



ANNUAL STATEMENT

For the Year Ended December 31, 2019
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 (Street and Number) (City or Town, State, Country and Zip Code)				
Mail Address	2060 East Ninth Street .. Cleveland .. OH .. US .. 44115-1355 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	2060 East Ninth Street .. Cleveland .. OH .. US .. 44115-1355 (Street and Number) (City or Town, State, Country and Zip Code)				
Internet Web Site Address	www.MedMutual.com				
Statutory Statement Contact	Kevin Spruch (Name)				
	Kevin.Spruch@medmutual.com (E-Mail Address)				

216-687-7000
(Area Code) (Telephone Number)

216-687-7000
(Area Code) (Telephone Number)

216-687-2759
(Area Code) (Telephone Number) (Extension)

216-360-4073
(Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Charles Arthur Bryan	Richard Alan Chiricosta	Frederick David DiSanto	Terrance Callahan Egger
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 _____ 2020	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 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	76,060,407	3.3	76,060,407		76,060,407	3.3
1.02 All Other Governments.....	4,000,000	0.2	4,000,000		4,000,000	0.2
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	1,670,113	0.1	1,670,113		1,670,113	0.1
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	555,028,265	24.0	555,028,265		555,028,265	24.0
1.06 Industrial and Miscellaneous.....	535,422,108	23.2	535,422,108		535,422,108	23.2
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	1,172,180,893	50.8	1,172,180,893	0	1,172,180,893	50.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	270,602,623	11.7	270,602,623		270,602,623	11.7
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	141,029,277	6.1	141,029,277		141,029,277	6.1
3.05 Mutual Funds.....	35,149,742	1.5	35,149,742		35,149,742	1.5
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	446,781,642	19.4	446,781,642	0	446,781,642	19.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	37,155,598	1.6	37,155,598		37,155,598	1.6
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	37,155,598	1.6	37,155,598	0	37,155,598	1.6
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	102,990,492	4.5	102,990,492		102,990,492	4.5
6.02 Cash Equivalents (Schedule E, Part 2).....	258,116,136	11.2	258,116,136		258,116,136	11.2
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	361,106,628	15.6	361,106,628	0	361,106,628	15.6
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	291,015,835	12.6	291,015,835		291,015,835	12.6
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	2,308,240,596	100.0	2,308,240,596	0	2,308,240,596	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		37,454,337
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).....	389,561	389,561
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.....	688,300	
8.2	Totals, Part 3, Column 9.....		688,300
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		37,155,598
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		37,155,598

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.....		254,665,541
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	5,783,396	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	65,634,060	71,417,456
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.....	(31,889,586)	
5.2	Totals, Part 3, Column 9.....		(31,889,586)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		633,948
7.	Deduct amounts received on disposals, Part 3, Column 16.....		3,811,524
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).....		291,015,835
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		291,015,835

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,517,555,232
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		292,356,986
3.	Accrual of discount.....		1,103,488
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.....	38,827,369	
4.4	Part 4, Column 11.....	(991,804)	37,835,565
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,349,803
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		225,591,329
7.	Deduct amortization of premium.....		4,672,282
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.....	4,366,580	
9.4	Part 4, Column 13.....	755,611	5,122,191
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		147,263
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,618,962,535
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,618,962,535

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.....	76,060,407	77,332,396	76,374,714	75,619,055
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	4,000,000	3,999,980	4,000,000	4,000,000
	4. Totals.....	80,060,407	81,332,376	80,374,714	79,619,055
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.....	1,670,113	1,676,928	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.....	555,028,265	559,313,334	557,752,988	548,507,518
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	498,450,018	512,912,265	503,900,901	493,649,000
	9. Canada.....	6,340,957	6,563,970	6,365,901	6,300,000
	10. Other Countries.....	30,631,133	31,683,456	30,654,124	30,621,000
	11. Totals.....	535,422,108	551,159,691	540,920,926	530,570,000
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	1,172,180,893	1,193,482,329	1,180,930,932	1,160,346,573
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.....	295,464,451	295,464,451	240,402,508	.....
	21. Canada.....	262,068	262,068	218,757	.....
	22. Other Countries.....	10,025,846	10,025,846	7,095,606	.....
	23. Totals.....	305,752,365	305,752,365	247,716,871	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	141,029,277	141,029,277	193,125,104	.....
	25. Total Common Stocks.....	446,781,642	446,781,642	440,841,975	.....
	26. Total Stocks.....	446,781,642	446,781,642	440,841,975	.....
	27. Total Bonds and Stocks.....	1,618,962,535	1,640,263,971	1,621,772,907	.....

