1	275,484,623	
5.3 Commercial Mortgage-Backed Securities.....		51,578,534	21,110,894			.XXX.	72,689,428	6.4	68,942,542	6.5	72,689,428	
5.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.5 Totals.....	59,276,162	277,166,949	156,667,895	13,323,327	413,913	.XXX.	506,848,246	44.6	465,709,048	43.6	506,848,246	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	47,319,026	294,744,628	192,256,741			.XXX.	534,320,395	47.0	520,251,603	48.7	534,320,395	
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.....	47,319,026	294,744,628	192,256,741	0	0	.XXX.	534,320,395	47.0	520,251,603	48.7	534,320,395	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

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

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

601S

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	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. Bank Loans												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	78,791,895	404,165,675	272,421,891	0	0	XXX	755,379,461	66.4	XXX	XXX	755,379,461	0
11.2 Residential Mortgage-Backed Securities	50,582,739	156,290,949	87,974,622	14,090,245	413,913	XXX	309,352,468	27.2	XXX	XXX	309,352,468	0
11.3 Commercial Mortgage-Backed Securities	0	51,578,534	21,110,894	0	0	XXX	72,689,428	6.4	XXX	XXX	72,689,428	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	129,374,634	612,035,158	381,507,407	14,090,245	413,913	0	1,137,421,357	100.0	XXX	XXX	1,137,421,357	0
11.8 Line 11.7 as a % of Col. 7	11.4	53.8	33.5	1.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	74,621,077	351,921,022	301,486,809	0	0	XXX	XXX	XXX	728,028,908	68.2	728,028,908	
12.2 Residential Mortgage-Backed Securities	46,122,077	142,303,417	70,585,893	11,643,598	104,471	XXX	XXX	XXX	270,759,456	25.4	270,759,456	
12.3 Commercial Mortgage-Backed Securities		7,247,503	61,695,039			XXX	XXX	XXX	68,942,542	6.5	68,942,542	
12.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	120,743,154	501,471,942	433,767,741	11,643,598	104,471	0	XXX	XXX	1,067,730,906	100.0	1,067,730,906	0
12.8 Line 12.7 as a % of Col. 9	11.3	47.0	40.6	1.1	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	78,791,895	404,165,675	272,421,891			XXX	755,379,461	66.4	728,028,908	68.2	755,379,461	XXX
13.2 Residential Mortgage-Backed Securities	50,582,739	156,290,949	87,974,622	14,090,245	413,913	XXX	309,352,468	27.2	270,759,456	25.4	309,352,468	XXX
13.3 Commercial Mortgage-Backed Securities		51,578,534	21,110,894			XXX	72,689,428	6.4	68,942,542	6.5	72,689,428	XXX
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	129,374,634	612,035,158	381,507,407	14,090,245	413,913	0	1,137,421,357	100.0	1,067,730,906	100.0	1,137,421,357	XXX
13.8 Line 13.7 as a % of Col. 7	11.4	53.8	33.5	1.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	11.4	53.8	33.5	1.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 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
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	48,491,700		48,491,700	
2. Cost of cash equivalents acquired.....	40,564,618		40,564,618	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	0			
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).....	89,056,318	0	89,056,318	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	89,056,318	0	89,056,318	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.	33,273,958	.....	.....32,358,803	.....	.....687,809	.....	.....	.....(687,809)	.....	.....2,808,485	.....
2060 East Ninth Street - Corporate Headquarters - Land.....		Cleveland.....	OH....	09/18/2017.	08/03/2017.	5,095,534	.....	.....5,095,534	.....	.....	.....	.....	.....0	.....	.....	.....
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery.....						38,369,492	0	37,454,337	0	687,809	0	0	(687,809)	0	2,808,485	0
0399999. Total - Properties Occupied by the Reporting Entity.....						38,369,492	0	37,454,337	0	687,809	0	0	(687,809)	0	2,808,485	0
0699999. Totals.....						38,369,492	0	37,454,337	0	687,809	0	0	(687,809)	0	2,808,485	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.....			32,358,803	502,680
0199999. Total - Acquired by Purchase.....					.0	.0	32,358,803	502,680
0399999. Totals.....					.0	.0	32,358,803	502,680

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2			3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
					4	5								13	14	15	16	17			
CUSIP Identification	Name or Description			Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	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 III, LP.....			.....	Rowayton.....	CT.....	Foundation Medical Managers III, LLC.....	.....	07/14/2008	1	2,624,956	767,095	767,095	2,507	.....	.....	.....	.....	.....	.....	.....8.534
000000 00 0	Flare Capital Partners I, LP.....			.....	Rowayton.....	CT.....	Flare Capital Managers I, LLC.....	.....	12/20/2013	1	5,810,063	6,484,887	6,484,887	558,725	.....	.....	.....	.....	.....	.....3,345,258	5.714
000000 00 0	JumpStart Next Fund, LLC.....			.....	Cleveland.....	OH.....	JNF Management, LLC.....	.....	01/15/2015	1	1,000,000	791,999	791,999	(34,760)	.....	.....	.....	.....	.....	.....	.....8.000
000000 00 0	MCM Capital Partners III, LP.....			.....	Cleveland.....	OH.....	MCM Capital Partners III, LLC.....	.....	09/25/2015	1	1,029,612	889,666	889,666	(109,360)	.....	.....	.....	.....	.....7,714	919,137	3.100
000000 00 0	Strategic Value Investors, LP.....			.....	Beachwood.....	OH.....	Strategic Value Bank Partners, LLC.....	.....	11/24/2015	1	3,000,000	3,894,263	3,894,263	(274,267)	.....	.....	.....	.....	.....	.....	.....3.000
000000 00 0	Citymark Capital Fund I, LP.....			.....	Cleveland.....	OH.....	Citymark Capital GP, LLC.....	.....	09/23/2016	1	3,840,228	3,742,979	3,742,979	575	.....	.....	.....	.....	.....	.....81,955	5.000
000000 00 0	Mutual Capital Partners Fund III-Q, LP.....			.....	Westlake.....	OH.....	Mutual Capital Partners Fund III, LLC.....	.....	03/03/2017	1	200,000	156,537	156,537	(21,748)	.....	.....	.....	.....	.....	.....800,000	2.420
000000 00 0	Strategic Value Private Investors, LP.....			.....	Beachwood.....	OH.....	Strategic Value Private Investors.....	.....	11/08/2017	1	781,624	822,965	822,965	41,341	.....	.....	.....	.....	.....17,625	1,149,056	2.500
000000 00 0	Leerink Transformation Fund I, LP.....			.....	Boston.....	MA.....	Leerink Transformation Partners.....	.....	06/06/2017	1	2,029,208	1,562,658	1,562,658	(119,160)	.....	.....	.....	.....	.....	.....2,970,792	1.600
000000 00 0	Ancora Merlin Institutional, LP.....			.....	Cleveland.....	OH.....	Ancora Advisors.....	.....	10/01/2017	13	13,100,000	12,490,786	12,490,786	(642,300)	.....	.....	.....	.....	.....	.....	.....6.175
000000 00 0	Citymark Capital US Apartment Fund II, LP.....			.....	Cleveland.....	OH.....	Citymark Capital GP II, LLC.....	.....	05/31/2018	1	515,567	504,007	504,007	(11,560)	.....	.....	.....	.....	.....	.....484,433	2.060
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											33,931,258	32,107,842	32,107,842	(610,007)	0	0	0	0	25,339	9,750,631	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	201,431,597	201,431,597	(26,098,923)	.....	.....	.....	.....	.....	.....	....100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....											59,155,841	201,431,597	201,431,597	(26,098,923)	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	.....	.....9,450,000	9,450,000	9,450,000	.....	.....	.....	.....	.....	.....	.....	.....
2399999. Total - Surplus Debentures - Unaffiliated.....											9,450,000	9,450,000	9,450,000	0	0	0	0	0	0	0	XXX
Any Other Class of Assets - Unaffiliated																					
000000 00 0	Employee Benefit Trust.....			.....	Boston.....	MA.....	Fidelity Investments.....	.....	07/01/2004	.....	.....12,215,525	11,676,102	11,676,102	(1,383,680)	.....	.....	.....	.....	.....	.....	....100.000
4299999. Total - Any Other Class of Asset - Unaffiliated.....											12,215,525	11,676,102	11,676,102	(1,383,680)	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....											55,596,783	53,233,944	53,233,944	(1,993,687)	0	0	0	0	25,339	9,750,631	XXX
4599999. Subtotal - Affiliated.....											59,155,841	201,431,597	201,431,597	(26,098,923)	0	0	0	0	0	0	XXX
4699999. Totals.....											114,752,624	254,665,541	254,665,541	(28,092,610)	0	0	0	0	25,339	9,750,631	XXX

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11	
				3	4								
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	Flare Capital Partners I, LP.....			Rowayton.....	CT.....	Flare Capital Managers I, LLC.....	12/20/2013.	1		2,225,000	.....	.....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	MCM Capital Partners III, LP.....			Cleveland.....	OH.....	MCM Capital Partners III, LLC.....	09/25/2015.	1		309,596	.....	.....3.100	
000000 00 0	Citymark Capital Fund I, LP.....			Cleveland.....	OH.....	Citymark Capital GP, LLC.....	09/23/2016.	1		1,404,578	.....	.....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	.....	.....2.420	
000000 00 0	Strategic Value Private Investors, LP.....			Beachwood.....	OH.....	Strategic Value Private Investors.....	11/08/2017.	1		618,944	.....	.....2.500	
000000 00 0	Leerink Transformation Fund I, LP.....			Boston.....	MA.....	Leerink Transformation Partners.....	06/06/2017.	1		752,451	.....	.....1.600	
000000 00 0	Citymark Capital US Apartment Fund II, LP.....			Cleveland.....	OH.....	Citymark Capital GP II, LLC.....	05/31/2018.	1		515,567	.....	.....2.060	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										515,567	5,660,569	0	XXX
Surplus Debentures - Unaffiliated													
000000 00 0	COSE Health and Wellness Trust.....			Cleveland.....	OH.....	COSE Health and Wellness Trust.....	08/15/2016.			4,950,000	.....		
2399999. Total - Surplus Debentures - Unaffiliated.....										0	4,950,000	0	XXX
Any Other Class of Assets - Unaffiliated													
000000 00 0	Employee Benefit Trust.....			Boston.....	MA.....	Fidelity Investments.....	07/01/2004.			2,016,726	.....	.....100.000	
4299999. Total - Any Other Class of Assets - Unaffiliated.....										0	2,016,726	0	XXX
4499999. Subtotal - Unaffiliated.....										515,567	12,627,295	0	XXX
4699999. Totals.....										515,567	12,627,295	0	XXX

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
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	Foundation Medical Partners III, LP.....			Rowayton.....	CT..	Foundation Medical Managers III, LLC	07/14/2008.	09/19/2018.	.....	.....	.....	.....	.....	.....0	.....	.....50,839	50,839	.....	.....	.....0	.....
000000 00 0	Flare Capital Partners I, LP.....			Rowayton.....	CT..	Flare Capital Managers I, LLC	12/20/2013.	09/26/2018.	.....	.....	.....	.....	.....	.....0	.....	.....594,964	594,964	.....	.....	.....0	.....
000000 00 0	MCM Capital Partners III, LP.....			Cleveland.....	OH.	MCM Capital Partners III, LLC	09/25/2015.	12/21/2018.	.....	.....	.....	.....	.....	.....0	.....	.....51,251	51,251	.....	.....	.....0	7,714
000000 00 0	Citymark Capital Fund I, LP.....			Cleveland.....	OH.	Citymark Capital GP, LLC....	09/23/2016.	10/29/2018.	.....	.....	.....	.....	.....	.....0	.....	.....30,049	30,049	.....	.....	.....0	.....
000000 00 0	Strategic Value Private Investors, LP.....			Beachwood.....	OH.	Strategic Value Private Investors	11/08/2017.	12/10/2018.	.....	.....	.....	.....	.....	.....0	.....	.....69,319	69,319	.....	.....	.....0	17,625
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	0	0	0	0	0	0	796,422	796,422	0	0	0	25,339
Any Other Class of Assets - Unaffiliated																					
000000 00 0	Employee Benefit Trust.....			Boston	MA.	Fidelity Investments.....	07/01/2004.	12/31/2018.	.....	.....	.....	.....	.....	.....0	.....	.....3,413,619	3,413,619	.....	.....519,253	519,253	.....
4299999. Total - Any Other Class of Assets - Unaffiliated.....									0	0	0	0	0	0	0	3,413,619	3,413,619	0	519,253	519,253	0
4499999. Subtotal - Unaffiliated.....									0	0	0	0	0	0	0	4,210,041	4,210,041	0	519,253	519,253	25,339
4699999. Totals.....									0	0	0	0	0	0	0	4,210,041	4,210,041	0	519,253	519,253	25,339

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
				Code	n				Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification	Description			Code	n		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	2R	0	U.S. TREASURY NOTES.....				1	1,494,258	96.777	1,451,655	1,500,000	1,494,920		527			2.250	2.294	FA.....	12,748	33,750	09/27/2017.	08/15/2027.
912828	4N	7	U.S. TREASURY NOTES.....				1	1,000,625	101.535	1,015,350	1,000,000	1,000,596		(29)			2.875	2.868	MN.....	3,733	14,375	06/25/2018.	05/15/2028.
912828	4P	2	U.S. TREASURY NOTES.....				1	1,000,703	100.320	1,003,200	1,000,000	1,000,582		(121)			2.625	2.600	MN.....	3,408	13,125	06/27/2018.	05/15/2021.
912828	4R	8	U.S. TREASURY NOTES.....				1	8,036,250	101.723	8,137,840	8,000,000	8,033,793		(2,457)			2.875	2.803	MN.....	20,220	115,000	06/27/2018.	05/31/2025.
912828	5D	8	U.S. TREASURY NOTES.....				1	995,820	101.625	1,016,250	1,000,000	995,970		149			2.875	2.967	MS.....	7,346		10/24/2018.	09/30/2023.
912828	B5	8	U.S. TREASURY NOTES.....				1	999,609	99.231	992,310	1,000,000	999,731		122			2.125	2.138	JJ.....	8,893	21,250	01/12/2018.	01/31/2021.
912828	B6	6	U.S. TREASURY NOTES.....				1	988,906	101.070	1,010,700	1,000,000	989,443		537			2.750	2.974	FA.....	10,387		09/19/2018.	02/15/2024.
912828	D2	3	U.S. TREASURY NOTES.....				1	9,946,094	99.719	9,971,900	10,000,000	9,996,307		11,088			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	99.051	990,510	1,000,000	1,011,486		(4,054)			2.125	1.695	MS.....	5,429	21,250	06/22/2017.	09/30/2021.
912828	F6	2	U.S. TREASURY NOTES.....				1	1,002,344	99.066	990,660	1,000,000	1,000,834		(994)			1.500	1.398	AO.....	2,569	15,000	06/23/2017.	10/31/2019.
912828	G9	5	U.S. TREASURY NOTES.....				1	1,002,656	99.004	990,040	1,000,000	1,001,185		(1,171)			1.625	1.505	JD.....	45	24,375	09/28/2017.	12/31/2019.
912828	J2	7	U.S. TREASURY NOTES.....				1	992,656	96.731	967,310	1,000,000	995,236		722			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	97.793	1,466,895	1,500,000	1,510,547		(1,412)			2.250	2.140	MN.....	4,382	33,750	09/27/2017.	11/15/2025.
912828	QN	3	U.S. TREASURY NOTES.....	SD			1	938,852	101.484	882,911	870,000	899,670		(12,173)			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	98.707	2,961,210	3,000,000	3,004,142		(1,389)			2.000	1.950	MN.....	7,790	60,000	12/22/2011.	11/15/2021.
912828	TJ	9	U.S. TREASURY NOTES.....				1	1,235,010	97.020	1,212,750	1,250,000	1,238,750		2,973			1.625	1.883	FA.....	7,672	20,313	09/27/2017.	08/15/2022.
912828	VF	4	U.S. TREASURY NOTES.....				1	2,974,570	98.387	2,951,610	3,000,000	2,994,654		3,717			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	99.969	999,690	1,000,000	1,022,900		(4,685)			2.500	1.979	FA.....	9,443	25,000	09/21/2017.	08/15/2023.
912828	WJ	5	U.S. TREASURY NOTES.....				1	8,942,813	99.816	8,983,440	9,000,000	8,950,873		7,755			2.500	2.610	MN.....	29,213	225,000	01/30/2018.	05/15/2024.
912828	WN	6	U.S. TREASURY NOTES.....				1	2,006,875	98.891	1,977,820	2,000,000	2,004,780		(1,918)			2.000	1.898	MN.....	3,517	40,000	11/28/2017.	05/31/2021.
912828	X8	8	U.S. TREASURY NOTES.....				1	2,026,211	97.906	1,958,120	2,000,000	2,022,951		(2,474)			2.375	2.224	MN.....	6,167	47,500	09/27/2017.	05/15/2027.
912828	XD	7	U.S. TREASURY NOTES.....				1	999,844	98.031	980,310	1,000,000	999,885		33			1.875	1.879	MN.....	1,648	18,750	09/27/2017.	05/31/2022.
912828	XG	0	U.S. TREASURY NOTES.....				1	491,934	98.813	494,065	500,000	491,970		36			2.125	2.608	JD.....	29	5,312	12/26/2018.	06/30/2022.
912828	XQ	8	U.S. TREASURY NOTES.....				1	2,016,250	98.352	1,967,040	2,000,000	2,011,839		(3,170)			2.000	1.829	JJ.....	16,739	40,000	08/08/2017.	07/31/2022.
912828	Y7	9	U.S. TREASURY NOTES.....				1	1,002,149	101.750	1,017,500	1,000,000	1,002,053		(96)			2.875	2.841	JJ.....	12,031		08/29/2018.	07/31/2025.
0199999.	U.S. Government - Issuer Obligations.....							56,666,967	XXX	56,391,086	56,620,000	56,675,097	0	(8,484)	0	0	XXX	XXX	XXX	215,951	1,024,688	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
38375G	2G	5	GNMA REMIC TRUST 2012-102 DN.....			4	1	1,469,700	95.967	1,411,089	1,470,390	1,469,973		(14)			1.500	1.509	MON...	1,838	22,056	08/27/2012.	09/20/2040.
38378E	JV	6	GNMA REMIC TRUST 2012-65 MJ.....			4	1	1,571,378	98.232	1,490,947	1,517,781	1,549,141		(505)			2.500	1.731	MON...	3,162	37,945	08/15/2012.	07/20/2039.
38375G	DJ	7	GNMA REMIC TRUST 2012-73 NK.....			4	1	572,950	99.613	544,040	546,154	561,194		(530)			3.000	1.286	MON...	1,365	16,385	08/09/2012.	08/20/2040.
38379W	5E	8	GNMA REMIC TRUST 2016-62 LA.....				1	3,842,886	99.035	3,656,129	3,691,755	3,794,130		(16,416)			3.000	2.049	MON...	9,230	110,753	07/25/2016.	09/20/2045.
38379X	KD	1	GNMA REMIC TRUST 2016-83 AP.....				1	5,702,472	99.159	5,425,621	5,471,637	5,629,031		(24,527)			3.000	2.011	MON...	13,679	164,149	07/28/2016.	10/20/2045.
38379X	Q9	4	GNMA REMIC TRUST 2016-90 MA.....				1	8,486,380	99.002	8,056,756	8,137,973	8,369,523		(41,172)			3.000	2.015	MON...	20,345	244,139	08/09/2016.	10/20/2045.
38380F	4M	5	GNMA REMIC TRUST 2017-099 JG.....				1	8,783,646	97.853	8,627,414	8,816,708	8,789,929		3,092			2.500	2.595	MON...	18,368	220,417	08/22/2017.	06/20/2047.
38380H	PP	1	GNMA REMIC TRUST 2017-149 CA.....				1	3,693,202	96.986	3,656,155	3,769,776	3,704,923		11,721			2.500	3.017	MON...	7,854	86,390	01/25/2018.	02/20/2046.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							34,122,614	XXX	32,868,151	33,422,174	33,867,844	0	(68,351)	0	0	XXX	XXX	XXX	75,841	902,234	XXX	XXX
0599999.	Total - U.S. Government.....							90,789,581	XXX	89,259,237	90,042,174	90,542,941	0	(76,835)	0	0	XXX	XXX	XXX	291,792	1,926,922	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					3.738	2.487	JD.....	9,549	86,846	03/31/2016.	04/01/2019.
46513X	FV	7	STATE OF ISRAEL.....		C		1	1,000,000	99.998	999,980	1,000,000	1,000,000					3.838	3.471	JD.....	3,198	29,949	05/01/2017.	05/01/2022.

SCHEDULE D - PART 1

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

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	Codes					Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification	Description			NAIC Design- ation and Admini- strative Symbol	Actual Cost		Par Value	Book/Adjusted Carrying Value												
0699999.	All Other Governments - Issuer Obligations.....				4,000,000	XXX	3,999,980	4,000,000	4,000,000	0	0	0	0	XXX	XXX	XXX	12,747	116,795	XXX	XXX
1099999.	Total - All Other Governments.....				4,000,000	XXX	3,999,980	4,000,000	4,000,000	0	0	0	0	XXX	XXX	XXX	12,747	116,795	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																				
662523	WY	1	BOROUGH OF NORTH SLOPE ALASKA.....	1FE	1,882,304	103.368	1,705,572	1,650,000	1,709,775		(38,635)			5.126	2.642	JD.....	235	126,869	04/25/2014.	06/30/2020.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....				1,882,304	XXX	1,705,572	1,650,000	1,709,775	0	(38,635)	0	0	XXX	XXX	XXX	235	126,869	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....				1,882,304	XXX	1,705,572	1,650,000	1,709,775	0	(38,635)	0	0	XXX	XXX	XXX	235	126,869	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																				
3133EC	RD	8	FEDERAL FARM CREDIT BANKS.....	1	1,000,000	99.533	995,330	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	98.851	1,977,020	2,000,000	2,010,487		(2,222)			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	100.050	1,000,500	1,000,000	1,002,362		(1,352)			2.625	2.481	MS.....	8,167	26,250	11/05/2013.	09/09/2020.
3133EF	3E	5	FEDERAL FARM CREDIT BANKS.....	2	4,992,500	97.057	4,852,850	5,000,000	4,995,266		1,043			2.050	2.073	AO.....	20,785	102,500	04/19/2016.	04/18/2023.
3133EF	4A	2	FEDERAL FARM CREDIT BANKS.....	2	10,000,000	97.714	9,771,400	10,000,000	10,000,000					1.920	1.920	AO.....	38,400	192,000	04/12/2016.	04/19/2022.
3133EF	T9	8	FEDERAL FARM CREDIT BANKS.....	2	4,811,000	97.083	4,854,150	5,000,000	4,819,769		8,769			2.620	3.263	MS.....	33,842	65,500	08/29/2018.	03/28/2025.
3133EF	X8	5	FEDERAL FARM CREDIT BANKS.....	1	1,007,040	97.218	972,180	1,000,000	1,003,625		(1,279)			1.530	1.396	AO.....	3,655	15,300	04/18/2016.	10/05/2021.
3133EG	D2	8	FEDERAL FARM CREDIT BANKS.....	2	4,874,900	96.431	4,821,550	5,000,000	4,917,219		20,498			1.700	2.152	MN.....	14,167	85,000	11/29/2016.	11/01/2022.
3133EG	EE	1	FEDERAL FARM CREDIT BANKS.....	2	3,965,200	96.581	3,863,240	4,000,000	3,972,713		5,784			1.980	2.142	JD.....	3,960	79,200	09/12/2017.	06/13/2023.
3133EG	H9	9	FEDERAL FARM CREDIT BANKS.....	2	2,943,000	95.411	2,862,330	3,000,000	2,956,983		6,722			2.140	2.403	MN.....	7,133	64,200	11/22/2016.	11/21/2024.
3133EG	L2	9	FEDERAL FARM CREDIT BANKS.....	1	4,946,200	97.937	4,896,850	5,000,000	4,958,971		6,310			2.550	2.701	JD.....	10,271	127,500	12/12/2016.	12/02/2024.
3133EG	XA	8	FEDERAL FARM CREDIT BANKS.....	2	9,977,000	96.343	9,634,300	10,000,000	9,984,897		3,605			1.730	1.769	JJ.....	85,058	173,000	10/14/2016.	01/04/2023.
3133EG	ZA	6	FEDERAL FARM CREDIT BANKS.....	2	1,994,300	96.010	1,920,200	2,000,000	1,995,996		789			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	97.474	2,924,220	3,000,000	2,984,921		2,916			2.200	2.310	MN.....	11,000	66,000	12/04/2017.	11/01/2023.
3133EH	W9	0	FEDERAL FARM CREDIT BANKS.....	2	4,815,850	98.374	4,918,700	5,000,000	4,821,272		5,422			3.020	3.542	JD.....	12,583	75,500	09/21/2018.	12/01/2026.
3133EJ	G4	5	FEDERAL FARM CREDIT BANKS.....	2	1,001,000	100.058	1,000,580	1,000,000	1,000,803		(197)			3.130	2.841	AO.....	6,869		12/06/2018.	10/12/2021.
31331J	AW	3	FEDERAL FARM CREDIT BANKS.....	1	2,013,320	100.023	2,000,460	2,000,000	2,000,030		(1,737)			4.150	4.060	JJ.....	40,117	83,000	01/29/2010.	01/07/2019.
3134G3	JM	3	FEDERAL HOME LOAN MORTGAGE CORP.....	1	1,000,000	99.565	995,650	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	1,000,000	99.185	991,850	1,000,000	1,000,000					1.500		MS.....	208	15,000	09/12/2012.	09/26/2019.
3134G4	4D	7	FEDERAL HOME LOAN MORTGAGE CORP.....	2	2,379,125	98.004	2,450,100	2,500,000	2,461,011		19,980			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	100.308	1,003,080	1,000,000	999,962		153			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	99.602	996,020	1,000,000	998,084		601			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	98.967	4,948,350	5,000,000	4,972,443		35,948			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	98.456	4,922,800	5,000,000	4,926,463		53,546			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	99.593	5,378,022	5,400,000	5,399,004		436			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	99.426	7,954,080	8,000,000	8,097,714		(15,035)			2.750	2.528	JD.....	11,000	220,000	12/20/2017.	12/13/2024.
3130A4	CH	3	FEDERAL HOME LOAN BANKS.....	1	1,509,870	97.201	1,458,015	1,500,000	1,506,437		(955)			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	98.566	3,449,810	3,500,000	3,526,485		(6,844)			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	97.676	1,953,520	2,000,000	1,995,343		2,135			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	94.123	941,230	1,000,000	1,010,963		(1,354)			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	95.004	950,040	1,000,000	1,005,288		(920)			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	91.758	1,835,160	2,000,000	2,002,350		(282)			1.875	1.859	MS.....	11,458	37,500	08/30/2016.	09/11/2026.
3130AA	HE	1	FEDERAL HOME LOAN BANKS.....	1	6,145,200	99.077	5,944,620	6,000,000	6,116,796		(22,239)			2.500	2.083	JD.....	9,583	150,000	09/20/2017.	12/08/2023.
3130AA	Z6	8	FEDERAL HOME LOAN BANKS.....	2	1,002,080	99.160	991,600	1,000,000	1,000,384		(1,559)			2.740	2.580	MS.....	7,078	27,400	11/29/2017.	03/28/2024.

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130AC	DQ	4	FEDERAL HOME LOAN BANKS.....				1	984,950	93.902	939,020	1,000,000	986,656		1,355			2.375	2.547	MS.....	7,323	24,344	09/26/2017.	09/10/2027.
3130AD	RH	7	FEDERAL HOME LOAN BANKS.....				1	3,929,200	100.043	4,001,720	4,000,000	3,935,090		5,890			2.875	3.165	MS.....	34,181	61,653	05/15/2018.	03/14/2025.
3130AF	ML	8	FEDERAL HOME LOAN BANKS.....			2	1	500,615	100.061	500,305	500,000	500,598		(17)			3.150	2.903	JD.....	131		12/26/2018.	12/28/2022.
313370	E3	8	FEDERAL HOME LOAN BANKS.....				1	500,000	101.191	505,955	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	100.529	2,010,580	2,000,000	2,025,214		(14,459)			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	100.414	1,004,140	1,000,000	999,784		172			3.000	3.018	MS.....	8,583	30,000	09/16/2010.	03/18/2020.
313378	JP	7	FEDERAL HOME LOAN BANKS.....				1	2,574,166	99.388	2,464,822	2,480,000	2,523,802		(15,768)			2.375	1.701	MS.....	18,161	58,900	09/29/2015.	09/10/2021.
313381	YT	6	FEDERAL HOME LOAN BANKS.....			2	1	1,978,830	98.749	2,073,729	2,100,000	2,077,486		20,000			1.420	2.416	FA.....	12,011	29,820	10/25/2013.	02/06/2020.
3135G0	K3	6	FEDERAL NATIONAL MORTGAGE ASSOC.....				1	1,538,200	95.250	1,428,750	1,500,000	1,529,562		(3,745)			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	97.103	971,030	1,000,000	998,207		747			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	93.045	930,450	1,000,000	1,001,579		(189)			1.875	1.853	MS.....	5,052	18,750	09/27/2016.	09/24/2026.
3135G0	ZR	7	FEDERAL NATIONAL MORTGAGE ASSOC.....				1	10,668,900	99.652	9,965,200	10,000,000	10,472,118		(78,378)			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	98.593	985,930	1,000,000	1,002,798		(1,737)			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	98.226	982,260	1,000,000	1,000,000		(808)			1.750	1.750	FA.....	6,562	17,500	09/11/2017.	02/16/2021.
442435	4Y	6	HOUSTON TEXAS UTILITIES SYSTEM.....			1	1FE	3,003,000	101.355	3,040,650	3,000,000	3,001,334		(369)			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	102.254	1,789,445	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	104.888	2,307,536	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	100.168	2,669,478	2,665,000	2,665,619		(422)			2.950	2.933	JD.....	6,551	78,616	11/05/2013.	06/01/2020.
880591	ER	9	TENNESSEE VALLEY AUTHORITY.....				1FE	5,093,550	100.605	5,030,250	5,000,000	5,059,986		(9,616)			2.875	2.647	MS.....	42,326	143,750	05/21/2015.	09/15/2024.
914437	RA	8	UNIVERSITY MASSACHSETTS BUILDING AUTHORITY.....				1FE	2,002,000	99.342	1,986,840	2,000,000	2,000,321		(378)			2.108	2.088	MN.....	7,027	42,160	05/21/2014.	11/01/2019.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							158,659,032	XXX	156,017,897	158,595,000	158,674,195		0	20,960	0	XXX	XXX	XXX	825,450	3,439,313	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	20,909	99.871	20,599	20,625	20,633		(27)			4.000	3.697	MON...	69	825	09/01/2009.	03/15/2019.
31394W	FL	7	FHLMC REMIC SERIES 2773 TB.....			4	1	26,212	99.870	25,935	25,969	25,977		(22)			4.000	3.813	MON...	87	1,039	08/26/2009.	04/15/2019.
31394W	YN	2	FHLMC REMIC SERIES 2783 AY.....			4	1	12,214	99.880	12,010	12,024	12,030		(17)			4.000	3.689	MON...	40	481	04/23/2009.	04/15/2019.
31394W	GS	1	FHLMC REMIC SERIES 2784 HJ.....			4	1	39,946	99.871	39,869	39,921	39,922		(2)			4.000	3.987	MON...	133	1,597	07/17/2009.	04/15/2019.
31394Y	F3	3	FHLMC REMIC SERIES 2796 LB.....			4	1	268,973	103.129	270,376	262,173	265,494		(316)			4.500	3.872	MON...	983	11,798	05/20/2009.	05/15/2024.
31395J	MW	3	FHLMC REMIC SERIES 2892 DB.....			4	1	34,278	99.915	33,910	33,939	33,956		(29)			4.500	4.294	MON...	127	1,527	12/19/2008.	11/15/2019.
31395U	RE	3	FHLMC REMIC SERIES 2977 AY.....			4	1	552,436	102.430	546,230	533,271	543,594		(565)			4.500	3.684	MON...	2,000	23,997	02/08/2010.	05/15/2025.
3137AE	LS	2	FHLMC REMIC SERIES 3910 JC.....			4	1	1,091,110	97.922	1,045,245	1,067,426	1,077,359		(1,062)			2.000	1.428	MON...	1,779	21,399	09/19/2012.	12/15/2037.
3137AJ	6A	7	FHLMC REMIC SERIES 3955 BA.....			4	1	1,274,476	101.026	1,226,240	1,213,787	1,261,026		4,297			3.500	2.362	MON...	3,540	42,483	12/14/2011.	02/15/2041.
3137AJ	HW	7	FHLMC REMIC SERIES 3960 YH.....			4	1	1,003,915	97.643	959,268	982,424	992,496		(861)			2.000	1.438	MON...	1,637	19,648	09/20/2012.	08/15/2040.
3137AN	2J	3	FHLMC REMIC SERIES 4019 EA.....				1	7,844,214	101.339	7,940,563	7,835,644	7,844,308		94			3.500	3.466	MON...	22,854	22,854	11/26/2018.	10/15/2040.
3137AP	BF	6	FHLMC REMIC SERIES 4033 ED.....			4	1	2,122,001	99.476	2,051,602	2,062,409	2,088,624		(2,513)			2.500	1.861	MON...	4,297	51,560	07/22/2014.	10/15/2036.
3137AS	Q8	0	FHLMC REMIC SERIES 4088 PA.....			4	1	1,588,427	98.177	1,488,754	1,579,312	1,579,312		4,295			3.000	2.181	MON...	3,791	45,492	10/24/2012.	12/15/2040.
3137AV	2S	5	FHLMC REMIC SERIES 4122 PA.....			4	1	2,759,975	95.338	2,613,744	2,741,555	2,754,404		515			1.500	1.375	MON...	3,427	41,123	11/26/2012.	02/15/2042.
3137AW	6M	2	FHLMC REMIC SERIES 4125 KP.....			4	1	3,547,448	98.350	3,368,390	3,424,900	3,499,659		(6,713)			2.500	1.897	MON...	7,135	85,623	12/17/2012.	05/15/2041.
3137AW	VA	0	FHLMC REMIC SERIES 4145 UC.....			4	1	2,638,962	95.281	2,526,271	2,651,390	2,642,486		435			1.500	1.611	MON...	3,314	39,771	03/20/2013.	12/15/2027.
3137AY	6Z	9	FHLMC REMIC SERIES 4150 ND.....				1	3,222,048	95.790	3,104,347	3,240,784	3,224,904		636			1.750	1.892	MON...	4,726	56,714	05/24/2016.	07/15/2041.
3137AY	SG	7	FHLMC REMIC SERIES 4165 TD.....				1	4,044,179	95.457	4,025,235	4,216,804	4,046,255		2,076			1.500	2.393	MON...	5,271	57,981	01/24/2018.	12/15/2042.
3137B0	TR	5	FHLMC REMIC SERIES 4186 MC.....			4	1	2,761,985	95.338	2,749,203	2,883,638	2,800,373		5,696			1.500	2.419	MON...	3,605	43,255	07/22/2013.	03/15/2028.

SCHEDULE D - PART 1

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

E10.6

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07330M	AA	5	BB&T CORP.....					2	1FE	5,063,106	99.113	4,608,755	4,650,000	4,978,092		(37,453)			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	98.757	987,570	1,000,000	1,000,839		(613)			2.250	2.186	JD.....	1,875	22,063	12/14/2017	06/01/2020
075887	BK	4	BECTON DICKINSON & CO.....					1	2FE	1,965,015	98.247	1,915,817	1,950,000	1,958,187		(1,932)			3.300	3.185	MS.....	21,450	64,350	04/24/2015	03/01/2023
084670	BC	1	BERKSHIRE HATHAWAY FINANCIAL CORP.....					1FE		1,565,520	102.173	1,532,595	1,500,000	1,523,249		(8,377)			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	96.924	1,938,480	2,000,000	2,039,519		(5,075)			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	101.083	6,772,561	6,700,000	6,945,837		(43,285)			3.500	2.740	MS.....	67,093	234,500	12/04/2017	03/18/2024
09256B	AD	9	BLACKSTONE HOLDINGS FINANCE L L C.....					1	1FE	5,499,150	104.583	5,229,150	5,000,000	5,392,611		(88,810)			4.750	2.724	FA.....	89,722	237,500	10/18/2017	02/15/2023
097023	AW	5	BOEING CO.....					1	1FE	500,000	100.484	502,420	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	94.777	1,421,655	1,500,000	1,485,658		3,039			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	97.050	2,911,500	3,000,000	2,976,715		6,996			2.125	2.381	MS.....	21,250	63,750	02/14/2017	03/01/2022
110122	AT	5	BRISTOL MYERS SQUIBB CO.....					1	1FE	492,170	96.113	480,565	500,000	496,990		799			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	99.282	496,410	500,000	507,460		(1,767)			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	101.497	1,014,970	1,000,000	998,637		555			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	94.713	2,841,390	3,000,000	2,929,500		18,267			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	99.294	2,482,350	2,500,000	2,498,980		1,142			2.400	2.448	MN.....	7,667	60,000	11/18/2014	11/15/2019
142339	AG	5	CARLISLE COS INC.....					2	2FE	4,925,850	95.753	4,787,650	5,000,000	4,933,576		7,726			3.500	3.752	JD.....	14,583	182,292	03/20/2018	12/01/2024
14912L	4E	8	CATERPILLAR FINANCIAL SERVICES.....					1FE		2,559,276	100.463	2,009,260	2,000,000	2,012,670		(102,166)			7.150	1.954	FA.....	54,022	143,000	05/28/2013	02/15/2019
14913Q	2A	6	CATERPILLAR FINANCIAL SERVICES.....					1FE		999,160	98.053	980,530	1,000,000	999,525		277			1.850	1.879	MS.....	6,013	18,346	09/05/2017	09/04/2020
15189X	AQ	1	CENTERPOINT ENERGY HOUSTON ELE.....					1	1FE	998,840	91.885	918,850	1,000,000	999,091		107			2.400	2.413	MS.....	8,000	24,000	08/08/2016	09/01/2026
166764	AH	3	CHEVRON CORP NEW.....					1	1FE	5,034,800	99.843	4,992,150	5,000,000	5,020,025		(4,365)			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	98.348	2,950,440	3,000,000	2,982,778		4,272			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	100.212	501,060	500,000	500,143		(1,130)			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	99.927	6,495,255	6,500,000	6,671,643		(47,344)			3.000	2.203	JD.....	8,667	195,000	05/04/2016	06/15/2022
17275R	AW	2	CISCO SYS INC.....					1	1FE	997,330	100.407	1,004,070	1,000,000	998,173		248			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	99.892	4,130,534	4,135,000	4,228,712		(14,811)			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	99.669	3,603,034	3,615,000	3,711,312		(24,649)			3.000	2.247	MS.....	31,933	108,450	09/11/2017	09/15/2022
191216	AV	2	COCA COLA CO.....					1	1FE	999,130	101.273	1,012,730	1,000,000	999,741		91			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	96.958	484,790	500,000	500,578		(211)			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	97.997	995,970	1,000,000	995,468		1,500			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	96.354	481,770	500,000	509,581		(2,116)			2.100	1.640	MN.....	1,750	10,500	08/25/2016	05/01/2023
20030N	BJ	9	COMCAST CORP.....					1	1FE	1,556,017	100.240	1,568,756	1,565,000	1,559,966		870			3.600	3.669	MS.....	18,780	56,340	02/19/2014	03/01/2024
20030N	BW	0	COMCAST CORP.....					1	1FE	998,800	89.389	893,890	1,000,000	999,056		105			2.350	2.363	JJ.....	10,836	23,500	07/12/2016	01/15/2027
205887	BR	2	CONAGRA BRANDS INC.....					1	2FE	2,037,700	97.043	1,940,860	2,000,000	2,029,737		(7,283)			3.200	2.787	JJ.....	27,733	64,000	11/27/2017	01/25/2023
20826F	AA	4	CONOCOPHILLIPS CO.....					2	1FE	999,500	96.610	966,100	1,000,000	999,788		51			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	114.654	3,439,620	3,000,000	3,567,677		(95,547)			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	101.895	1,018,950	1,000,000	1,008,728		(1,763)			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	95.841	958,410	1,000,000	998,484		391			2.150	2.193	MS.....	6,749	21,500	09/05/2017	09/08/2022
250847	EJ	5	DETROIT EDISON CO.....					2	1FE	998,440	97.595	975,950	1,000,000	999,413		160			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	88.746	887,460	1,000,000	933,902		7,716			1.850	2.825	JJ.....	7,760	18,500	06/22/2017	07/30/2026
260543	CJ	0	DOW CHEM CO.....					1	2FE	5,179,250	96.493	4,824,650	5,000,000	5,126,365		(20,827)			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	98.332	2,022,689	2,057,000	2,052,752		3,998			2.000	2.202	JJ.....	18,970	41,140	03/21/2013	01/15/2020