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

SI05

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.....	11,727,564	42,814,039	20,649,056	843,999	25,749	XXX	76,060,407	6.5	90,542,941	8.0	76,060,407	
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.....	11,727,564	42,814,039	20,649,056	843,999	25,749	XXX	76,060,407	6.5	90,542,941	8.0	76,060,407	0
2. All Other Governments												
2.1 NAIC 1.....		4,000,000				XXX	4,000,000	0.3	4,000,000	0.4	4,000,000	
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	4,000,000	0	0	0	XXX	4,000,000	0.3	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.....	1,670,113					XXX	1,670,113	0.1	1,709,775	0.2	1,670,113	
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.....	1,670,113	0	0	0	0	XXX	1,670,113	0.1	1,709,775	0.2	1,670,113	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	96,140,723	346,672,756	100,522,544	11,689,239	3,003	XXX	555,028,265	47.4	506,848,246	44.6	555,028,265	
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.....	96,140,723	346,672,756	100,522,544	11,689,239	3,003	XXX	555,028,265	47.4	506,848,246	44.6	555,028,265	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

901S

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.....	30,093,176	222,974,512	114,511,367			.XXX.....	367,579,055	31.4	340,927,431	30.0	367,579,055	
6.2 NAIC 2.....	6,673,893	132,825,685	28,343,475			.XXX.....	167,843,053	14.3	193,392,964	17.0	167,843,053	
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.....	36,767,069	355,800,197	142,854,842	0	0	.XXX.....	535,422,108	45.7	534,320,395	47.0	535,422,108	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. Unaffiliated Bank Loans												
10.1 NAIC 1.....						.XXX.....	0	0.0		0.0		
10.2 NAIC 2.....						.XXX.....	0	0.0		0.0		
10.3 NAIC 3.....						.XXX.....	0	0.0		0.0		
10.4 NAIC 4.....						.XXX.....	0	0.0		0.0		
10.5 NAIC 5.....						.XXX.....	0	0.0		0.0		
10.6 NAIC 6.....						.XXX.....	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	.XXX.....	0	0.0	0	0.0	0	0

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

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

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).....139,631,576	616,461,307	235,682,967	12,533,238	28,752	0	1,004,337,840	85.7	XXX	XXX	1,004,337,840	0
11.2 NAIC 2.....	(d).....6,673,893	132,825,685	28,343,475	0	0	0	167,843,053	14.3	XXX	XXX	167,843,053	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.....	146,305,469	749,286,992	264,026,442	12,533,238	28,752	0	(b)....1,172,180,893	100.0	XXX	XXX	1,172,180,893	0
11.8 Line 11.7 as a % of Col. 7.....	12.5	63.9	22.5	1.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	109,871,616	506,067,111	313,585,508	14,090,245	413,913	.....	.....XXX	XXX	944,028,393	83.0	944,028,393	.....
12.2 NAIC 2.....	19,503,018	105,968,047	67,921,899	.....	.....	.....	.....XXX	XXX	193,392,964	17.0	193,392,964	.....
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.....	129,374,634	612,035,158	381,507,407	14,090,245	413,913	0	XXX	XXX	(b)....1,137,421,357	100.0	1,137,421,357	0
12.8 Line 12.7 as a % of Col. 9.....	11.4	53.8	33.5	1.2	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	139,631,576	616,461,307	235,682,967	12,533,238	28,752	.....	.....1,004,337,840	85.7	944,028,393	83.0	1,004,337,840	XXX
13.2 NAIC 2.....	6,673,893	132,825,685	28,343,475	.....	.....	.....	.....167,843,053	14.3	193,392,964	17.0	167,843,053	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.....	146,305,469	749,286,992	264,026,442	12,533,238	28,752	0	1,172,180,893	100.0	1,137,421,357	100.0	1,172,180,893	XXX
13.8 Line 13.7 as a % of Col. 7.....	12.5	63.9	22.5	1.1	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.....	12.5	63.9	22.5	1.1	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 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.