SCHEDULE D - PART 1

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

E10.7

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26138E	AS	8	DR PEPPER SNAPPLE GROUP INC.....			2	2FE	2,223,399	94.084	2,054,795	2,184,000	2,217,763		(4,497)			3.400	3.141	MN.....	9,488	74,256	09/28/2017	11/15/2025
26442C	AS	3	DUKE ENERGY CAROLINAS LLC.....			1	1FE	1,296,854	95.735	1,244,555	1,300,000	1,297,445		282			2.950	2.978	JD.....	3,196	38,350	11/14/2016	12/01/2026
263901	AC	4	DUKE ENERGY INDIANA INC.....			1	1FE	971,250	101.318	1,013,180	1,000,000	994,537		3,370			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	96.673	2,054,301	2,125,000	2,105,927		5,019			2.600	2.870	JJ.....	25,476	55,250	03/24/2015	07/15/2022
278642	AK	9	EBAY INC.....			2	2FE	498,895	98.605	493,025	500,000	499,567		159			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	96.393	1,927,860	2,000,000	2,021,066		(3,563)			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	96.820	968,200	1,000,000	999,701		31			3.100	3.104	MN.....	3,961	31,000	05/04/2017	05/15/2027
291011	BE	3	EMERSON ELEC CO.....			1	1FE	1,365,546	97.955	1,371,370	1,400,000	1,379,915		4,512			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	101.743	1,526,145	1,500,000	1,512,490		(18,043)			5.625	4.347	MS.....	28,125	84,375	03/19/2010	09/01/2019
30231G	AC	6	EXXON MOBIL CORP.....			2	1FE	1,035,840	100.137	1,001,370	1,000,000	1,020,794		(3,867)			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	94.931	2,847,930	3,000,000	3,010,485		(1,317)			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	101.167	5,058,350	5,000,000	5,105,429		(18,960)			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	99.225	2,480,625	2,500,000	2,499,608		415			2.950	2.967	JD.....	6,146	73,750	11/18/2014	12/01/2019
337915	AA	0	FIRSTMERIT CORP.....				2FE	2,075,500	100.766	2,015,320	2,000,000	2,044,812		(9,952)			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	99.311	2,979,330	3,000,000	3,012,096		(3,201)			3.500	3.377	AO.....	26,250	105,000	05/28/2014	10/01/2022
337738	AQ	1	FISERV INC.....			1	2FE	3,002,580	100.623	3,018,690	3,000,000	3,002,453		(127)			3.800	3.781	AO.....	30,400		09/25/2018	10/01/2023
302445	AD	3	FLIR SYS INC.....			1	2FE	3,821,064	98.593	3,647,941	3,700,000	3,763,855		(25,858)			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	95.446	4,772,300	5,000,000	4,981,108		2,083			3.500	3.556	AO.....	43,750	175,000	10/24/2016	10/01/2026
34959J	AG	3	FORTIVE CORP.....			1	2FE	3,791,080	94.308	3,772,320	4,000,000	3,799,289		8,209			3.150	3.933	JD.....	5,600	63,000	08/23/2018	06/15/2026
36164Q	MS	4	GE CAPITAL INTERNATIONAL.....			1	2FE	1,150,459	96.506	1,106,924	1,147,000	1,148,333		(689)			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	97.568	975,680	1,000,000	995,339		1,136			2.250	2.377	MN.....	2,875	22,500	11/21/2012	11/15/2022
369622	SM	8	GENERAL ELECTRIC CAPITAL CORP.....				2FE	321,879	100.124	287,356	287,000	296,524		(4,262)			5.300	3.653	FA.....	5,915	15,211	06/08/2012	02/11/2021
36962G	4R	2	GENERAL ELECTRIC CAPITAL CORP.....				2FE	125,496	99.858	114,837	115,000	117,830		(1,593)			4.375	2.889	MS.....	1,467	5,031	11/25/2013	09/16/2020
37331N	AH	4	GEORGIA-PACIFIC LLC.....			1	1FE	4,992,450	99.765	4,988,250	5,000,000	4,992,966		516			3.600	3.626	MS.....	60,000	90,000	06/27/2018	03/01/2025
375558	AW	3	GILEAD SCIENCES INC.....			1	1FE	5,145,550	99.833	4,991,650	5,000,000	5,094,322		(17,081)			3.700	3.288	AO.....	46,250	185,000	11/24/2015	04/01/2024
38141G	RD	8	GOLDMAN SACHS GROUP INC.....				1FE	3,111,720	98.427	2,952,810	3,000,000	3,082,965		(18,996)			3.625	2.898	JJ.....	48,031	108,750	06/22/2017	01/22/2023
38141G	WC	4	GOLDMAN SACHS GROUP INC.....			1	1FE	498,810	96.844	484,220	500,000	499,226		218			3.000	3.049	AO.....	2,708	15,000	01/26/2017	04/26/2022
406216	BD	2	HALLIBURTON CO.....			2	2FE	507,805	99.262	496,310	500,000	503,860		(815)			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	102.249	5,112,450	5,000,000	5,390,491		(74,955)			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	98.951	989,510	1,000,000	998,120		519			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	96.864	1,452,960	1,500,000	1,519,209		(2,451)			3.000	2.797	AO.....	11,250	45,000	06/22/2017	04/01/2026
438516	BL	9	HONEYWELL INTERNATIONAL INC.....			1	1FE	3,457,830	93.532	3,273,620	3,500,000	3,464,676		3,991			2.500	2.644	MN.....	14,583	87,500	09/26/2017	11/01/2026
446438	RG	0	HUNTINGTON NATIONAL BANK.....			2	1FE	2,995,260	99.805	2,994,150	3,000,000	2,999,754		967			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	98.937	1,978,740	2,000,000	1,999,355		502			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	100.900	2,628,445	2,605,000	2,667,975		(24,611)			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	98.497	1,477,455	1,500,000	1,497,263		646			2.700	2.749	JD.....	1,800	40,500	12/04/2012	12/15/2022
458140	AS	9	INTEL CORP.....			1	1FE	998,510	100.873	1,008,730	1,000,000	998,961		137			3.700	3.718	JJ.....	15,622	37,000	07/22/2015	07/29/2025
45866F	AA	2	INTERCONTINENTAL EXCHANGE INC.....			1	1FE	518,920	101.649	508,245	500,000	516,307		(2,613)			4.000	3.259	AO.....	4,222	20,000	02/28/2018	10/15/2023
459200	HE	4	INTERNATIONAL BUSINESS MACHS.....			1	1FE	999,500	99.645	996,450	1,000,000	999,960		106			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	98.908	1,483,620	1,500,000	1,497,850		426			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	95.802	958,020	1,000,000	995,584		469			3.300	3.363	JJ.....	14,117	33,000	01/24/2017	01/27/2027

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478160	BS	2	JOHNSON & JOHNSON.....	..	..	1	1,000,000	97.448	974,480	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	514,600	96.610	483,050	500,000	509,228	.....	.....(2,218)	.....	.....	.....2.050	1.572	MS.....	3,417	10,250	07/19/2016.	03/01/2023.
46625H	HS	2	JPMORGAN CHASE & CO.....	..	..	1FE	1,048,220	...101.809	1,018,090	1,000,000	1,011,921	.....	.....(7,305)	.....	.....	.....4.400	3.607	JJ.....	19,433	44,000	08/20/2013.	07/22/2020.
46625H	JJ	0	JPMORGAN CHASE & CO.....	..	..	1FE	2,934,840	97.813	2,934,390	3,000,000	2,963,786	.....	.....7,574	.....	.....	.....3.375	3.679	MN.....	16,875	101,250	12/18/2014.	05/01/2023.
46625H	LW	8	JPMORGAN CHASE & CO.....	..	..	2	1,515,885	99.427	1,491,405	1,500,000	1,505,027	.....	.....(3,498)	.....	.....	.....2.750	2.504	JD.....	917	41,250	10/23/2015.	06/23/2020.
485170	AV	6	KANSAS CITY SOUTHERN.....	..	..	1	3,167,876	97.822	3,141,064	3,211,000	3,180,989	.....	.....6,292	.....	.....	.....3.000	3.231	MN.....	12,309	96,330	11/17/2016.	05/15/2023.
49327M	2K	9	KEY BANK.....	..	..	1FE	1,995,260	97.582	1,951,640	2,000,000	1,996,785	.....	.....443	.....	.....	.....3.300	3.328	JD.....	5,500	66,000	05/27/2015.	06/01/2025.
49327M	2S	2	KEY BANK.....	..	..	1FE	999,670	96.843	968,430	1,000,000	999,769	.....	.....64	.....	.....	.....2.400	2.407	JD.....	1,467	24,000	06/06/2017.	06/09/2022.
49326E	ED	1	KEY BANK.....	..	..	2FE	3,068,820	...103.715	2,800,305	2,700,000	2,814,901	.....	.....(48,977)	.....	.....	.....5.100	3.111	MS.....	37,103	137,700	06/11/2013.	03/24/2021.
494368	BH	5	KIMBERLY CLARK CORP.....	..	..	1	984,740	97.699	976,990	1,000,000	994,770	.....	.....1,565	.....	.....	.....2.400	2.573	MS.....	8,000	24,000	02/06/2012.	03/01/2022.
494368	BQ	5	KIMBERLY CLARK CORP.....	..	..	1	493,850	96.098	480,490	500,000	495,770	.....	.....620	.....	.....	.....2.650	2.800	MS.....	4,417	13,250	10/22/2015.	03/01/2025.
500255	AS	3	KOHL'S CORP.....	..	..	2	3,961,400	97.813	3,912,520	4,000,000	3,978,745	.....	.....4,775	.....	.....	.....3.250	3.390	FA.....	54,167	130,000	03/11/2015.	03/01/2023.
539830	BG	3	LOCKHEED MARTIN CORP.....	..	..	1	1,793,636	99.115	1,779,114	1,795,000	1,794,185	.....	.....186	.....	.....	.....3.100	3.112	JJ.....	25,659	55,645	12/16/2015.	01/15/2023.
539830	BH	1	LOCKHEED MARTIN CORP.....	..	..	1	1,972,720	99.229	1,984,580	2,000,000	1,974,392	.....	.....1,672	.....	.....	.....3.550	3.759	JJ.....	32,739	35,500	06/20/2018.	01/15/2026.
548661	CQ	8	LOWES COS INC.....	..	..	2	998,180	100.957	1,009,570	1,000,000	999,716	.....	.....209	.....	.....	.....4.625	4.648	AO.....	9,764	46,250	04/12/2010.	04/15/2020.
548661	DP	9	LOWES COS INC.....	..	..	1	998,460	91.374	913,740	1,000,000	998,688	.....	.....136	.....	.....	.....3.100	3.118	MN.....	4,994	31,000	04/19/2017.	05/03/2027.
559080	AE	6	MAGELLAN MIDSTREAM PARTNERS LP.....	..	..	1	1,661,955	...101.476	1,349,631	1,330,000	1,359,024	.....	.....(52,837)	.....	.....	.....6.550	2.451	JJ.....	40,170	87,115	11/27/2012.	07/15/2019.
571903	AL	7	MARRIOTT INTERNATIONAL INC.....	..	..	2	2,010,380	99.512	1,990,240	2,000,000	2,002,606	.....	.....(1,622)	.....	.....	.....3.375	3.288	AO.....	14,250	67,500	10/18/2013.	10/15/2020.
57636Q	AB	0	MASTERCARD INC.....	..	..	1	5,176,722	...100.624	5,066,418	5,035,000	5,143,599	.....	.....(18,980)	.....	.....	.....3.375	2.931	AO.....	42,483	169,931	05/08/2017.	04/01/2024.
579780	AJ	6	MCCORMICK & CO INC.....	..	..	2	991,380	99.811	998,110	1,000,000	995,610	.....	.....849	.....	.....	.....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	3,125,460	98.029	2,940,870	3,000,000	3,109,325	.....	.....(14,158)	.....	.....	.....3.700	3.104	JJ.....	46,558	111,000	11/10/2017.	01/30/2026.
585055	BS	4	MEDTRONIC INC.....	..	..	1	3,310,652	99.605	3,347,724	3,361,000	3,312,065	.....	.....1,412	.....	.....	.....3.500	3.765	MS.....	34,637	.....	10/18/2018.	03/15/2025.
58933Y	AA	3	MERCK & CO INC.....	..	..	1	4,195,550	...102.049	4,081,960	4,000,000	4,069,901	.....	.....(37,764)	.....	.....	.....3.875	2.869	JJ.....	71,472	155,000	07/14/2015.	01/15/2021.
58933Y	AQ	8	MERCK & CO INC.....	..	..	1	1,002,660	98.061	980,610	1,000,000	1,001,256	.....	.....(385)	.....	.....	.....2.350	2.308	FA.....	9,204	23,500	03/27/2015.	02/10/2022.
59156R	BH	0	METLIFE INC.....	..	..	1	1,013,940	...100.689	1,006,890	1,000,000	1,008,042	.....	.....(1,368)	.....	.....	.....3.600	3.432	AO.....	8,100	36,000	06/03/2014.	04/10/2024.
594918	AC	8	MICROSOFT CORP.....	..	..	1FE	1,489,750	...100.634	1,509,510	1,500,000	1,499,472	.....	.....1,225	.....	.....	.....4.200	4.286	JD.....	5,250	63,000	06/24/2009.	06/01/2019.
594918	AW	4	MICROSOFT CORP.....	..	..	2	1,293,604	...102.976	1,338,688	1,300,000	1,296,548	.....	.....624	.....	.....	.....3.625	3.684	JD.....	2,094	47,125	12/03/2013.	12/15/2023.
594918	BB	9	MICROSOFT CORP.....	..	..	2	997,910	96.990	969,900	1,000,000	998,657	.....	.....199	.....	.....	.....2.700	2.724	FA.....	10,425	27,000	02/09/2015.	02/12/2025.
594918	BQ	6	MICROSOFT CORP.....	..	..	1	2,492,525	96.146	2,403,650	2,500,000	2,494,978	.....	.....1,030	.....	.....	.....2.000	2.046	FA.....	19,861	50,000	08/01/2016.	08/08/2023.
608190	AJ	3	MOHAWK INDUSTRIES INC.....	..	..	1	3,521,770	...100.138	3,504,830	3,500,000	3,520,223	.....	.....(1,547)	.....	.....	.....3.850	3.687	FA.....	56,146	.....	09/07/2018.	02/01/2023.
61747W	AF	6	MORGAN STANLEY.....	..	..	1	995,800	...104.265	1,042,650	1,000,000	998,926	.....	.....476	.....	.....	.....5.750	5.806	JJ.....	24,917	57,500	01/20/2011.	01/25/2021.
61747Y	DW	2	MORGAN STANLEY.....	..	..	1FE	1,009,470	99.249	992,490	1,000,000	1,002,274	.....	.....(2,068)	.....	.....	.....2.650	2.434	JJ.....	11,336	26,500	05/29/2015.	01/27/2020.
61945C	AC	7	MOSAIC CO NEW.....	..	..	1	3,129,480	...100.513	3,015,390	3,000,000	3,091,037	.....	.....(17,822)	.....	.....	.....4.250	3.533	MN.....	16,292	127,500	10/18/2016.	11/15/2023.
620076	BB	4	MOTOROLA SOLUTIONS INC.....	..	..	1	2,968,500	99.230	2,976,900	3,000,000	2,984,976	.....	.....4,090	.....	.....	.....3.750	3.910	MN.....	14,375	112,500	09/17/2014.	05/15/2022.
637071	AJ	0	NATIONAL OILWELL VARCO INC.....	..	..	2	1,485,492	94.397	1,415,955	1,500,000	1,493,672	.....	.....1,511	.....	.....	.....2.600	2.714	JD.....	3,250	39,000	03/25/2013.	12/01/2022.
637432	NL	5	NATIONAL RURAL UTILS COOP FIN.....	..	..	1	998,050	98.403	984,030	1,000,000	998,543	.....	.....261	.....	.....	.....2.950	2.981	FA.....	11,800	29,500	01/31/2017.	02/07/2024.
638612	AK	7	NATIONWIDE FINANCIAL SERVICES INC.....	..	..	1	5,270,207	...103.618	4,880,408	4,710,000	4,915,796	.....	.....(87,300)	.....	.....	.....5.375	3.330	MS.....	67,510	253,163	09/19/2014.	03/25/2021.
654106	AC	7	NIKE INC.....	..	..	1	4,350,385	96.751	4,364,438	4,511,000	4,415,321	.....	.....20,492	.....	.....	.....2.250	2.773	MN.....	16,916	101,498	02/16/2017.	05/01/2023.
654106	AF	0	NIKE INC.....	..	..	1	2,725,560	91.602	2,748,060	3,000,000	2,740,457	.....	.....14,897	.....	.....	.....2.375	3.655	MN.....	11,875	35,625	06/22/2018.	11/01/2026.
666807	BM	3	NORTHROP GRUMMAN CORP.....	..	..	1	2,864,040	94.889	2,846,670	3,000,000	2,872,162	.....	.....8,122	.....	.....	.....2.930	3.724	JJ.....	40,532	.....	07/25/2018.	01/15/2025.
674599	BY	0	OCCIDENTAL PETROLEUM CORP.....	..	..	2	999,770	...101.728	1,017,280	1,000,000	999,945	.....	......25	.....	.....	.....4.100	4.103	FA.....	17,083	41,000	12/13/2010.	02/01/2021.