(c) Includes \$.0 current year of bonds with 5GI designations, \$.0 prior year of bonds with 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 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	2,998,426	25,610,699	16,052,183	44,661,308		XXX.	44,661,308	3.8	56,675,096	5.0	44,661,308	
1.02 Residential Mortgage-Backed Securities.....	8,729,138	17,203,340	4,596,873	843,999	25,749	XXX.	31,399,099	2.7	33,867,845	3.0	31,399,099	
1.03 Commercial Mortgage-Backed Securities.....						XXX.		0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
1.05 Totals.....	11,727,564	42,814,039	20,649,056	843,999	25,749	XXX.	76,060,407	6.5	90,542,941	8.0	76,060,407	0
2. All Other Governments												
2.01 Issuer Obligations.....		4,000,000				XXX.	4,000,000	0.3	4,000,000	0.4	4,000,000	
2.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.05 Totals.....	0	4,000,000	0	0	0	XXX.	4,000,000	0.3	4,000,000	0.4	4,000,000	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						XXX.	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
3.05 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												
4.01 Issuer Obligations.....	1,670,113					XXX.	1,670,113	0.1	1,709,775	0.2	1,670,113	
4.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
4.05 Totals.....	1,670,113	0	0	0	0	XXX.	1,670,113	0.1	1,709,775	0.2	1,670,113	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	21,738,398	98,356,942	26,980,721	147,076,061		XXX.	147,076,061	12.5	158,674,195	14.0	147,076,061	
5.02 Residential Mortgage-Backed Securities.....	74,402,325	185,426,819	60,426,760	331,948,146	3,003	XXX.	331,948,146	28.3	275,484,623	24.2	331,948,146	
5.03 Commercial Mortgage-Backed Securities.....		62,888,995	13,115,063	76,004,058		XXX.	76,004,058	6.5	72,689,428	6.4	76,004,058	
5.04 Other Loan-Backed and Structured Securities.....				0		XXX.	0	0.0		0.0		
5.05 Totals.....	96,140,723	346,672,756	100,522,544	11,689,239	3,003	XXX.	555,028,265	47.4	506,848,246	44.6	555,028,265	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	36,767,069	355,800,197	142,854,842	535,422,108		XXX.	535,422,108	45.7	534,320,395	47.0	535,422,108	
6.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
6.05 Totals.....	36,767,069	355,800,197	142,854,842	0	0	XXX.	535,422,108	45.7	534,320,395	47.0	535,422,108	0
7. Hybrid Securities												
7.01 Issuer Obligations.....						XXX.	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						XXX.	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						XXX.	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						XXX.	0	0.0		0.0		
8.07 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 11.08	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												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	63,174,006	483,767,838	185,887,746	0	0	XXX.....	732,829,590	62.5	XXX.....	XXX.....	732,829,590	0
11.02 Residential Mortgage-Backed Securities.....	83,131,463	202,630,159	65,023,633	12,533,238	28,752	XXX.....	363,347,245	31.0	XXX.....	XXX.....	363,347,245	0
11.03 Commercial Mortgage-Backed Securities.....	0	62,888,995	13,115,063	0	0	XXX.....	76,004,058	6.5	XXX.....	XXX.....	76,004,058	0
11.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	146,305,469	749,286,992	264,026,442	12,533,238	28,752	0	1,172,180,893	100.0	XXX.....	XXX.....	1,172,180,893	0
11.09 Line 11.08 as a % of Col. 7.....	12.5	63.9	22.5	1.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	78,791,895	404,165,675	272,421,891	.....	.....	XXX.....	XXX.....	XXX.....	755,379,461	66.4	755,379,461	.....
12.02 Residential Mortgage-Backed Securities.....	50,582,739	156,290,949	87,974,622	14,090,245	413,913	XXX.....	XXX.....	XXX.....	309,352,468	27.2	309,352,468	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	51,578,534	21,110,894	.....	.....	XXX.....	XXX.....	XXX.....	72,689,428	6.4	72,689,428	.....
12.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.08 Totals.....	129,374,634	612,035,158	381,507,407	14,090,245	413,913	0	XXX.....	XXX.....	1,137,421,357	100.0	1,137,421,357	0
12.09 Line 12.08 as a % of Col. 9.....	11.4	53.8	33.5	1.2	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	63,174,006	483,767,838	185,887,746	.....	.....	XXX.....	732,829,590	62.5	755,379,461	66.4	732,829,590	XXX.....
13.02 Residential Mortgage-Backed Securities.....	83,131,463	202,630,159	65,023,633	12,533,238	28,752	XXX.....	363,347,245	31.0	309,352,468	27.2	363,347,245	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	62,888,995	13,115,063	.....	.....	XXX.....	76,004,058	6.5	72,689,428	6.4	76,004,058	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	146,305,469	749,286,992	264,026,442	12,533,238	28,752	0	1,172,180,893	100.0	1,137,421,357	100.0	1,172,180,893	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	12.5	63.9	22.5	1.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	12.5	63.9	22.5	1.1	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.09 Line 14.08 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
14.10 Line 14.08 as a % of Line 11.08, 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.....	89,056,318		89,056,318	
2. Cost of cash equivalents acquired.....	229,920,654		229,920,654	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	60,860,836		60,860,836	
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).....	258,116,136	0	258,116,136	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	258,116,136	0	258,116,136	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.	33,689,978	.....	.....32,060,064	.....	.....688,300	.....	.....	.....(688,300)	.....	.....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.....						38,785,512	0	37,155,598	0	688,300	0	0	(688,300)	0	2,808,485	0
0399999. Total - Properties Occupied by the Reporting Entity.....						38,785,512	0	37,155,598	0	688,300	0	0	(688,300)	0	2,808,485	0
0699999. Totals.....						38,785,512	0	37,155,598	0	688,300	0	0	(688,300)	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.....			32,060,064	389,561
0199999. Total - Acquired by Purchase.....					.0	.0	32,060,064	389,561
0399999. Totals.....					.0	.0	32,060,064	389,561