SCHEDULE D - PART 1

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

E10.9

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
674599	CC	7	OCCIDENTAL PETROLEUM CORP.....			2	1FE	1,015,100	99.439	994,390	1,000,000	1,006,705		(2,207)			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	103.945	3,118,350	3,000,000	3,184,745		(28,828)			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	101.065	3,031,950	3,000,000	3,051,874		(98,617)			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	97.326	1,459,890	1,500,000	1,505,452		(1,359)			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	99.801	1,996,020	2,000,000	2,096,330		(16,939)			3.400	2.421	JJ.....	32,678	68,000	04/18/2016.	07/08/2024.
713448	CG	1	PEPSICO INC.....			1	1FE	419,985	98.527	443,372	450,000	435,281		3,218			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	91.805	1,836,100	2,000,000	1,999,713		33			2.375	2.377	AO.....	11,215	47,500	10/03/2016.	10/06/2026.
717081	DH	3	PFIZER INC.....			1	1FE	991,870	99.573	995,730	1,000,000	995,583		911			3.000	3.107	JD.....	1,333	30,000	09/18/2014.	06/15/2023.
69349L	AG	3	PNC BANK.....			2	1FE	991,260	97.175	971,750	1,000,000	996,186		929			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	98.984	2,825,003	2,854,000	2,998,712		(23,248)			3.300	2.352	AO.....	15,959	94,182	08/25/2016.	10/30/2024.
69353R	EW	4	PNC BANK.....				1FE	3,997,560	97.607	3,904,280	4,000,000	3,998,833		484			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	100.084	3,002,520	3,000,000	3,047,589		(17,081)			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	98.098	1,471,470	1,500,000	1,497,941		626			2.450	2.496	FA.....	13,883	36,750	02/01/2012.	02/15/2022.
742718	EQ	8	PROCTER AND GAMBLE CO.....			1	1FE	501,750	97.439	487,195	500,000	501,011		(345)			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	101.310	4,451,561	4,394,000	4,467,536		(26,380)			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	101.096	505,480	500,000	504,091		(1,559)			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	100.701	1,007,010	1,000,000	999,715		658			5.125	5.195	JD.....	4,271	51,250	05/28/2009.	06/01/2019.
744448	CL	3	PUBLIC SERVICE CO COLO.....			2	1FE	996,810	96.363	963,630	1,000,000	997,866		300			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	93.660	936,600	1,000,000	1,000,000					3.094	3.094	MS.....	9,110	30,682	09/13/2017.	09/15/2027.
74456Q	BK	1	PUBLIC SERVICES ELECTRIC GAS CO.....			2	1FE	995,200	97.732	977,320	1,000,000	997,011		457			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	97.784	977,840	1,000,000	999,310		97			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	95.220	3,951,630	4,150,000	4,182,815		(5,771)			2.900	2.736	MN.....	13,707	120,350	08/24/2017.	05/20/2024.
751212	AC	5	RALPH LAUREN CORP.....			1	1FE	990,000	99.114	991,140	1,000,000	990,354		354			3.750	3.915	MS.....	14,792		09/19/2018.	09/15/2025.
755111	BY	6	RAYTHEON CO.....			1	1FE	4,115,818	99.471	4,148,935	4,171,000	4,120,952		5,134			3.150	3.374	JD.....	5,839	131,387	04/25/2018.	12/15/2024.
774341	AJ	0	ROCKWELL COLLINS INC.....			2	2FE	3,906,320	96.301	3,852,040	4,000,000	3,917,679		11,359			3.200	3.637	MS.....	37,689	128,000	03/12/2018.	03/15/2024.
749685	AR	4	RPM INTERNATIONAL INC.....			1	2FE	3,527,400	101.821	3,054,630	3,000,000	3,066,632		(81,958)			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	102.202	5,110,100	5,000,000	5,157,112		(97,787)			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	96.630	2,575,189	2,665,000	2,672,682		(1,167)			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	95.834	958,340	1,000,000	1,005,366		(520)			3.200	3.130	JJ.....	13,867	20,266	12/07/2017.	01/25/2028.
824348	AZ	9	SHERWIN WILLIAMS CO.....			1	2FE	3,643,200	101.752	3,052,560	3,000,000	3,043,541		(92,780)			7.250	4.006	JD.....	9,667	217,500	09/14/2011.	06/15/2019.
828807	CN	5	SIMON PROPERTY GROUP LP.....			2	1FE	1,551,166	96.936	1,517,048	1,565,000	1,558,934		1,381			2.750	2.851	FA.....	17,932	43,037	12/19/2012.	02/01/2023.
828807	DC	8	SIMON PROPERTY GROUP LP.....			2	1FE	1,007,510	95.576	955,760	1,000,000	1,006,515		(658)			3.375	3.286	JD.....	1,500	33,750	06/22/2017.	06/15/2027.
832696	AH	1	SMUCKER J M CO SR GLBL NT.....			1	2FE	3,010,879	97.570	2,927,100	3,000,000	3,005,361		(1,572)			3.000	2.941	MS.....	26,500	90,000	05/08/2015.	03/15/2022.
855244	AJ	8	STARBUCKS CORP.....			1	2FE	7,167,370	97.543	6,828,010	7,000,000	7,073,829		(35,898)			2.100	1.565	FA.....	60,025	147,000	05/11/2016.	02/04/2021.
855244	AP	4	STARBUCKS CORP.....			1	2FE	498,865	95.536	477,680	500,000	498,934		69			3.500	3.527	MS.....	5,833	8,895	04/16/2018.	03/01/2028.
857477	AN	3	STATE STREET CORP.....				1FE	998,980	99.049	990,490	1,000,000	999,353		97			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	97.403	1,948,060	2,000,000	2,012,156		(3,415)			2.653	2.464	MN.....	6,780	53,060	06/21/2017.	05/15/2023.
857477	AL	7	STATE STREET CORP.....				1FE	2,573,130	98.263	2,603,969	2,650,000	2,611,474		7,951			3.100	3.464	MN.....	10,497	82,150	11/22/2013.	05/15/2023.
863667	AH	4	STRYKER CORP.....			1	1FE	4,894,150	96.678	4,833,900	5,000,000	4,901,370		7,220			3.375	3.704	MN.....	28,125	84,375	06/04/2018.	11/01/2025.
867914	BS	1	SUNTRUST BANKS INC.....			1	2FE	2,996,160	100.321	3,009,630	3,000,000	2,996,489		329			4.000	4.021	MN.....	20,000	61,666	04/24/2018.	05/01/2025.
871829	AQ	0	SYSICO CORP.....			1	1FE	987,220	96.432	964,320	1,000,000	995,202		1,309			2.600	2.747	JD.....	1,372	26,000	06/06/2012.	06/12/2022.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87612E	AV	8	TARGET CORP.....		1	1FE	...997,130	...101.501	1,015,010	1,000,000	999,483	.....	.....320	.....	.....	.....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	...99.924	999,240	1,000,000	1,031,111	.....	.....(9,864)	.....	.....	.....2.900	1.843	JJ.....	13,372	29,000	04/01/2016.	01/15/2022.
87236Y	AA	6	TD AMERITRADE HOLDING CORP.....		1	1FE	4,009,626	...102.107	3,563,534	3,490,000	3,589,408	.....	.....(105,905)	.....	.....	.....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	...99.193	2,975,790	3,000,000	3,002,324	.....	.....(3,897)	.....	.....	.....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	...97.105	3,398,675	3,500,000	3,423,790	.....	.....16,062	.....	.....	.....2.500	3.035	MN.....	11,180	87,500	08/19/2015.	05/15/2023.
89233P	5T	9	TOYOTA MOTOR CREDIT CORP.....		1	1FE	2,150,000	...100.286	2,005,720	2,000,000	2,081,321	.....	.....(25,819)	.....	.....	.....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	...99.373	1,540,281	1,550,000	1,545,581	.....	.....1,286	.....	.....	.....3.000	3.094	MS.....	13,691	46,500	11/20/2013.	03/15/2022.
91159H	HK	9	U S BANCORP.....		2	1FE	3,622,570	...99.520	3,483,200	3,500,000	3,584,980	.....	.....(13,649)	.....	.....	.....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	...97.521	975,210	1,000,000	997,949	.....	.....302	.....	.....	.....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	...98.677	986,770	1,000,000	999,756	.....	.....162	.....	.....	.....2.250	2.267	JD.....	750	22,500	06/16/2015.	06/19/2020.
911312	AQ	9	UNITED PARCEL SERVICE INC.....		1	1FE	1,498,170	...97.904	1,468,560	1,500,000	1,499,120	.....	.....221	.....	.....	.....2.450	2.466	AO.....	9,187	36,750	03/03/2017.	10/01/2022.
911312	AY	2	UNITED PARCEL SERVICE INC.....		1	1FE	499,820	...92.170	460,850	500,000	499,856	.....	.....16	.....	.....	.....2.400	2.404	MN.....	1,533	12,000	10/19/2016.	11/15/2026.
913017	BR	9	UNITED TECHNOLOGIES CORP.....		1	2FE	1,499,965	...101.351	1,520,265	1,500,000	1,499,995	.....	.....3	.....	.....	.....4.500	4.500	AO.....	14,250	67,500	03/31/2010.	04/15/2020.
913017	CR	8	UNITED TECHNOLOGIES CORP.....		1	2FE	1,000,000	...92.364	923,640	1,000,000	1,000,000	.....	.....	.....	.....	.....3.125	3.125	MN.....	4,948	31,250	05/01/2017.	05/04/2027.
90331H	MS	9	US BK NATL ASSN MINNEAPOLISMTN.....		2	1FE	996,630	...96.087	960,870	1,000,000	997,844	.....	.....321	.....	.....	.....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	...99.039	990,390	1,000,000	999,843	.....	.....96	.....	.....	.....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	...97.199	971,990	1,000,000	999,462	.....	.....215	.....	.....	.....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	...100.821	5,041,050	5,000,000	5,118,267	.....	.....(46,881)	.....	.....	.....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	...101.071	1,414,994	1,400,000	1,442,851	.....	.....(14,449)	.....	.....	.....3.500	2.377	MN.....	8,166	49,000	08/22/2012.	11/01/2021.
92343V	BR	4	VERIZON COMMUNICATIONS INC.....		1	2FE	3,358,800	...106.436	3,193,080	3,000,000	3,276,770	.....	.....(53,925)	.....	.....	.....5.150	3.032	MS.....	45,491	154,500	06/19/2017.	09/15/2023.
92553P	AJ	1	VIACOM INC NEW.....		1	2FE	2,027,460	...100.599	2,011,980	2,000,000	2,013,327	.....	.....(4,197)	.....	.....	.....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	...100.770	2,015,400	2,000,000	2,031,062	.....	.....(61,617)	.....	.....	.....5.000	1.848	JD.....	278	150,000	05/29/2013.	06/30/2019.
92826C	AB	8	VISA INC.....		1	1FE	5,991,250	...98.914	5,934,840	6,000,000	5,996,467	.....	.....1,751	.....	.....	.....2.200	2.231	JD.....	6,233	132,000	12/14/2015.	12/14/2020.
92826C	AC	6	VISA INC.....		1	1FE	515,250	...98.745	493,725	500,000	509,004	.....	.....(2,251)	.....	.....	.....2.800	2.301	JD.....	661	14,000	03/01/2016.	12/14/2022.
931142	CP	6	WAL MART STORES INC.....		1	1FE	492,250	...100.077	500,385	500,000	499,920	.....	.....929	.....	.....	.....4.125	4.317	FA.....	8,594	20,625	01/30/2009.	02/01/2019.
931427	AA	6	WALGREENS BOOTS ALLIANCE INC.....		2	2FE	3,018,270	...99.429	2,982,870	3,000,000	3,003,124	.....	.....(3,825)	.....	.....	.....2.700	2.567	MN.....	9,675	81,000	11/18/2014.	11/18/2019.
94974B	EV	8	WELLS FARGO AND CO.....		1	1FE	997,930	...102.402	1,024,020	1,000,000	999,449	.....	.....227	.....	.....	.....4.600	4.626	AO.....	11,500	46,000	03/22/2011.	04/01/2021.
94974B	FC	9	WELLS FARGO AND CO.....		1	1FE	517,000	...99.667	498,335	500,000	510,776	.....	.....(3,190)	.....	.....	.....3.500	2.789	MS.....	5,493	17,500	01/09/2017.	03/08/2022.
94974B	GA	2	WELLS FARGO AND CO.....		1	1FE	997,300	...96.734	967,340	1,000,000	998,358	.....	.....258	.....	.....	.....3.300	3.332	MS.....	10,266	33,000	09/02/2014.	09/09/2024.
94974B	GL	8	WELLS FARGO AND CO.....		1	1FE	1,058,840	...98.367	983,670	1,000,000	1,051,241	.....	.....(5,029)	.....	.....	.....4.300	3.599	JJ.....	18,991	43,000	06/22/2017.	07/22/2027.
96332H	CE	7	WHIRLPOOL CORP.....		1	2FE	3,272,850	...102.331	3,069,930	3,000,000	3,132,441	.....	.....(36,019)	.....	.....	.....4.700	3.323	JD.....	11,750	141,000	11/25/2014.	06/01/2022.
98419M	AJ	9	XYLEM INC.....		1	2FE	2,838,330	...95.026	2,850,780	3,000,000	2,847,362	.....	.....9,032	.....	.....	.....3.250	4.013	MN.....	16,250	48,750	06/13/2018.	11/01/2026.
064149	C8	8	BANK NOVA SCOTIA HALIFAX.....	C	1	1FE	1,006,880	...102.630	1,026,300	1,000,000	1,001,681	.....	.....(775)	.....	.....	.....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	...99.961	999,610	1,000,000	1,000,000	.....	.....(2,465)	.....	.....	.....2.375	2.121	JJ.....	10,291	23,750	01/28/2014.	01/25/2019.
559222	AQ	7	MAGNA INTERNATIONALL INC.....	C	1	1FE	3,039,180	...100.434	3,013,020	3,000,000	3,028,954	.....	.....(4,999)	.....	.....	.....3.625	3.421	JD.....	4,833	108,750	12/01/2016.	06/15/2024.
78012K	ZG	5	ROYAL BANK CANADA.....	C	1	1FE	1,299,701	...98.400	1,279,200	1,300,000	1,299,748	.....	.....77	.....	.....	.....2.750	2.757	FA.....	14,896	35,750	01/25/2017.	02/01/2022.
89114Q	AS	7	TORONTO DOMINION BANK.....	C	1	1FE	1,498,155	...99.625	1,494,375	1,500,000	1,499,806	.....	.....380	.....	.....	.....2.125	2.151	JJ.....	15,849	31,875	06/26/2014.	07/02/2019.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						...541,876,416	XXX	523,958,558	529,526,000	534,320,395	0	(2,024,443)	0	0	XXX	XXX	XXX	4,445,646	16,423,030	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						...541,876,416	XXX	523,958,558	529,526,000	534,320,395	0	(2,024,443)	0	0	XXX	XXX	XXX	4,445,646	16,423,030	XXX	XXX

Totals

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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Issuer Obligations.....						763,084,719	XXX	742,073,093	750,391,000	755,379,462	0	(2,050,602)	0	0	XXX	XXX	XXX	5,500,029	21,130,695	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.....						310,672,588	XXX	303,116,128	304,952,891	309,352,467	0	(336,920)	0	0	XXX	XXX	XXX	748,770	6,975,611	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities.....						73,558,812	XXX	70,806,907	71,100,000	72,689,428	0	(298,740)	0	0	XXX	XXX	XXX	203,936	2,448,395	XXX	XXX
8399999. Grand Total - Bonds.....						1,147,316,119	XXX	1,115,996,128	1,126,443,891	1,137,421,357	0	(2,686,262)	0	0	XXX	XXX	XXX	6,452,735	30,554,701	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.1

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		
						F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value				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 and Admini- strative Symbol (a)	Date Acquired
CUSIP Identification			Description		Code		Number of Shares	Book/Adjusted Carrying Value			Actual Cost	Declared but Unpaid	Amount Received During Year							
118440	10	6	BUCKLE INC.....				1,676,000	32,414	19,340	32,414	37,142		4,702		(7,391)		(7,391)		L	12/06/2017.
05605H	10	0	BWX TECHNOLOGIES INC.....				3,613,000	138,125	38,230	138,125	86,667		2,312		(80,425)		(80,425)		L	06/29/2015.
13765N	10	7	CANNAE HOLDINGS INC.....				22,952,000	392,938	17,120	392,938	282,424				836		836		L	11/29/2018.
140781	10	5	CARBO CERAMICS INC.....				64,385,000	224,060	3,480	224,060	419,463				(289,019)		(289,019)		L	12/11/2018.
14575E	10	5	CARS.COM INC.....				6,960,000	149,640	21,500	149,640	197,703				(51,330)		(51,330)		L	05/07/2018.
149049	50	4	CATASYS INC.....				3,690,000	34,575	9,370	34,575	45,825				(11,249)		(11,249)		L	09/21/2018.
171046	10	5	CHRISTOPHER & BANKS CORP.....				102,128,000	47,510	0,465	47,510	47,510					68,861	(68,861)		L	08/02/2018.
17275R	10	2	CISCO SYSTEMS.....				31,000,000	1,343,230	43,330	1,343,230	857,657		39,680		155,930		155,930		L	09/21/2017.
17306X	10	2	CITI TRENDS INC.....				1,683,000	34,316	20,390	34,316	33,095		66		1,221		1,221		L	12/19/2018.
174610	10	5	CITIZENS FINANCIAL GROUP INC.....				46,225,000	1,374,269	29,730	1,374,269	1,853,292		9,491		(479,023)		(479,023)		L	11/26/2018.
18270P	10	9	CLARUS CORP.....				31,213,000	315,876	10,120	315,876	153,353		1,561		70,854		70,854		L	04/17/2017.
192176	10	5	COFFEE HOLDINGS INC.....				69,700,000	246,041	3,530	246,041	307,060				(50,658)		(50,658)		L	06/23/2017.
197641	10	3	COLUMBIA FINANCIAL INC.....				15,193,000	232,301	15,290	232,301	238,362				(6,062)		(6,062)		L	10/22/2018.
203900	10	5	COMMUNICATIONS SYSTEMS INC.....				24,734,000	50,210	2,030	50,210	50,210	495	3,777		10,410	47,743	(37,333)		L	04/04/2018.
205477	10	2	COMPUTER TASK GROUP INC.....				67,872,000	276,918	4,080	276,918	359,838				(79,081)		(79,081)		L	12/04/2018.
20854L	10	8	CONSOL ENERGY INC NEW.....				3,413,000	108,226	31,710	108,226	76,597				(26,621)		(26,621)		L	12/05/2017.
221006	10	9	CORVEL CORP.....				2,925,000	180,531	61,720	180,531	99,588				25,799		25,799		L	08/23/2013.
223622	60	6	COWEN INC.....				23,189,000	309,341	13,340	309,341	333,609				(1,736)		(1,736)		L	02/05/2018.
125919	30	8	CPI AEROSTRUCTURES INC.....				24,373,000	155,256	6,370	155,256	170,254				(36,750)		(36,750)		L	10/17/2018.
125906	10	7	CSS INDS INC.....				14,073,000	126,235	8,970	126,235	170,866		2,618		(44,631)		(44,631)		L	12/19/2018.
23283R	10	0	CYRUSONE INC.....				3,300,000	174,504	52,880	174,504	154,571	1,518	4,104		(16,752)		(16,752)		L	11/14/2018.
239360	10	0	DAWSON GEOPHYSICAL CO.....				45,095,000	152,421	3,380	152,421	178,078				(49,538)		(49,538)		L	12/13/2018.
253827	10	9	DIGIRAD CORP.....				250,393,000	142,724	0,570	142,724	139,672		28,702		(25,110)	291,614	(316,724)		L	12/21/2018.
25382P	20	8	DIGITAL ALLY INC.....				18,759,000	50,274	2,680	50,274	55,460				(5,186)		(5,186)		L	10/24/2018.
254423	10	6	DINEEQITY INC.....				3,963,000	266,868	67,340	266,868	216,130	2,497	8,203		40,035		40,035		L	09/14/2018.
254709	10	8	DISCOVER FINANCIAL SERVICES.....				14,675,000	865,532	58,980	865,532	865,532		21,380			309,303	(309,303)		L	08/23/2018.
254687	10	6	DISNEY WALT COMPANY.....				9,500,000	1,041,675	109,650	1,041,675	931,663	8,360	15,960		20,330		20,330		L	09/22/2016.
26078J	10	0	DOWDUPONT INC.....				15,550,000	831,614	53,480	831,614	831,614		23,636			286,007	(286,007)		L	02/20/2018.
28035Q	10	2	EDGEWELL PERSONAL CARE CO.....				2,240,000	83,664	37,350	83,664	120,239				(36,575)		(36,575)		L	02/13/2018.
28470R	10	2	ELDORADO RESORTS INC.....				6,230,000	225,588	36,210	225,588	83,520				19,064		19,064		L	01/04/2017.
29272W	10	9	ENERGIZER HOLDINGS INC.....				5,945,000	268,417	45,150	268,417	268,573		4,510		(18,714)		(18,714)		L	12/14/2018.
26885G	10	9	ERA GROUP INC.....				5,713,000	49,932	8,740	49,932	59,873				(9,941)		(9,941)		L	04/27/2018.
300487	10	5	EVINE LIVE INC.....				405,231,000	161,647	0,399	161,647	425,932				(300,629)		(300,629)		L	12/19/2018.
30231G	10	2	EXXON MOBIL CORP.....				15,700,000	1,070,583	68,190	1,070,583	1,070,583		48,714		39,308	281,873	(242,565)		L	11/09/2017.
320557	10	1	FIRST INTERNET BANCORP.....				12,915,000	263,983	20,440	263,983	360,825	775	427		(96,842)		(96,842)		L	11/29/2018.
339382	10	3	FLEXSTEEL INDS INC.....				3,692,000	81,519	22,080	81,519	82,011				(492)		(492)		L	12/20/2018.
350060	10	9	FOSTER L B CO.....				15,783,000	250,950	15,900	250,950	220,768				(170,218)		(170,218)		L	10/30/2018.
356108	10	0	FREDS INC.....				61,009,000	115,307	1,890	115,307	103,459				11,848		11,848		L	09/25/2018.
357023	10	0	FREIGHTCAR AMERICA INC.....				38,034,000	254,447	6,690	254,447	494,542				(296,141)		(296,141)		L	12/12/2018.
36164V	30	5	GCI LIBERTY INC.....				11,195,000	460,786	41,160	460,786	461,864				(118,970)		(118,970)		L	07/09/2018.
36164Y	10	1	GCP APPLIED TECHNOLOGIES INC.....				8,088,000	198,560	24,550	198,560	168,757				(53,802)		(53,802)		L	05/08/2018.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.2