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	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, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the 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	762,844	762,844	(4,251)	.....	.....	.....	.....	.....	.....	.....8,530
000000 00 0	Flare Capital Partners I, LP.....		.....	Rowayton.....	CT.....	Flare Capital Managers I, LLC.....	.....	12/20/2013	1	6,905,321	8,413,308	8,413,308	833,163	.....	.....	.....	.....	.....	.....2,250,000	5,710
000000 00 0	JumpStart Next Fund, LLC.....		.....	Cleveland.....	OH.....	JNF Management, LLC.....	.....	01/15/2015	1	1,000,000	839,774	839,774	47,775	.....	.....	.....	.....	.....	.....	.....8,000
000000 00 0	MCM Capital Partners III, LP.....		.....	Cleveland.....	OH.....	MCM Capital Partners III, LLC.....	.....	09/25/2015	1	1,292,291	1,106,484	1,106,484	(45,861)	.....	.....	.....	.....	.....	.....574,542	3,100
000000 00 0	Strategic Value Investors, LP.....		.....	Cleveland.....	OH.....	Strategic Value Bank Partners, LLC.....	.....	11/24/2015	1	3,000,000	4,614,877	4,614,877	720,614	.....	.....	.....	.....	.....	.....	.....3,000
000000 00 0	Citymark Capital Fund I, LP.....		.....	Cleveland.....	OH.....	Citymark Capital GP, LLC.....	.....	09/23/2016	1	651,228	1,374,086	1,374,086	820,107	.....	.....	.....	.....	.....	.....81,955	4,990
000000 00 0	Mutual Capital Partners Fund III-Q, LP.....		.....	Westlake.....	OH.....	Mutual Capital Partners Fund III, LLC.....	.....	03/03/2017	1	300,000	236,072	236,072	(20,465)	.....	.....	.....	.....	.....	.....700,000	2,420
000000 00 0	Strategic Value Private Investors, LP.....		.....	Cleveland.....	OH.....	Strategic Value Private Investors.....	.....	11/08/2017	1	1,269,358	1,251,976	1,251,976	(58,723)	.....	.....	.....	.....	.....	.....730,642	2,520
000000 00 0	Leerink Transformation Fund I, LP.....		.....	Boston.....	MA.....	Leerink Transformation Partners.....	.....	06/06/2017	1	3,363,125	3,752,891	3,752,891	556,316	.....	.....	.....	.....	.....	.....1,336,875	1,600
000000 00 0	Ancora Merlin Institutional, LP.....		.....	Cleveland.....	OH.....	Ancora Advisors.....	.....	10/01/2017	13	13,100,000	12,841,046	12,841,046	350,260	.....	.....	.....	.....	.....	.....	.....7,000
000000 00 0	Citymark Capital US Apartment Fund II, LP.....		.....	Cleveland.....	OH.....	Citymark Capital GP II, LLC.....	.....	05/31/2018	1	573,760	556,675	556,675	(5,525)	.....	.....	.....	.....	.....34,174	426,240	0.840
000000 00 0	Ancora Catalyst Fund.....		.....	Cleveland.....	OH.....	Ancora Advisors.....	.....	06/01/2019	13	5,000,000	5,120,806	5,120,806	120,806	.....	.....	.....	.....	.....	.....	.....3,800
000000 00 0	Strategic Value FNBA Investors, LP.....		.....	Cleveland.....	OH.....	Strategic Value NBA Investors.....	.....	10/01/2019	1	683,396	683,396	683,396	.....	.....	.....	.....	.....	.....	.....316,604	2,140
000000 00 0	Risk LD, LLC.....		.....	Gates Mills.....	OH.....	N/A.....	.....	10/02/2019	1	100,000	.....	.....	.....(100,000)	.....	.....	.....	.....	.....	.....	.....
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....										39,863,435	41,554,235	41,554,235	3,214,216	0	0	0	0	34,174	6,416,858	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																				
000000 00 0	Medical Mutual Services, LLC.....		.....	Strongsville.....	OH.....	.....	.....	01/01/2000	.....	.....109,155,841	215,332,208	215,332,208	(36,099,389)	.....	.....	.....	.....	.....	.....	...100,000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated..										109,155,841	215,332,208	215,332,208	(36,099,389)	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	.....	.....18,450,000	18,450,000	18,450,000	.....	.....	.....	.....	.....	.....	.....	.....
2799999. Total - Surplus Debentures - Unaffiliated.....										18,450,000	18,450,000	18,450,000	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	.....	.....15,223,228	15,679,392	15,679,392	995,587	.....	.....	.....	.....	.....666,100	.....	.....
4699999. Total - Any Other Class of Asset - Unaffiliated.....										15,223,228	15,679,392	15,679,392	995,587	0	0	0	0	666,100	0	XXX
4899999. Subtotal - Unaffiliated.....										73,536,663	75,683,627	75,683,627	4,209,803	0	0	0	0	700,274	6,416,858	XXX
4999999. Subtotal - Affiliated.....										109,155,841	215,332,208	215,332,208	(36,099,389)	0	0	0	0	0	0	XXX
5099999. Totals.....										182,692,504	291,015,835	291,015,835	(31,889,586)	0	0	0	0	700,274	6,416,858	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, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Flare Capital Partners I, LP.....			Rowayton.....	CT.....	Flare Capital Managers I, LLC.....	12/20/2013.	1	.....	1,095,258	.....	5.710
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	MCM Capital Partners III, LP.....			Cleveland.....	OH.....	MCM Capital Partners III, LLC.....	09/25/2015.	1	.....	262,679	.....	3.100
000000 00 0	Strategic Value Private Investors, LP.....			Cleveland.....	OH.....	Strategic Value Private Investors.....	11/08/2017.	1	.....	594,534	.....	2.520
000000 00 0	Citymark Capital US Apartment Fund II, LP.....			Cleveland.....	OH.....	Citymark Capital GP II, LLC.....	05/31/2018.	1	.....	245,144	.....	0.840
000000 00 0	Leerink Transformation Fund I, LP.....			Boston.....	MA.....	Leerink Transformation Partners.....	06/06/2017.	1	.....	1,633,917	.....	1.600
000000 00 0	Ancora Catalyst Fund.....			Cleveland.....	OH.....	Ancora Advisors.....	06/01/2019.	13	5,000,000	.....	.....	3.800
000000 00 0	Strategic Value FNBA Investors, LP.....			Cleveland.....	OH.....	Strategic Value NBA Investors.....	10/01/2019.	1	683,396	.....	.....	2.140
000000 00 0	Risk LD, LLC.....			Gates Mills.....	OH.....	N/A.....	10/02/2019.	1	100,000	.....	.....	.....
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									5,783,396	3,931,532	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated												
000000 00 0	Medical Mutual Services, LLC.....			Strongsville.....	OH.....	.....	01/01/2000.	.....	.....	50,000,000	.....	100.000
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....									0	50,000,000	0	XXX
Surplus Debentures - Unaffiliated												
000000 00 0	COSE Health and Wellness Trust.....			Cleveland.....	OH.....	COSE Health and Wellness Trust.....	08/15/2016.	.....	.....	9,000,000	.....	.....
2799999. Total - Surplus Debentures - Unaffiliated.....									0	9,000,000	0	XXX
Any Other Class of Assets - Unaffiliated												
000000 00 0	Employee Benefit Trust.....			Boston.....	MA.....	Fidelity Investments.....	07/01/2004.	.....	.....	2,702,528	.....	.....
4699999. Total - Any Other Class of Assets - Unaffiliated.....									0	2,702,528	0	XXX
4899999. Subtotal - Unaffiliated.....									5,783,396	15,634,060	0	XXX
4999999. Subtotal - Affiliated.....									0	50,000,000	0	XXX
5099999. Totals.....									5,783,396	65,634,060	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, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	Strategic Value Private Investors, LP		Cleveland.....	OH.	Strategic Value Private Investors	11/08/2017.	11/30/2019.	.....	.....	.....	.....0	.....	.....106,801	106,801	.....	.....	.....0	.....
000000	00	0	Citymark Capital Fund I, LP.....		Cleveland.....	OH.	Citymark Capital GP, LLC.....	09/23/2016.	10/04/2019.	.....	.....	.....	.....0	.....	.....3,189,000	3,189,000	.....	.....	.....0	.....
000000	00	0	Citymark Capital US Apartment Fund II, LP.....		Cleveland.....	OH.	Citymark Capital GP II, LLC..	05/31/2018.	10/04/2019.	.....	.....	.....	.....0	.....	.....186,950	186,950	.....	.....	.....0	.....
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									0	0	0	0	0	0	3,482,751	3,482,751	0	0	0	0
Any Other Class of Assets - Unaffiliated																				
000000	00	0	Employee Benefit Trust.....		Boston.....	MA.	Fidelity Investments.....	07/01/2004.	12/31/2019.	.....	.....	.....	.....0	.....	.....328,773	328,773	.....	.....633,948	633,948	.....
4699999. Total - Any Other Class of Assets - Unaffiliated.....									0	0	0	0	0	0	328,773	328,773	0	633,948	633,948	0
4899999. Subtotal - Unaffiliated.....									0	0	0	0	0	0	3,811,524	3,811,524	0	633,948	633,948	0
5099999. Totals									0	0	0	0	0	0	3,811,524	3,811,524	0	633,948	633,948	0