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	For ei gn	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 and Administrative Symbol (a)	Date Acquired
37364X	10	9	GEOSPACE TECHNOLOGIES CORP.....				6,123,000	63,128	10.310	63,128	69,231				(6,103)		(6,103)		L	05/07/2018.
395259	10	4	GREENHILL & CO INC.....				8,730,000	213,012	24.400	213,012	165,168		1,746		42,777		42,777		L	12/18/2017.
401617	10	5	GUESS INC.....				5,558,000	115,440	20.770	115,440	61,972	1,250	5,002		21,621		21,621		L	02/13/2017.
402307	10	2	GULF ISLAND FABRICATION INC.....				45,142,000	325,925	7.220	325,925	365,176				(196,514)		(196,514)		L	08/07/2018.
40624Q	20	3	HALLMARK FINANCIAL SERVICES INC.....				15,096,000	161,376	10.690	161,376	152,846				8,530		8,530		L	07/13/2018.
40701T	10	4	HAMILTON BEACH BRANDS HOLDING CO.....				9,144,000	214,518	23.460	214,518	201,124		1,078		13,394		13,394		L	12/17/2018.
413875	10	5	HARRIS CORP DEL.....				10,250,000	1,380,162	134.650	1,380,162	866,989		25,728		(71,750)		(71,750)		L	08/16/2016.
404139	10	7	HC2 HOLDINGS INC.....				59,250,000	156,420	2.640	156,420	320,807				(164,387)		(164,387)		L	11/13/2018.
42834P	10	8	HG HOLDINGS INC.....				165,073,000	71,807	0.435	71,807	99,044				(31,121)	40,685	(71,806)		L	09/27/2017.
437076	10	2	HOME DEPOT INC COM.....				8,300,000	1,426,106	171.820	1,426,106	1,168,593		34,196		(146,993)		(146,993)		L	09/05/2017.
438516	10	6	HONEYWELL INTL INC.....				11,125,000	1,469,835	132.120	1,469,835	1,638,221		35,011		(167,006)		(167,006)		L	12/22/2017.
44244K	10	9	HOUSTON WIRE & CABLE CO.....				64,851,000	328,146	5.060	328,146	385,141				(132,697)		(132,697)		L	11/05/2018.
45378A	10	6	INDEPENDENCE REALTY TRUST INC.....				24,340,000	223,441	9.180	223,441	212,477	4,381	14,604		(22,149)		(22,149)		L	11/08/2016.
458140	10	0	INTEL CORPORATION.....				23,750,000	1,114,587	46.930	1,114,587	1,099,610		31,875		18,288		18,288		L	12/22/2017.
461148	10	8	INTEVAC INC.....				68,577,000	358,658	5.230	358,658	334,826				23,832		23,832		L	12/20/2018.
461203	10	1	INVACARE CORP.....				30,868,000	132,732	4.300	132,732	130,070		1,000		(98,697)	149,640	(248,337)		L	12/19/2018.
46137V	61	3	INVESCO EFT TR FTSE RAFI US 1000.....				136,041,000	13,817,684	101.570	13,817,684	15,466,178		303,829		(1,636,643)		(1,636,643)		L	11/07/2018.
46432F	84	2	ISHARES CORE MSCI EAFE ETF.....				157,376,000	8,655,680	55.000	8,655,680	8,207,589		299,564		(1,745,300)		(1,745,300)		L	12/09/2016.
464285	10	5	ISHARES GOLD TRUST.....				378,841,000	4,655,956	12.290	4,655,956	4,170,927				(83,345)		(83,345)		L	12/09/2016.
46428Q	10	9	ISHARES SILVER TRUST.....				126,478,000	1,836,460	14.520	1,836,460	1,883,378				(185,923)		(185,923)		L	12/09/2016.
46564T	10	7	ITERIS INC.....				22,146,000	82,605	3.730	82,605	37,558				(71,753)		(71,753)		L	06/16/2015.
46609J	10	6	J ALEXANDERS HOLDINGS INC.....				15,576,000	128,190	8.230	128,190	154,357				(22,445)		(22,445)		L	01/18/2018.
46625H	10	0	J P MORGAN CHASE & CO.....				20,150,000	1,967,043	97.620	1,967,043	1,493,017		42,160		(224,693)		(224,693)		L	08/23/2018.
46590V	10	0	JBG SMITH PPTYS.....				5,890,000	205,031	34.810	205,031	198,853	1,914	4,896		1,951		1,951		L	01/24/2018.
478160	10	4	JOHNSON & JOHNSON.....				13,500,000	1,742,175	129.050	1,742,175	1,214,050		44,310		(109,591)		(109,591)		L	06/26/2018.
48716P	10	8	KEARNY FINANCIAL CORP MD.....				32,389,000	415,227	12.820	415,227	433,285		9,765		(18,058)		(18,058)		L	08/15/2018.
493144	10	9	KEY TRONIC CORP.....				49,649,000	280,517	5.650	280,517	351,649				(68,272)		(68,272)		L	07/17/2018.
49428J	10	9	KIMBALL ELECTRONICS INC.....				4,690,000	72,648	15.490	72,648	50,867				(12,944)		(12,944)		L	11/19/2014.
494274	10	3	KIMBALL INTERNATIONAL INC.....				6,936,000	98,422	14.190	98,422	83,314	555	2,012		(31,073)		(31,073)		L	07/20/2015.
48253L	10	6	KLX ENERGY SERVICES HOLDNGS INC.....				6,727,000	157,748	23.450	157,748	174,772				(17,024)		(17,024)		L	12/11/2018.
511795	10	6	LAKELAND INDUSTRIES INC.....				43,881,000	458,118	10.440	458,118	401,347				(180,351)		(180,351)		L	04/21/2016.
514766	10	4	LANDEC CORP.....				26,026,000	308,148	11.840	308,148	188,016				(19,780)		(19,780)		L	10/10/2017.
525327	10	2	LEIDOS HOLDINGS INC.....				4,494,000	236,924	52.720	236,924	214,345		6,241		(53,254)		(53,254)		L	01/18/2017.
531229	88	8	LIBERTY MEDIA CORP BRAVES GROUP.....				11,654,000	290,068	24.890	290,068	183,199				31,116		31,116		L	06/29/2016.
531229	60	7	LIBERTY MEDIA CORP SIRIUSXM.....				8,920,000	329,862	36.980	329,862	355,359				(26,154)		(26,154)		L	12/07/2018.
56585A	10	2	MARATHON PETE CORP.....				25,750,000	1,519,507	59.010	1,519,507	1,415,206		38,088		(177,105)		(177,105)		L	11/29/2018.
56624R	10	8	MARCHEX INC.....				42,140,000	111,671	2.650	111,671	126,449		14,550		(18,160)		(18,160)		L	08/28/2018.
574599	10	6	MASCO CORP COM.....				5,090,000	148,832	29.240	148,832	169,846		2,435		(74,823)		(74,823)		L	09/14/2017.
577767	10	6	MAXWELL TECHNOLOGIES INC.....				76,166,000	157,664	2.070	157,664	157,664				(34,427)	180,782	(215,209)		L	12/20/2018.
580135	10	1	MCDONALDS CORP COM.....				8,500,000	1,509,345	177.570	1,509,345	890,795		33,595		57,461		57,461		L	06/26/2018.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.3

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	Fl or ei gn	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 and Administrative Symbol (a)	Date Acquired
58958P	10	4	MERIDIAN BK PAOLI PA.....				6,712.000	115,245	17.170	115,245	117,624				(15,886)		(15,886)		L	06/11/2018.
552746	34	9	MFS INTERNATIONAL VALUE FUND R6.....				233,459.497	8,794,419	37.670	8,794,419	7,846,136		158,360		948,283		948,283		L	07/17/2018.
594918	10	4	MICROSOFT CORP.....				18,700.000	1,899,359	101.570	1,899,359	1,597,329		32,710		299,761		299,761		L	12/22/2017.
598039	10	5	MIDSOUTH BANCORP INC.....				14,056.000	148,994	10.600	148,994	135,417	141	562		(37,248)		(37,248)		L	12/04/2017.
59804T	40	7	MIDSTATES PETE CO INC.....				19,584.000	147,076	7.510	147,076	160,767				(43,351)	57,175	(100,526)		L	12/19/2018.
606501	10	4	MITCHAM INDS INC.....				37,756.000	96,655	2.560	96,655	127,040				(30,736)		(30,736)		L	05/03/2018.
624580	10	6	MOVADO GROUP INC.....				3,290.000	104,030	31.620	104,030	69,947		2,632		(1,908)		(1,908)		L	08/21/2017.
553829	10	2	MVC CAPITAL INC.....				51,094.000	419,482	8.210	419,482	404,908	7.664	28,562		(114,290)		(114,290)		L	07/13/2018.
629579	10	3	NACCO INDS INC.....				1,443.000	48,918	33.900	48,918	46,845				2,073		2,073		L	12/18/2018.
654106	10	3	NIKE INC.....				17,300.000	1,282,622	74.140	1,282,622	916,155	3,806	13,380		200,507		200,507		L	12/27/2017.
667746	10	1	NORTHWEST PIPE CO.....				9,472.000	220,603	23.290	220,603	96,761				39,162		39,162		L	02/02/2018.
68162K	10	6	OLYMPIC STEEL INC.....				13,836.000	197,440	14.270	197,440	242,682		808		(86,412)		(86,412)		L	12/12/2018.
68235P	10	8	ONE GAS INC.....				1,350.000	107,460	79.600	107,460	43,713		2,484		8,559		8,559		L	02/10/2014.
68386C	30	2	OPPENHEIMER SMALLCAP REVENUE ETF.....				80,673.000	4,623,757	57.315	4,623,757	3,856,330		75,881		(1,011,664)		(1,011,664)		L	11/07/2018.
68628V	30	8	ORION MARINE GROUP INC.....				55,724.000	239,056	4.290	239,056	287,807				(139,938)		(139,938)		L	12/17/2018.
700517	10	5	PARK HOTELS RESORTS INC.....				22,275.000	578,705	25.980	578,705	597,490	22,275	44,538		(57,933)		(57,933)		L	10/31/2018.
69325Q	10	5	PC-TEL INC.....				31,859.000	136,675	4.290	136,675	144,653		1,752		(7,978)		(7,978)		L	08/22/2018.
69329Y	10	4	PDL BIOPHARMA INC.....				108,788.000	315,485	2.900	315,485	280,612				34,874		34,874		L	11/16/2018.
713448	10	8	PEPSICO INC.....				11,700.000	1,292,616	110.480	1,292,616	1,001,575	10,852	40,541		(110,448)		(110,448)		L	11/09/2017.
71361F	10	0	PERCEPTRON INC.....				20,025.000	163,204	8.150	163,204	95,458				(31,039)		(31,039)		L	05/03/2016.
714167	10	3	PERMA PIPE INTERNATIONAL HOLDINGS INC.....				10,202.000	89,268	8.750	89,268	58,814				(2,551)		(2,551)		L	06/20/2016.
714157	20	3	PERMA-FIX ENVIRONMENTAL SERVICES.....				93,968.000	220,825	2.350	220,825	212,852				(24,684)	99,930	(124,614)		L	03/05/2018.
717081	10	3	PFIZER INC COM.....				35,000.000	1,527,750	43.650	1,527,750	921,887		47,600		260,050		260,050		L	12/09/2016.
693366	20	5	PICO HOLDINGS INC.....				32,727.000	299,125	9.140	299,125	345,415				(108,117)		(108,117)		L	06/26/2018.
72766Q	10	5	PLATFORM SPECIALTY PRODS CORP.....				40,360.000	416,919	10.330	416,919	420,924				(4,005)		(4,005)		L	05/04/2018.
737630	10	3	POTLATCHDELTIC CORPORATION.....				2,650.000	83,846	31.640	83,846	77,777				6,069		6,069		L	12/26/2018.
739128	10	6	POWELL INDS INC.....				8,907.000	222,764	25.010	222,764	248,187		7,731		(24,108)		(24,108)		L	12/26/2018.
742718	10	9	PROCTER & GAMBLE CO.....				21,000.000	1,930,320	91.920	1,930,320	1,624,628		51,928		76,722		76,722		L	06/26/2018.
74915M	10	0	QURATE RETAIL INC.....				19,309.000	376,912	19.520	376,912	406,103				(78,316)		(78,316)		L	11/12/2018.
75508B	10	4	RAYONIER ADVANCED MATERIALS INC.....				19,708.000	209,890	10.650	209,890	331,227		4,585		(163,905)		(163,905)		L	11/14/2018.
755111	50	7	RAYTHEON CO.....				7,300.000	1,119,455	153.350	1,119,455	1,364,655	6,333	24,820		(251,850)		(251,850)		L	12/22/2017.
75605L	70	8	REALNETWORKS INC.....				105,559.000	243,841	2.310	243,841	243,841					121,168	(121,168)		L	04/27/2018.
76118Y	10	4	RESIDEO TECHNOLOGIES INC.....				39,485.000	811,417	20.550	811,417	885,959				(74,543)		(74,543)		L	12/12/2018.
763165	10	7	RICHARDSON ELECTRONICS LTD.....				52,406.000	455,408	8.690	455,408	278,260		12,577		102,192		102,192		L	06/14/2017.
78573L	10	6	SABRA HEALTH CARE REIT INC.....				9,380.000	154,582	16.480	154,582	175,031		15,053		(18,202)		(18,202)		L	05/21/2018.
794093	10	4	SALEM COMMUNICATIONS CORP DEL.....				102,070.000	213,326	2.090	213,326	354,827		9,455		(141,501)		(141,501)		L	12/24/2018.
806407	10	2	SCHEIN HENRY INC.....				4,700.000	369,044	78.520	369,044	355,839				13,205		13,205		L	09/26/2018.
824543	10	2	SHILOH INDS INC.....				30,373.000	177,075	5.830	177,075	245,437				(68,362)		(68,362)		L	07/31/2018.
829214	10	5	SIMULATIONS PLUS INC.....				5,231.000	104,097	19.900	104,097	40,673		1,255		19,878		19,878		L	05/20/2016.
838518	10	8	SOUTH JERSEY INDS INC.....				8,433.000	234,437	27.800	234,437	226,220		6,430		(15,677)		(15,677)		L	12/20/2018.
784635	10	4	SPX CORP.....				14,075.000	394,241	28.010	394,241	252,432				(38,547)		(38,547)		L	11/02/2018.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.4

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	NAIC Market Indicator and Admini strative Symbol (a)	Date Acquired
CUSIP Identification			Description		Code	F or ei gn	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.		
855668	10	9	STARRETT L S CO.....				23,464.000	122,717	5.230	122,717	140,784				(22,326)	43,940	(66,266)		L	06/27/2018.
85569C	10	7	STARTEK INC.....				3,234.000	21,506	6.650	21,506	21,506						0		L	06/22/2018.
859241	10	1	STERLING CONSTRUCTION CO INC.....				9,962.000	108,486	10.890	108,486	133,195				(24,709)		(24,709)		L	02/02/2018.
86722A	10	3	SUNCOKE ENERGY INC.....				10,092.000	86,287	8.550	86,287	95,542				(34,716)		(34,716)		L	01/24/2017.
870297	80	1	SWEDISH EXPORT CREDIT CORP.....				779,550.000	3,812,000	4.890	3,812,000	3,562,544				(397,571)		(397,571)		L	05/19/2014.
871561	10	6	SYNACOR INC.....				137,023.000	202,794	1.480	202,794	222,096				29,959	127,693	(97,734)		L	04/24/2018.
87538X	10	5	TANDY LEATHER FACTORY INC.....				22,812.000	129,572	5.680	129,572	169,915				(40,343)		(40,343)		L	10/11/2018.
879455	10	3	TELENAV INC.....				59,844.000	242,967	4.060	242,967	312,654				(67,859)		(67,859)		L	12/13/2018.
872386	10	7	TESSCO TECHNOLOGIES INC.....				8,829.000	105,948	12.000	105,948	137,049		7,063		(66,667)		(66,667)		L	01/02/2018.
882508	10	4	TEXAS INSTRUMENTS INC COM.....				10,350.000	978,075	94.500	978,075	1,077,558		27,221		(102,879)		(102,879)		L	12/22/2017.
88822Q	10	3	TIPTREE INC.....				39,136.000	218,770	5.590	218,770	227,448		2,633		(8,678)		(8,678)		L	11/27/2018.
894174	10	1	TRAVELCENTERS AMER LLC.....				15,198.000	57,144	3.760	57,144	63,175				(7,233)		(7,233)		L	01/11/2018.
89469A	10	4	TREEHOUSE FOODS INC.....				5,350.000	271,299	50.710	271,299	266,907				4,391		4,391		L	10/15/2018.
89609W	10	7	TRIBUNE PUBLISHING CO.....				19,857.000	225,178	11.340	225,178	292,460				(67,282)		(67,282)		L	12/27/2018.
898349	10	5	TRUSTCO BK CORP N Y.....				35,000.000	240,100	6.860	240,100	189,380	2,384	9,275		(81,900)		(81,900)		L	05/16/2013.
90915J	10	3	UNIQUE FABRICATING INC.....				23,328.000	98,444	4.220	98,444	181,553		13,911		(75,364)		(75,364)		L	02/28/2018.
910710	10	2	UNITED INS HOLDINGS CORP.....				11,648.000	193,590	16.620	193,590	136,893				(7,338)		(7,338)		L	03/21/2017.
911312	10	6	UNITED PARCEL SERVICE INC.....				9,500.000	926,535	97.530	926,535	1,055,308		27,755		(211,837)		(211,837)		L	08/23/2018.
91324P	10	2	UNITEDHEALTH GROUP INC.....				7,500.000	1,868,400	249.120	1,868,400	1,547,490		25,875		214,950		214,950		L	12/26/2017.
913837	10	0	UNIVERSAL STAINLESS & ALLOY.....				15,439.000	250,266	16.210	250,266	149,500				(62,979)		(62,979)		L	12/21/2018.
917488	10	8	UTAH MED PRODS INC.....				1,840.000	152,867	83.080	152,867	92,497	506	2,037		3,091		3,091		L	08/23/2013.
91851C	20	1	VAALCO ENERGY INC.....				191,858.000	282,031	1.470	282,031	162,692				119,339		119,339		L	11/08/2018.
92189F	70	0	VANECK VECTORS TR AGRIBUSINESS ETF.....				45,038.000	2,563,563	56.920	2,563,563	2,294,793		43,417		(210,778)		(210,778)		L	02/22/2013.
92204A	30	6	VANGUARD ENERGY ETF.....				29,618.000	2,283,844	77.110	2,283,844	2,461,848		76,509		(646,857)		(646,857)		L	02/22/2013.
922908	65	2	VANGUARD EXTENDED MARKET ETF.....				160,207.000	15,990,261	99.810	15,990,261	13,127,623		257,661		(1,920,796)		(1,920,796)		L	11/07/2018.
922042	85	8	VANGUARD FTSE EMERGING MARKETS ETF.....				137,702.000	5,246,446	38.100	5,246,446	4,776,815		151,032		(1,075,453)		(1,075,453)		L	12/09/2016.
922042	67	6	VANGUARD GLOBAL EX-US REAL ESTATE.....				45,147.000	2,366,154	52.410	2,366,154	2,320,494		109,332		(365,239)		(365,239)		L	12/09/2016.
92204A	80	1	VANGUARD MATERIALS ETF.....				47,426.000	5,256,224	110.830	5,256,224	6,428,457		106,457		(1,226,911)		(1,226,911)		L	12/21/2017.
922908	55	3	VANGUARD REIT ETF.....				93,442.000	6,967,970	74.570	6,967,970	7,068,269		329,953		(785,847)		(785,847)		L	12/09/2016.
922908	36	3	VANGUARD S&P 500 INDEX ETF.....				120,380.000	27,664,528	229.810	27,664,528	29,759,514		545,732		(1,901,648)		(1,901,648)		L	10/31/2018.
92214X	10	6	VAREX IMAGING CORP.....				2,048.000	48,497	23.680	48,497	65,711				(33,772)		(33,772)		L	10/06/2017.
92220P	10	5	VARIAN MED SYS INC.....				1,910.000	216,422	113.310	216,422	170,884				(1,631)		(1,631)		L	06/15/2018.
92335C	10	6	VERA BRADLEY INC.....				14,773.000	126,605	8.570	126,605	182,927				(56,322)		(56,322)		L	12/17/2018.
92343V	10	4	VERIZON COMMUNICATIONS.....				17,000.000	955,740	56.220	955,740	753,540		40,333		55,930		55,930		L	12/20/2016.
92532W	10	3	VERSUM MATERIALS INC.....				11,739.000	325,405	27.720	325,405	321,508		2,441		(111,076)		(111,076)		L	11/13/2018.
92840M	10	2	VISTRA ENERGY CORP.....				19,830.000	453,909	22.890	453,909	322,284				90,623		90,623		L	04/25/2017.
91829F	10	4	VOXX INTERNATIONAL CORP.....				76,724.000	303,827	3.960	303,827	264,297				(120,623)		(120,623)		L	05/08/2018.
929089	10	0	VOYA FINANCIAL INC.....				14,186.000	569,426	40.140	569,426	511,975		403		(84,431)		(84,431)		L	12/27/2018.
962166	10	4	WEYERHAEUSER CO.....				31,150.000	680,939	21.860	680,939	959,371		41,118		(417,410)		(417,410)		L	12/27/2017.
97717W	28	1	WISDOMTREE EMERGING MARKETS SM CAP.....				57,760.000	2,419,566	41.890	2,419,566	2,223,967		102,643		(602,303)		(602,303)		L	01/09/2018.
97717W	86	9	WISDOMTREE EUROPE SMALLCAP DIV ETF.....				36,525.000	1,948,974	53.360	1,948,974	1,863,871		96,919		(628,230)		(628,230)		L	05/19/2014.

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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		
				F or ei gn															NAIC Market Indicator and Administrative Symbol (a)	
CUSIP Identification			Description		Code		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.		Date Acquired
98311A	10	5	WYNDHAM HOTELS & RESORTS INC.....				9,090,000	412,413	45.370	412,413	480,013		4,645		(67,600)		(67,600)		L	10/15/2018.
17878Y	10	8	CIVEO CORP CDA.....		C		154,696,000	221,215	1.430	221,215	293,291				(119,866)		(119,866)		L	12/20/2018.
29258Y	10	3	ENDEAVOUR SILVER CORP.....		C		91,227,000	196,138	2.150	196,138	189,240				(26,556)		(26,556)		L	01/25/2018.
730843	20	8	POINTS INTL LTD.....		C		2,484,000	24,741	9.960	24,741	26,086				(1,345)		(1,345)		L	04/25/2018.
Y2187A	14	3	EAGLE BULK SHIPPING INC.....				25,617,000	118,094	4.610	118,094	133,103				(15,008)		(15,008)		L	08/01/2018.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....								199,413,823	XXX	199,413,823	192,723,948	84,251	4,208,931	0	(21,648,964)	2,889,871	(24,538,835)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
21058#	10	3	CONSUMERS LIFE INSURANCE COMPANY.....				16,000,000	31,770,588	1,985.662	31,770,588	38,558,694				4,130,917		4,130,917			01/01/1995.
58458*	10	5	MEDICAL HEALTH INSURING CORPORATION OF OHIO.....				10,000,000	84,213,827	8,421.383	84,213,827	114,066,417				27,873,787		27,873,787			06/30/2003.
86815*	10	4	SUPERIOR DENTAL CARE ALLIANCE, INC.....				1,000,000	15,065,872	15,065.872	15,065,872	15,499,993				(434,121)		(434,121)			08/31/2018.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								131,050,287	XXX	131,050,287	168,125,104	0	0	0	31,570,583	0	31,570,583	0	XXX	XXX
Common Stocks - Mutual Funds																				
00203H	44	6	AQR LONG-SHORT EQUITY FUND.....				1,006,298.546	11,018,969	10.950	11,018,969	12,059,763		38,092		(2,775,770)		(2,775,770)		U	12/19/2018.
00203H	42	0	AQR STYLE PREMIA ALTERNATIVE FUND.....				1,075,209.158	9,698,387	9.020	9,698,387	10,994,518		92,735		(1,459,070)		(1,459,070)		U	12/19/2018.
317609	35	2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND.....				1,001,619.622	2,874,648	2.870	2,874,648	3,025,686		15,243		(1,129,239)		(1,129,239)		U	12/27/2018.
47803T	62	7	JOHN HANCOCKINTERNATIONAL GROWTH FUND.....				362,099.352	8,578,134	23.690	8,578,134	7,833,076		81,377		(1,373,161)		(1,373,161)		U	12/14/2018.
00768D	33	5	KELLNER MERGER INVESTOR CLASS.....				483,048.241	5,207,260	10.780	5,207,260	5,036,141				19,137		19,137		U	12/11/2018.
70472Q	50	0	PEAR TREE POLARIS FOREIGN VALUE SM CAP.....				264,763.669	3,283,069	12.400	3,283,069	3,461,960		77,509		(934,434)		(934,434)		U	12/17/2018.
92828W	36	1	VIRTUS EMERGING MARKETS OPPORTUNITIES FUND.....				354,510.016	3,530,920	9.960	3,530,920	3,424,422		36,547		(721,240)		(721,240)		U	12/17/2018.
969251	78	4	WILLIAM BLAIR MARCO ALLOCATION FUND.....				481,404.058	5,478,378	11.380	5,478,378	5,345,154		171,845		(231,880)		(231,880)		U	12/13/2018.
9299999. Total - Common Stocks - Mutual Funds.....								49,669,765	XXX	49,669,765	51,180,720	0	513,348	0	(8,605,657)	0	(8,605,657)	0	XXX	XXX
9799999. Total - Common Stock.....								380,133,875	XXX	380,133,875	412,029,772	84,251	4,722,279	0	1,315,962	2,889,871	(1,573,909)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....								380,133,875	XXX	380,133,875	412,029,772	84,251	4,722,279	0	1,315,962	2,889,871	(1,573,909)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....8, the total \$ value (included in Column 8) of all such issues \$.....49,669,765.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
38380H	PP	1	GNMA REMIC TRUST 2017-149 CA.....		01/25/2018.....	NATIONAL FINANCIAL SERVICES.....		3,893,022	3,973,738	8,003
912828	4N	7	U.S. TREASURY NOTES.....		06/25/2018.....	MORGAN STANLEY & CO INC.....		1,000,625	1,000,000	3,281
912828	4P	2	U.S. TREASURY NOTES.....		06/27/2018.....	MORGAN STANLEY & CO INC.....		1,000,703	1,000,000	3,139
912828	4R	8	U.S. TREASURY NOTES.....		06/27/2018.....	NATIONAL FINANCIAL SERVICES.....		8,036,250	8,000,000	17,596
912828	5D	8	U.S. TREASURY NOTES.....		10/24/2018.....	MORGAN STANLEY & CO INC.....		995,820	1,000,000	1,975
912828	B5	8	U.S. TREASURY NOTES.....		01/12/2018.....	MORGAN STANLEY & CO INC.....		999,609	1,000,000	9,759
912828	B6	6	U.S. TREASURY NOTES.....		09/19/2018.....	MORGAN STANLEY & CO INC.....		988,906	1,000,000	2,690
912828	WJ	5	U.S. TREASURY NOTES.....		01/30/2018.....	NATIONAL FINANCIAL SERVICES.....		7,943,750	8,000,000	42,541
912828	XG	0	U.S. TREASURY NOTES.....		12/26/2018.....	MORGAN STANLEY & CO INC.....		491,934	500,000	5,197
912828	Y7	9	U.S. TREASURY NOTES.....		08/29/2018.....	MORGAN STANLEY & CO INC.....		1,002,149	1,000,000	2,343
0599999	Total - Bonds - U.S. Government.....							26,352,768	26,473,738	96,524
Bonds - U.S. Special Revenue and Special Assessment										
3133EF	T9	8	FEDERAL FARM CREDIT BANKS.....		08/29/2018.....	NATIONAL FINANCIAL SERVICES.....		4,811,000	5,000,000	55,311
3133EH	W9	0	FEDERAL FARM CREDIT BANKS.....		09/21/2018.....	NATIONAL FINANCIAL SERVICES.....		4,815,850	5,000,000	47,397
3133EJ	G4	5	FEDERAL FARM CREDIT BANKS.....		12/06/2018.....	DUNCAN WILLIAMS.....		1,001,000	1,000,000	4,782
3130AD	RH	7	FEDERAL HOME LOAN BANKS.....		05/15/2018.....	NATIONAL FINANCIAL SERVICES.....		3,929,200	4,000,000	23,958
3130AF	ML	8	FEDERAL HOME LOAN BANKS.....		12/26/2018.....	HUNTINGTON BANK.....		500,615	500,000	
3137AN	2J	3	FHLMC REMIC SERIES 4019 EA.....		11/26/2018.....	ANCORA ADVISORS.....		8,015,429	8,006,672	21,796
3137AY	SG	7	FHLMC REMIC SERIES 4165 TD.....		01/24/2018.....	NATIONAL FINANCIAL SERVICES.....		4,742,584	4,945,021	5,769
3137F1	XN	3	FHLMC REMIC SERIES 4698 HP.....		12/18/2018.....	ANCORA ADVISORS.....		5,543,547	5,635,118	9,392
3137F3	W8	3	FHLMC REMIC SERIES 4764 WJ.....		03/27/2018.....	NATIONAL FINANCIAL SERVICES.....		6,926,396	6,976,539	16,279
3137F4	7J	5	FHLMC REMIC SERIES 4782 L.....		12/18/2018.....	ANCORA ADVISORS.....		8,232,606	8,048,989	17,887
3137F5	N5	4	FHLMC REMIC SERIES 4794 DA.....		06/25/2018.....	SIEBERT BRANDFORD.....		8,267,633	7,964,005	26,879
3137FG	2Q	7	FHLMC REMIC SERIES 4801.....		10/26/2018.....	NATIONAL FINANCIAL SERVICES.....		7,919,799	7,758,566	25,862
3137FG	BD	6	FHLMC REMIC SERIES 4811 VB.....		09/24/2018.....	NATIONAL FINANCIAL SERVICES.....		8,739,292	8,544,374	24,684
31398M	Q2	5	FNMA REMIC TRUST 2010-36 BC.....		12/13/2018.....	ANCORA ADVISORS.....		8,439,545	8,229,939	15,545
3136B1	DG	6	FNMA REMIC TRUST 2018-11B VC.....		04/27/2018.....	NATIONAL FINANCIAL SERVICES.....		4,601,125	4,446,203	14,327
3136B1	ML	5	FNMA REMIC TRUST 2018-22 BA.....		07/26/2018.....	NATIONAL FINANCIAL SERVICES.....		6,763,185	6,636,673	22,122
30292K	AN	9	FREMF MTG TR 2014-K717 B.....		02/23/2018.....	NATIONAL FINANCIAL SERVICES.....		4,045,625	4,000,000	10,482
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							97,294,431	96,692,099	342,472
Bonds - Industrial and Miscellaneous										
478375	AG	3	JOHNSON CONTROLS INTERNATIONAL.....	C.....	02/13/2018.....	NATIONAL FINANCIAL SERVICES.....		4,848,816	4,755,000	20,588
00037B	AF	9	ABB FINANCIAL USA INC.....		05/21/2018.....	DAVIDSON D A & COMPANY INC.....		1,000,860	1,000,000	5,278
00724F	AC	5	ADOBE SYSTEMS INC.....		03/20/2018.....	NATIONAL FINANCIAL SERVICES.....		4,950,500	5,000,000	23,021
03076C	AF	3	AMERIPRISE FINANCIAL INC.....		11/06/2018.....	DAVIDSON D A & COMPANY INC.....		1,011,460	1,000,000	2,556
039483	BL	5	ARCHER DANIELS MIDLAND CO.....		09/07/2018.....	NATIONAL FINANCIAL SERVICES.....		4,605,800	5,000,000	10,417
10373Q	AJ	9	BP CAPITAL MARKETS AMERICA INC.....		12/18/2018.....	EXCHANGE.....		1,497,105	1,500,000	
10373Q	BA	7	BP CAPITAL MARKETS AMERICA INC.....		12/19/2018.....	EXCHANGE.....		966,610	1,000,000	
142339	AG	5	CARLISLE COS INC.....		03/20/2018.....	NATIONAL FINANCIAL SERVICES.....		4,925,850	5,000,000	61,250
337738	AQ	1	FISERV INC.....		09/25/2018.....	NATIONAL FINANCIAL SERVICES.....		3,002,580	3,000,000	633
34959J	AG	3	FORTIVE CORP.....		08/23/2018.....	NATIONAL FINANCIAL SERVICES.....		3,791,080	4,000,000	25,200
37331N	AH	4	GEORGIA-PACIFIC LLC.....		06/27/2018.....	NATIONAL FINANCIAL SERVICES.....		4,992,450	5,000,000	59,000
45866F	AA	2	INTERCONTINENTAL EXCHANGE INC.....		02/28/2018.....	NATIONAL FINANCIAL SERVICES.....		518,920	500,000	7,611
539830	BH	1	LOCKHEED MARTIN CORP.....		06/20/2018.....	NATIONAL FINANCIAL SERVICES.....		1,972,720	2,000,000	30,964
585055	BS	4	MEDTRONIC INC.....		10/18/2018.....	NATIONAL FINANCIAL SERVICES.....		3,310,652	3,361,000	12,090
608190	AJ	3	MOHAWK INDUSTRIES INC.....		09/07/2018.....	NATIONAL FINANCIAL SERVICES.....		3,521,770	3,500,000	14,972

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	
641062	AE	4	NESTLE HOLDINGS INC.....			09/26/2018.....	NATIONAL FINANCIAL SERVICES.....			4,971,550	5,000,000		1,944	
654106	AF	0	NIKE INC.....			06/22/2018.....	NATIONAL FINANCIAL SERVICES.....			2,725,560	3,000,000		10,885	
666807	BM	3	NORTHROP GRUMMAN CORP.....			07/25/2018.....	NATIONAL FINANCIAL SERVICES.....			2,864,040	3,000,000		2,930	
751212	AC	5	RALPH LAUREN CORP.....			09/19/2018.....	DAVIDSON D A & COMPANY INC.....			990,000	1,000,000		4,375	
755111	BY	6	RAYTHEON CO.....			04/25/2018.....	NATIONAL FINANCIAL SERVICES.....			4,115,818	4,171,000		48,175	
774341	AJ	0	ROCKWELL COLLINS INC.....			03/12/2018.....	NATIONAL FINANCIAL SERVICES.....			3,906,320	4,000,000		63,645	
855244	AP	4	STARBUCKS CORP.....			04/16/2018.....	DAVIDSON D A & COMPANY INC.....			498,865	500,000		2,431	
863667	AH	4	STRYKER CORP.....			06/04/2018.....	NATIONAL FINANCIAL SERVICES.....			4,894,150	5,000,000		16,406	
867914	BS	1	SUNTRUST BANKS INC.....			04/24/2018.....	BONY/SUNTRUST CAPITAL MKTS.....			2,996,160	3,000,000			
98419M	AJ	9	XYLEM INC.....			06/13/2018.....	NATIONAL FINANCIAL SERVICES.....			2,838,330	3,000,000		11,917	
3899999. Total - Bonds - Industrial and Miscellaneous.....										75,717,966	77,287,000		436,288	
8399997. Total - Bonds - Part 3.....										199,365,165	200,452,837		875,284	
8399999. Total - Bonds.....										199,365,165	200,452,837		875,284	

Common Stocks - Industrial and Miscellaneous

G1151C	10 1	ACCENTURE PLC IRELAND.....		C.....	06/26/2018.....	MORGAN STANLEY & CO INC.....	1,000.000	157,093	XXX	
G1190F	10 7	BLUE CAP REINS HOLDINGS LTD.....		C.....	06/07/2018.....	VARIOUS.....	13,412.000	151,125	XXX	
25243Q	20 5	DIAGEO P L C.....		C.....	08/23/2018.....	IVY SECURITES INC.....	1,700.000	240,787	XXX	
N53745	10 0	LYONDELLBASELL INDUSTRIES N V.....		C.....	03/07/2018.....	IVY SECURITES INC.....	10,000.000	1,087,344	XXX	
G6700G	10 7	NVENT ELECTRIC PLC.....		C.....	05/01/2018.....	VARIOUS.....	10,170.000	237,094	XXX	
G7S00T	10 4	PENTAIR PLC.....		C.....	04/13/2018.....	NOBLE INTERNATIONAL.....	2,680.000	188,616	XXX	
003881	30 7	ACACIA RESH CORP.....			04/24/2018.....	VARIOUS.....	18,137.000	65,229	XXX	
00081T	10 8	ACCO BRANDS CORP.....			03/02/2018.....	VARIOUS.....	9,051.000	109,210	XXX	
006351	30 8	ADAMS RES & ENERGY INC.....			03/01/2018.....	DIRECT TRADING.....	334.000	12,692	XXX	
02005N	10 0	ALLY FINANCIAL INC.....			12/20/2018.....	JEFFRIES & CO.....	1,560.000	35,237	XXX	
032332	50 4	AMTECH SYSTEMS INC.....			10/16/2018.....	VARIOUS.....	58,355.000	317,500	XXX	
039380	40 7	ARCH COAL INC.....			07/30/2018.....	IVY SECURITES INC.....	1,500.000	118,378	XXX	
039653	10 0	ARCOSEA INC.....			12/27/2018.....	VARIOUS.....	3,837.000	93,364	XXX	
04238R	10 6	ARMSTRONG FLOORING INC.....			08/06/2018.....	VARIOUS.....	27,518.000	367,153	XXX	
042682	20 3	AROTECH CORP.....			12/20/2018.....	VARIOUS.....	54,574.000	160,263	XXX	
00206R	10 2	AT&T INC.....			06/15/2018.....	MERGER.....	16,956.600	551,768	XXX	
05335B	10 0	AUTOWEB INC.....			03/06/2018.....	VARIOUS.....	19,611.000	144,672	XXX	
05351X	10 1	AVAYA HOLDINGS CORP.....			06/08/2018.....	VARIOUS.....	15,860.000	312,973	XXX	
05366Y	20 1	AVIAT NETWORKS INC.....			10/29/2018.....	VARIOUS.....	7,417.000	117,875	XXX	
00246W	10 3	AXT INC.....			12/12/2018.....	VARIOUS.....	54,261.000	336,734	XXX	
060505	10 4	BANK OF AMERICA CORPORATION.....			08/23/2018.....	IVY SECURITES INC.....	10,600.000	327,111	XXX	
09215C	10 5	BLACK KNIGHT INC.....			12/10/2018.....	VARIOUS.....	3,034.000	139,777	XXX	
11135F	10 1	BROADCOM INC.....			08/15/2018.....	VARIOUS.....	5,525.000	1,238,681	XXX	
13765N	10 7	CANNAE HOLDINGS INC.....			11/29/2018.....	DAVIDSON D A & COMPANY INC.....	3,580.000	62,197	XXX	
140781	10 5	CARBO CERAMICS INC.....			12/11/2018.....	VARIOUS.....	34,497.000	208,819	XXX	
14575E	10 5	CARS.COM INC.....			05/07/2018.....	LIQUIDNET INC.....	5,580.000	161,171	XXX	
149049	50 4	CATASYS INC.....			09/21/2018.....	IVY SECURITES INC.....	3,690.000	45,825	XXX	
171046	10 5	CHRISTOPHER & BANKS CORP.....			08/02/2018.....	VARIOUS.....	102,128.000	116,371	XXX	
17306X	10 2	CITI TRENDS INC.....			12/19/2018.....	VARIOUS.....	1,683.000	33,095	XXX	
174610	10 5	CITIZENS FINANCIAL GROUP INC.....			11/26/2018.....	VARIOUS.....	46,225.000	1,853,292	XXX	
197641	10 3	COLUMBIA FINANCIAL INC.....			10/22/2018.....	VARIOUS.....	15,193.000	238,362	XXX	
203900	10 5	COMMUNICATIONS SYSTEMS INC.....			04/04/2018.....	VARIOUS.....	3,768.000	12,904	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
205477	10	2	COMPUTER TASK GROUP INC.....		12/04/2018.....	VARIOUS.....	46,139.000	245,160	XXX	
223622	60	6	COWEN INC.....		02/05/2018.....	VARIOUS.....	5,705.000	72,421	XXX	
125919	30	8	CPI AEROSTRUCTURES INC.....		10/17/2018.....	VARIOUS.....	16,373.000	120,406	XXX	
125906	10	7	CSS INDS INC.....		12/19/2018.....	VARIOUS.....	14,073.000	170,866	XXX	
23283R	10	0	CYRUSONE INC.....		11/14/2018.....	RAYMOND JAMES & ASSOC.....	1,020.000	55,528	XXX	
239360	10	0	DAWSON GEOPHYSICAL CO.....		12/13/2018.....	JEFFRIES & CO.....	8,531.000	29,959	XXX	
253827	10	9	DIGIRAD CORP.....		12/21/2018.....	VARIOUS.....	130,444.000	150,579	XXX	
25382P	20	8	DIGITAL ALLY INC.....		10/24/2018.....	IVY SECURITES INC.....	18,759.000	55,460	XXX	
254423	10	6	DINEEQUITY INC.....		09/14/2018.....	VARIOUS.....	2,263.000	140,592	XXX	
254709	10	8	DISCOVER FINANCIAL SERVICES.....		08/23/2018.....	VARIOUS.....	14,675.000	1,174,834	XXX	
26078J	10	0	DOWDUPONT INC.....		02/20/2018.....	DIRECT TRADING.....	15,550.000	1,117,620	XXX	
28035Q	10	2	EDGEWELL PERSONAL CARE CO.....		02/13/2018.....	VARIOUS.....	2,850.000	157,078	XXX	
29272W	10	9	ENERGIZER HOLDINGS INC.....		12/14/2018.....	VARIOUS.....	2,090.000	102,168	XXX	
26885G	10	9	ERA GROUP INC.....		04/27/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	5,713.000	59,873	XXX	
300487	10	5	EVINE LIVE INC.....		12/19/2018.....	VARIOUS.....	296,470.000	310,010	XXX	
320557	10	1	FIRST INTERNET BANCORP.....		11/29/2018.....	VARIOUS.....	12,915.000	360,825	XXX	
339382	10	3	FLEXSTEEL INDS INC.....		12/20/2018.....	LIQUIDNET INC.....	3,692.000	82,011	XXX	
350060	10	9	FOSTER L B CO.....		10/30/2018.....	IVY SECURITES INC.....	783.000	13,918	XXX	
356108	10	0	FREDS INC.....		09/25/2018.....	VARIOUS.....	73,876.000	121,346	XXX	
357023	10	0	FREIGHTCAR AMERICA INC.....		12/12/2018.....	VARIOUS.....	15,288.000	162,087	XXX	
36164V	30	5	GCI LIBERTY INC.....		07/09/2018.....	VARIOUS.....	4,820.000	233,976	XXX	
36164Y	10	1	GCP APPLIED TECHNOLOGIES INC.....		05/08/2018.....	BAYPOINT TRADING.....	2,238.000	65,747	XXX	
37364X	10	9	GEOSPACE TECHNOLOGIES CORP.....		05/07/2018.....	BAYPOINT TRADING.....	6,123.000	69,231	XXX	
402307	10	2	GULF ISLAND FABRICATION INC.....		08/07/2018.....	VARIOUS.....	19,542.000	178,760	XXX	
40624Q	20	3	HALLMARK FINANCIAL SERVICES INC.....		07/13/2018.....	VARIOUS.....	15,096.000	152,846	XXX	
40701T	10	4	HAMILTON BEACH BRANDS HOLDING CO.....		12/17/2018.....	VARIOUS.....	9,144.000	201,124	XXX	
404139	10	7	HC2 HOLDINGS INC.....		11/13/2018.....	VARIOUS.....	59,250.000	320,807	XXX	
44244K	10	9	HOUSTON WIRE & CABLE CO.....		11/05/2018.....	VARIOUS.....	6,429.000	40,205	XXX	
461148	10	8	INTEVAC INC.....		12/20/2018.....	VARIOUS.....	68,577.000	334,826	XXX	
461203	10	1	INVACARE CORP.....		12/19/2018.....	LIQUIDNET INC.....	10,868.000	44,070	XXX	
46137V	61	3	INVESCO EFT TR FTSE RAFI US 1000.....		11/07/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	4,360.000	497,999	XXX	
46609J	10	6	J ALEXANDERS HOLDINGS INC.....		01/18/2018.....	BAYPOINT TRADING.....	2,510.000	23,895	XXX	
46625H	10	0	J P MORGAN CHASE & CO.....		08/23/2018.....	IVY SECURITES INC.....	4,650.000	534,166	XXX	
46590V	10	0	JBG SMITH PPTYS.....		01/24/2018.....	WEEDEN & COMPANY.....	1,800.000	61,034	XXX	
478160	10	4	JOHNSON & JOHNSON.....		06/26/2018.....	MORGAN STANLEY & CO INC.....	2,000.000	244,986	XXX	
48716P	10	8	KEARNY FINANCIAL CORP MD.....		08/15/2018.....	VARIOUS.....	32,389.000	433,285	XXX	
493144	10	9	KEY TRONIC CORP.....		07/17/2018.....	VARIOUS.....	14,553.000	109,437	XXX	
48253L	10	6	KLX ENERGY SERVICES HOLDNGS INC.....		12/11/2018.....	VARIOUS.....	6,727.000	174,772	XXX	
531229	60	7	LIBERTY MEDIA CORP SIRIUSXM.....		12/07/2018.....	VARIOUS.....	2,450.000	99,416	XXX	
56585A	10	2	MARATHON PETE CORP.....		11/29/2018.....	INVESTMENT TECHNOLOGY GROUP.....	5,050.000	330,826	XXX	
56624R	10	8	MARCHEX INC.....		08/28/2018.....	VARIOUS.....	13,040.000	35,838	XXX	
577767	10	6	MAXWELL TECHNOLOGIES INC.....		12/20/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	19,106.000	44,207	XXX	
580135	10	1	MCDONALDS CORP COM.....		06/26/2018.....	MORGAN STANLEY & CO INC.....	1,000.000	160,984	XXX	
58958P	10	4	MERIDIAN BK PAOLI PA.....		06/11/2018.....	INVESTMENT TECHNOLOGY GROUP.....	1,501.000	27,015	XXX	
552746	34	9	MFS INTERNATIONAL VALUE FUND R6.....		07/17/2018.....	VARIOUS.....	233,459.497	7,846,136	XXX	
59804T	40	7	MIDSTATES PETE CO INC.....		12/19/2018.....	VARIOUS.....	8,484.000	63,563	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
606501	10	4	MITCHAM INDS INC.....		05/03/2018.....	VARIOUS.....	33,405.000	113,599	XXX	
553829	10	2	MVC CAPITAL INC.....		07/13/2018.....	VARIOUS.....	7,932.000	77,981	XXX	
629579	10	3	NACCO INDS INC.....		12/18/2018.....	JEFFRIES & CO.....	1,443.000	46,845	XXX	
667746	10	1	NORTHWEST PIPE CO.....		02/02/2018.....	IVY SECURITES INC.....	1,429.000	27,498	XXX	
68162K	10	6	OLYMPIC STEEL INC.....		12/12/2018.....	JEFFRIES & CO.....	3,738.000	66,846	XXX	
68386C	30	2	OPPENHEIMER SMALLCAP REVENUE ETF.....		11/07/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	7,174.000	499,310	XXX	
68628V	30	8	ORION MARINE GROUP INC.....		12/17/2018.....	VARIOUS.....	22,709.000	120,486	XXX	
700517	10	5	PARK HOTELS RESORTS INC.....		10/31/2018.....	VARIOUS.....	4,270.000	118,993	XXX	
69325Q	10	5	PC-TEL INC.....		08/22/2018.....	LIQUIDNET INC.....	31,859.000	144,653	XXX	
69329Y	10	4	PDL BIOPHARMA INC.....		11/16/2018.....	IVY SECURITES INC.....	108,788.000	280,612	XXX	
714157	20	3	PERMA-FIX ENVIRONMENTAL SERVICES.....		03/05/2018.....	DIRECT TRADING.....	5,714.000	23,312	XXX	
693366	20	5	PICO HOLDINGS INC.....		06/26/2018.....	VARIOUS.....	12,657.000	150,346	XXX	
72766Q	10	5	PLATFORM SPECIALTY PRODS CORP.....		05/04/2018.....	VARIOUS.....	18,420.000	203,279	XXX	
737630	10	3	POTLATCHDELTIC CORPORATION.....		12/26/2018.....	IVY SECURITES INC.....	2,650.000	77,777	XXX	
739128	10	6	POWELL INDS INC.....		12/26/2018.....	VARIOUS.....	1,473.000	33,887	XXX	
742718	10	9	PROCTER & GAMBLE CO.....		06/26/2018.....	MORGAN STANLEY & CO INC.....	5,500.000	429,458	XXX	
74915M	10	0	QURATE RETAIL INC.....		11/12/2018.....	VARIOUS.....	10,240.000	233,763	XXX	
75508B	10	4	RAYONIER ADVANCED MATLS INC.....		11/14/2018.....	VARIOUS.....	13,068.000	238,007	XXX	
75605L	70	8	REALNETWORKS INC.....		04/27/2018.....	VARIOUS.....	35,323.000	124,802	XXX	
76118Y	10	4	RESIDEO TECHNOLOGIES INC.....		12/12/2018.....	VARIOUS.....	39,485.166	885,964	XXX	
78573L	10	6	SABRA HEALTH CARE REIT INC.....		05/21/2018.....	RAYMOND JAMES & ASSOC.....	5,260.000	95,452	XXX	
794093	10	4	SALEM COMMUNICATIONS CORP DEL.....		12/24/2018.....	VARIOUS.....	102,070.000	354,827	XXX	
806407	10	2	SCHEIN HENRY INC.....		09/26/2018.....	VARIOUS.....	4,700.000	355,839	XXX	
824543	10	2	SHILOH INDS INC.....		07/31/2018.....	VARIOUS.....	30,373.000	245,437	XXX	
838518	10	8	SOUTH JERSEY INDS INC.....		12/20/2018.....	VARIOUS.....	4,700.000	133,533	XXX	
784635	10	4	SPX CORP.....		11/02/2018.....	VARIOUS.....	5,301.000	157,371	XXX	
855668	10	9	STARRETT L S CO.....		06/27/2018.....	VARIOUS.....	11,196.000	83,478	XXX	
85569C	10	7	STARTEK INC.....		06/22/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	7,550.000	50,208	XXX	
859241	10	1	STERLING CONSTRUCTION CO INC.....		02/02/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	9,962.000	133,195	XXX	
871561	10	6	SYNACOR INC.....		04/24/2018.....	VARIOUS.....	41,715.000	81,319	XXX	
87538X	10	5	TANDY LEATHER FACTORY INC.....		10/11/2018.....	VARIOUS.....	22,812.000	169,915	XXX	
879455	10	3	TELENAV INC.....		12/13/2018.....	VARIOUS.....	27,844.000	134,826	XXX	
872386	10	7	TESSCO TECHNOLOGIES INC.....		01/02/2018.....	DIRECT TRADING.....	2,720.000	49,519	XXX	
88822Q	10	3	TIPTREE INC.....		11/27/2018.....	VARIOUS.....	39,136.000	227,448	XXX	
894174	10	1	TRAVELCENTERS AMER LLC.....		01/11/2018.....	DIRECT TRADING.....	5,098.000	22,968	XXX	
89469A	10	4	TREEHOUSE FOODS INC.....		10/15/2018.....	VARIOUS.....	6,320.000	314,578	XXX	
89609W	10	7	TRIBUNE PUBLISHING CO.....		12/27/2018.....	VARIOUS.....	19,857.000	292,460	XXX	
90915J	10	3	UNIQUE FABRICATING INC.....		02/28/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	2,948.000	22,589	XXX	
911312	10	6	UNITED PARCEL SERVICE INC.....		08/23/2018.....	IVY SECURITES INC.....	2,500.000	304,322	XXX	
913837	10	0	UNIVERSAL STAINLESS & ALLOY.....		12/21/2018.....	JEFFRIES & CO.....	2,614.000	38,534	XXX	
91851C	20	1	VAALCO ENERGY INC.....		11/08/2018.....	IVY SECURITES INC.....	20,029.000	42,910	XXX	
922908	65	2	VANGUARD EXTENDED MARKET ETF.....		11/07/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	6,605.000	749,105	XXX	
922908	36	3	VANGUARD S&P 500 INDEX ETF.....		10/31/2018.....	NATIONAL FINANCIAL SERVICES.....	7,098.000	1,779,234	XXX	
92220P	10	5	VARIAN MED SYS INC.....		06/15/2018.....	INVESTMENT TECHNOLOGY GROUP.....	490.000	60,220	XXX	
92335C	10	6	VERA BRADLEY INC.....		12/17/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	14,773.000	182,927	XXX	
92532W	10	3	VERSUM MATERIALS INC.....		11/13/2018.....	VARIOUS.....	2,960.000	104,196	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
91829F 10 4	VOXX INTERNATIONAL CORP.....			05/08/2018.....	VARIOUS.....	11,124.000	57,090	XXX	
929089 10 0	VOYA FINANCIAL INC.....			12/27/2018.....	VARIOUS.....	5,160.000	207,341	XXX	
97717W 28 1	WISDOMTREE EMERGING MARKETS SM CAP.....			01/09/2018.....	IVY SECURITES INC.....	6,522.000	349,808	XXX	
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.....			10/15/2018.....	VARIOUS.....	9,090.000	480,013	XXX	
17878Y 10 8	CIVEO CORP CDA.....		C.....	12/20/2018.....	VARIOUS.....	62,391.000	89,088	XXX	
29258Y 10 3	ENDEAVOUR SILVER CORP.....		C.....	01/25/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	22,155.000	57,612	XXX	
730843 20 8	POINTS INTL LTD.....		C.....	04/25/2018.....	JONESTRADING INSTITUTIONAL SERVICES.....	4,576.000	48,037	XXX	
Y2187A 14 3	EAGLE BULK SHIPPING INC.....			08/01/2018.....	VARIOUS.....	25,617.000	133,103	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						37,780,524	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates									
86815* 10 4	SUPERIOR DENTAL CARE ALLIANCE, INC.....			08/31/2018.....	THE HUNTINGTON NATIONAL BANK.....	1,000.000	15,499,993	XXX	
58458* 10 5	MEDICAL HEALTH INSURING CORPORATION OF OHIO.....			12/17/2018.....	CAPITAL CONTRIBUTION.....		10,000,000	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						25,499,993	XXX	0
Common Stocks - Mutual Funds									
00203H 44 6	AQR LONG-SHORT EQUITY FUND.....			12/19/2018.....	DIVIDEND REINVESTMENT.....	57,561.648	626,271	XXX	
00203H 42 0	AQR STYLE PREMIA ALTERNATIVE FUND.....			12/19/2018.....	DIVIDEND, LT & ST CAP GAIN REINVESTMENT.....	10,269.649	92,735	XXX	
317609 35 2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND.....			12/27/2018.....	DIVIDEND, LT & ST CAP GAIN REINVESTMENT.....	121,530.343	342,715	XXX	
47803T 62 7	JOHN HANCOCKINTERNATIONAL GROWTH FUND.....			12/14/2018.....	VARIOUS.....	29,522.514	742,242	XXX	
00768D 33 5	KELLNER MERGER INVESTOR CLASS.....			12/11/2018.....	LT & ST CAP GAIN REINVESTMENT.....	3,697.531	39,896	XXX	
70472Q 50 0	PEAR TREE POLARIS FOREIGN VALUE SM CAP.....			12/17/2018.....	VARIOUS.....	52,272.874	809,151	XXX	
92828W 36 1	VIRTUS EMERGING MARKETS OPPORTUNITIES FUND.....			12/17/2018.....	DIVIDEND & LT CAP GAIN REINVESTMENT.....	13,298.610	130,326	XXX	
969251 78 4	WILLIAM BLAIR MARCO ALLOCATION FUND.....			12/13/2018.....	DIVIDEND REINVESTMENT.....	15,207.496	171,845	XXX	
9299999.	Total - Common Stocks - Mutual Funds.....						2,955,181	XXX	0
9799997.	Total - Common Stocks - Part 3.....						66,235,698	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						3,173,618	XXX	
9799999.	Total - Common Stocks.....						69,409,316	XXX	0
9899999.	Total - Preferred and Common Stocks.....						69,409,316	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						268,774,481	XXX	875,284

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89469A 10 4	TREEHOUSE FOODS INC.....			..	12/10/2018.	ABEL NOSER CORP.....	970.000	46,646	XXX	47,671	.....	.....	.....	.....	.....0	.....	.....47,671	.....	.....(1,024)	(1,024)	.....	XXX
Q9235V 10 1	TRONOX LTD.....			..	09/25/2018.	VARIOUS.....	3,710.000	47,277	XXX	32,806	76,092	(43,286)	.....	.....	.....(43,286)	.....	.....32,806	.....	.....14,471	14,471	501	XXX
901476 10 1	TWIN DISC INC.....			..	05/07/2018.	VARIOUS.....	3,514.000	98,261	XXX	33,567	93,367	(59,800)	.....	.....	.....(59,800)	.....	.....33,567	.....	.....64,693	64,693	.....	XXX
910710 10 2	UNITED INS HLDGS CORP.....			..	08/01/2018.	JONESTRADING INSTITUTIONAL SER..	6,352.000	130,322	XXX	37,686	109,572	(71,886)	.....	.....	.....(71,886)	.....	.....37,686	.....	.....92,636	92,636	762	XXX
913837 10 0	UNIVERSAL STAINLESS & ALLOY.....			..	08/06/2018.	VARIOUS.....	15,428.000	440,325	XXX	142,776	330,468	(187,692)	.....	.....	.....(187,692)	.....	.....142,776	.....	.....297,550	297,550	.....	XXX
917488 10 8	UTAH MED PRODS INC.....			..	05/14/2018.	VARIOUS.....	360.000	35,167	XXX	18,097	29,304	(11,207)	.....	.....	.....(11,207)	.....	.....18,097	.....	.....17,070	17,070	145	XXX
92047W 10 1	VALVOLINE INC.....			..	02/05/2018.	DIRECT TRADING.....	3,974.000	94,535	XXX	82,265	99,588	(17,323)	.....	.....	.....(17,323)	.....	.....82,265	.....	.....12,270	12,270	.....	XXX
92214X 10 6	VAREX IMAGING CORP.....			..	11/13/2018.	VARIOUS.....	12,710.000	398,149	XXX	378,730	510,561	(131,831)	.....	.....	.....(131,831)	.....	.....378,730	.....	.....19,419	19,419	.....	XXX
92532W 10 3	VERSUM MATERIALS INC.....			..	02/05/2018.	ROTH CAPITAL PARTNERS LLC.....	870.000	31,491	XXX	20,995	32,930	(11,935)	.....	.....	.....(11,935)	.....	.....20,995	.....	.....10,496	10,496	.....	XXX
92835K 10 3	VISHAY PRECISION GROUP INC.....			..	05/30/2018.	VARIOUS.....	9,202.000	301,061	XXX	107,614	231,430	(123,816)	.....	.....	.....(123,816)	.....	.....107,614	.....	.....193,447	193,447	.....	XXX
92840M 10 2	VISTRA ENERGY CORP.....			..	08/06/2018.	VARIOUS.....	14,080.000	319,512	XXX	210,589	257,946	(47,357)	.....	.....	.....(47,357)	.....	.....210,589	.....	.....108,924	108,924	.....	XXX
929089 10 0	VOYA FINANCIAL INC.....			..	09/11/2018.	VARIOUS.....	5,874.000	298,535	XXX	176,365	290,587	(114,222)	.....	.....	.....(114,222)	.....	.....176,365	.....	.....122,171	122,171	93	XXX
96145D 10 5	WESTROCK CO.....			..	06/22/2018.	VARIOUS.....	2,230.000	137,409	XXX	85,657	140,958	(55,301)	.....	.....	.....(55,301)	.....	.....85,657	.....	.....51,751	51,751	1,213	XXX
98310W 10 8	WYNDHAM WORLDWIDE CORP.....			..	09/06/2018.	VARIOUS.....	1,260.000	112,234	XXX	131,120	145,996	(14,877)	.....	.....	.....(14,877)	.....	.....131,120	.....	.....(18,885)	(18,885)	1,261	XXX
17878Y 10 8	CIVEO CORP CDA.....			C	07/17/2018.	BAYPOINT TRADING.....	11,537.000	50,030	XXX	33,313	31,496	1,817	.....	.....	.....1,817	.....	.....33,313	.....	.....16,716	16,716	.....	XXX
67001K 20 2	NOVELION THERAPEUTICS INC(was QLT).....			C	01/04/2018.	DIRECT TRADING.....	231.000	792	XXX	1,605	721	884	.....	.....	.....884	.....	.....1,605	.....	.....(812)	(812)	.....	XXX
730843 20 8	POINTS INTL LTD.....			C	12/14/2018.	VARIOUS.....	2,092.000	21,721	XXX	21,951	.....	.....	.....	.....	.....0	.....	.....21,951	.....	.....(230)	(230)	.....	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							24,710,128	XXX	18,625,341	24,416,082	..(5,884,208)	0	123,056	(6,007,264)	0	18,625,341	0	..6,084,787	6,084,787	200,324	XXX
Common Stocks - Mutual Funds																						
00203H 44 6	AQR LONG-SHORT EQUITY FUND.....			..	12/19/2018.	CAPITAL GAIN.....	.....	.....588,179	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....588,179	588,179	.....	XXX
317609 35 2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND			..	12/27/2018.	CAPITAL GAIN.....	.....	.....327,472	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....327,472	327,472	.....	XXX
47803T 62 7	JOHN HANCOCK INTERNATIONAL GROWTH FUND			..	12/14/2018.	CAPITAL GAIN.....	.....	.....160,864	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....160,864	160,864	.....	XXX
00768D 33 5	KELLNER MERGER INVESTOR CLASS.....			..	12/11/2018.	CAPITAL GAIN.....	.....	.....39,896	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....39,896	39,896	.....	XXX
55273E 82 2	MFS INTERNATIONAL VALUE FUND.....			..	07/17/2018.	EXCHANGE.....	223,451.890	7,846,136	XXX	7,846,136	10,120,136	..(2,274,000)	.....	.....	.....(2,274,000)	.....	.....7,846,136	.....	.....0	0	.....	XXX
70472Q 50 0	PEAR TREE POLARIS FOREIGN VALUE FUND..			..	12/17/2018.	CAPITAL GAIN.....	.....	.....81,642	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....81,642	81,642	.....	XXX
92828W 36 1	VIRTUS EMERGING MARKETS OPPORTUNITIES FUND			..	12/17/2018.	CAPITAL GAIN.....	.....	.....93,780	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....93,780	93,780	.....	XXX
9299999.	Total - Common Stocks - Mutual Funds.....							9,137,969	XXX	7,846,136	10,120,136	..(2,274,000)	0	0	(2,274,000)	0	7,846,136	0	..1,291,833	1,291,833	0	XXX
9799997.	Total - Common Stocks - Part 4.....							33,848,097	XXX	26,471,477	34,536,218	..(8,158,208)	0	123,056	(8,281,264)	0	26,471,477	0	..7,376,620	7,376,620	200,324	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....							2,884,223	XXX	3,173,618	.....	.....	.....48,155	(48,155)	.....	.....3,125,464	.....	.....(241,241)	(241,241)	38,600	XXX	
9799999.	Total - Common Stocks.....							36,732,320	XXX	29,645,095	34,536,218	..(8,158,208)	0	171,211	(8,329,419)	0	29,596,941	0	..7,135,379	7,135,379	238,924	XXX
9899999.	Total - Preferred and Common Stocks.....							36,732,320	XXX	29,645,095	34,536,218	..(8,158,208)	0	171,211	(8,329,419)	0	29,596,941	0	..7,135,379	7,135,379	238,924	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							162,419,268	XXX	159,330,299	158,697,612	..(8,158,208)	(893,916)	551,983	(9,604,107)	0	155,310,706	0	..6,810,514	6,810,514	..3,385,496	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		F o r e i g n	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
Common Stocks - Industrial and Miscellaneous																					
366505	10	5			GARRETT MOTION INC.....	C	10/02/2018	DIRECT TRADING.....	11/20/2018	VARIOUS.....		1,112,500	18,403	12,950	18,403						
014491	10	4			ALEXANDER & BALDWIN INC NEW.....	..	01/23/2018	DIVIDEND REINVESTMENT.....	11/12/2018	VARIOUS.....		668,170	18,530	14,267	18,530						
03820J	10	0			APPLIED GENETIC TECHNOL CORP....	..	03/08/2018	IVY SECURITES INC.....	12/13/2018	JONESTRADING INSTITUTIONAL SER..		17,678,000	84,621	68,991	84,621						
04649U	10	2			ASURE SOFTWARE INC.....	..	03/15/2018	DOUGHERTY & COMPANY LLC.....	06/22/2018	VARIOUS.....		5,050,000	70,273	87,297	70,273						
06777U	10	1			BARNES & NOBLE ED INC.....	..	03/13/2018	VARIOUS.....	12/27/2018	VARIOUS.....		25,170,000	178,221	106,512	178,221						
10922N	10	3			BRIGHTHOUSE FINL INC.....	..	04/24/2018	VARIOUS.....	12/27/2018	IVY SECURITES INC.....		2,540,000	143,844	78,419	112,370						
285229	10	0			ELECTRO SCIENTIFIC INDS INC.....	..	02/02/2018	JONESTRADING INSTITUTIONAL SERVICES	12/21/2018	VARIOUS.....		9,297,000	184,206	257,495	184,206						
35905A	10	9			FRONTDOOR INC.....	..	11/01/2018	VARIOUS.....	11/16/2018	IVY SECURITES INC.....		3,690,000	142,372	77,524	142,372						
387328	10	7			GRANITE CONSTR INC.....	..	06/15/2018	VARIOUS.....	06/20/2018	VARIOUS.....		6,963,840	132,126	395,385	132,126						
41165F	10	1			HARBORONE BANCORP INC.....	..	01/31/2018	JONESTRADING INSTITUTIONAL SERVICES	07/24/2018	BAYPOINT TRADING.....		1,660,000	30,926	31,572	30,926						
497498	10	5			KIRKLANDS INC.....	..	08/24/2018	JONESTRADING INSTITUTIONAL SERVICES	11/27/2018	JEFFRIES & CO.....		350,000	4,173	3,033	4,173						
500754	10	6			KRAFT HEINZ CO.....	..	08/23/2018	IVY SECURITES INC.....	12/07/2018	MORGAN STANLEY & CO INC.....		1,950,000	115,507	94,973	115,507						
53046P	10	9			LIBERTY EXPEDIA HOLDINGS.....	..	01/24/2018	FBN SECURITIES.....	03/14/2018	ROTH CAPITAL PARTNERS LLC.....		2,040,000	98,364	81,457	98,364						
577128	10	1			MATTHEWS INTL CORP.....	..	04/19/2018	VARIOUS.....	10/18/2018	VARIOUS.....		5,200,000	275,521	253,968	275,521						
64111Q	10	4			NETGEAR INC.....	..	10/25/2018	JEFFRIES & CO.....	12/03/2018	INVESTMENT TECHNOLOGY GROUP...		1,247,000	69,940	68,503	69,940						
715347	10	0			PERSPECTA INC.....	..	06/14/2018	VARIOUS.....	12/27/2018	VARIOUS.....		17,040,000	415,873	275,743	415,873						
750459	10	9			RADISYS CORP.....	..	01/12/2018	DIRECT TRADING.....	12/03/2018	JONESTRADING INSTITUTIONAL SER..		27,098,000	30,079	46,066	17,370						
78112V	10	2			RUBICON PROJ INC.....	..	01/12/2018	JONESTRADING INSTITUTIONAL SERVICES	08/07/2018	IVY SECURITES INC.....		14,144,000	32,588	48,146	32,588						
82981J	10	9			SITE CENTERS CORP.....	..	08/27/2018	VARIOUS.....	12/20/2018	VARIOUS.....		9,570,000	132,549	111,305	132,549						
84763R	10	1			SPECTRUM BRANDS HLDGS INC.....	..	02/26/2018	VARIOUS.....	04/26/2018	VARIOUS.....		1,810,000	195,066	127,958	191,095						
85569C	10	7			STARTEK INC.....	..	03/15/2018	JONESTRADING INSTITUTIONAL SERVICES	10/12/2018	JEFFRIES & CO.....		133,000	1,400	797	1,400						
879181	10	5			TELARIA INC.....	..	05/31/2018	VARIOUS.....	10/05/2018	VARIOUS.....		15,117,000	62,799	42,410	62,799						
909214	30	6			UNISYS CORP.....	..	08/28/2018	WEEDEN & COMPANY.....	12/13/2018	VARIOUS.....		5,030,000	83,237	61,480	83,237						
98310W	10	8			WYNDHAM WORLDWIDE CORP.....	..	10/31/2018	VARIOUS.....	12/27/2018	VARIOUS.....		5,590,000	395,974	317,207	395,974						
730843	20	8			POINTS INTL LTD.....	C	04/20/2018	VARIOUS.....	12/12/2018	VARIOUS.....		5,004,000	51,828	69,416	51,828						
776652	10	9			ROOTS CORP.....	C	08/14/2018	VARIOUS.....	09/20/2018	JONESTRADING INSTITUTIONAL SER..		26,780,000	205,198	151,349	205,198						
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								3,173,618	2,884,223	3,125,464	0	0	48,155	(48,155)	0	0	(241,241)	...(241,241)	38,600	0
9799998.	Total - Common Stocks.....								3,173,618	2,884,223	3,125,464	0	0	48,155	(48,155)	0	0	(241,241)	...(241,241)	38,600	0
9899999.	Total - Preferred and Common Stocks.....								3,173,618	2,884,223	3,125,464	0	0	48,155	(48,155)	0	0	(241,241)	...(241,241)	38,600	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								3,173,618	2,884,223	3,125,464	0	0	48,155	(48,155)	0	0	(241,241)	...(241,241)	38,600	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	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. Property and Casualty Insurer													
58458*	10	5	MEDICAL HEALTH INSURING CORPORATION OF OHIO.....	.....	95828.....	34-1442712.....	8bi	NO	.....	.....84,213,827	.....	.....10,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									0	84,213,827	0	XXX	XXX
Common Stocks - U.S. Life Insurer													
21058#	10	3	CONSUMERS LIFE INSURANCE COMPANY.....	.....	62375.....	21-0706531.....	8bi	NO	.....	.....31,770,588	.....	.....16,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer.....									0	31,770,588	0	XXX	XXX
Common Stocks - U.S. Health Entity													
86815*	10	4	SUPERIOR DENTAL CARE ALLIANCE, INC.....	.....	96280.....	31-1119867.....	8bi	NO	.....	.....15,065,872	.....	.....1,000.000	100.0
1399999. Total - Common Stocks - U.S. Health Entity.....									0	15,065,872	0	XXX	XXX
1899999. Total - Common Stocks.....									0	131,050,287	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....									0	131,050,287	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: \$.....1,388,341,355.
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	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CIVISTA BANK..... SANDUSKY, OHIO.....		0.30	3,011		1,007,989	XXX
CORTLAND BANK..... CORTLAND, OHIO.....		1.10	21,981		2,279,941	XXX
FARMERS & MERCHANTS BANK..... ARCHBOLD, OHIO.....		2.00	2,493	716	502,493	XXX
FIRST FEDERAL BANK..... DEFIANCE, OHIO.....		2.00	4,162		508,346	XXX
FIRST FEDERAL OF LAKEWOOD..... CLEVELAND, OHIO.....		0.55	28,230		2,773,450	XXX
HUNTINGTON BANK..... CLEVELAND, OHIO.....		0.85	178,044		80,872,947	XXX
PNC BANK..... CLEVELAND, OHIO.....					50,728,217	XXX
THIRD FEDERAL SAVINGS & LOAN..... CLEVELAND, OHIO.....		2.00		19,726	10,000,000	XXX
WATERFORD BANK..... TOLEDO, OHIO.....		1.75	3,550	6,397	638,673	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX	6		3	XXX
0199999. Total - Open Depositories.....	XXX	XXX	241,477	26,839	149,312,059	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	241,477	26,839	149,312,059	XXX
0599999. Total Cash.....	XXX	XXX	241,477	26,839	149,312,059	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	140,128,266	4. April.....	128,332,037	7. July.....	101,942,528	10. October.....	115,441,927
2. February.....	140,186,840	5. May.....	133,519,496	8. August.....	106,631,203	11. November.....	115,059,786
3. March.....	160,171,903	6. June.....	101,114,235	9. September.....	104,073,249	12. December.....	149,312,050

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2		3	4	5	6	7	8	9		
CUSIP	Description		Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year		
Exempt Money Market Mutual Funds as Identified by the SVO											
60934N	10	4	FEDERATED GOVERNMENT OBLIGATIONS FUND INSTITUTIONAL SHARES.....			12/31/2018.....	2.100		57,912,318	95,446	783,382
52470G	79	1	WESTERN ASSET INSTITUTIONAL GOVERNMENT RESERVES.....			12/31/2018.....	2.470		31,144,000	166,333	2,136,913
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....							89,056,318	261,779	2,920,295		
8899999. Total - Cash Equivalents.....							89,056,318	261,779	2,920,295		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL							
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...					36,193	35,520
12. Hawaii.....HI							
13. Idaho.....ID							
14. Illinois.....IL							
15. Indiana.....IN							
16. Iowa.....IA							
17. Kansas.....KS							
18. Kentucky.....KY							
19. Louisiana.....LA							
20. Maine.....ME							
21. Maryland.....MD							
22. Massachusetts.....MA							
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...					206,821	202,968
35. North Dakota.....ND							
36. Ohio.....OH	B...			517,052	507,420		
37. Oklahoma.....OK							
38. Oregon.....OR							
39. Pennsylvania.....PA							
40. Rhode Island.....RI							
41. South Carolina.....SC	B...					139,604	137,003
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		517,052	507,420	382,618	375,491
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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