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	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
U.S. Government - Issuer Obligations																							
912828	2R	0	U.S. TREASURY NOTES.....				1	1,494,258	102.856	1,542,840	1,500,000	1,495,460		539			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	107.707	1,077,070	1,000,000	1,000,540		(56)			2.875	2.868	MN.....	3,712	28,750	06/25/2018	05/15/2028
912828	4P	2	U.S. TREASURY NOTES.....				1	1,000,703	101.375	1,013,750	1,000,000	1,000,341		(241)			2.625	2.600	MN.....	3,390	26,250	06/27/2018	05/15/2021
912828	4R	8	U.S. TREASURY NOTES.....				1	8,036,250	105.926	8,474,080	8,000,000	8,028,914		(4,879)			2.875	2.803	MN.....	20,109	230,000	06/27/2018	05/31/2025
912828	5D	8	U.S. TREASURY NOTES.....				1	995,820	104.441	1,044,410	1,000,000	996,772		802			2.875	2.967	MS.....	7,305	28,750	10/24/2018	09/30/2023
912828	B5	8	U.S. TREASURY NOTES.....				1	999,609	100.523	1,005,230	1,000,000	999,859		128			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	104.309	1,043,090	1,000,000	991,380		1,937			2.750	2.974	FA.....	10,387	27,500	09/19/2018	02/15/2024
912828	F2	1	U.S. TREASURY NOTES.....				1	1,017,656	100.895	1,008,950	1,000,000	1,007,369		(4,117)			2.125	1.695	MS.....	5,400	21,250	06/22/2017	09/30/2021
912828	J2	7	U.S. TREASURY NOTES.....				1	992,656	101.445	1,014,450	1,000,000	995,973		737			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	102.723	1,540,845	1,500,000	1,509,106		(1,441)			2.250	2.140	MN.....	4,358	33,750	09/27/2017	11/15/2025
912828	QN	3	U.S. TREASURY NOTES.....	SD			1	938,852	102.043	887,774	870,000	887,304		(12,366)			3.125	1.652	MN.....	3,511	27,187	09/21/2015	05/15/2021
912828	RR	3	U.S. TREASURY NOTES.....				1	3,013,359	100.789	3,023,670	3,000,000	3,002,726		(1,415)			2.000	1.950	MN.....	7,747	60,000	12/22/2011	11/15/2021
912828	TJ	9	U.S. TREASURY NOTES.....				1	1,235,010	100.094	1,251,175	1,250,000	1,241,779		3,030			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	99.883	2,996,490	3,000,000	2,998,426		3,771			1.375	1.503	MN.....	3,607	41,250	05/30/2013	05/31/2020
912828	VS	6	U.S. TREASURY NOTES.....				1	1,028,867	102.996	1,029,960	1,000,000	1,018,121		(4,779)			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	103.473	9,312,570	9,000,000	8,959,501		8,628			2.500	2.610	MN.....	29,052	225,000	01/30/2018	05/15/2024
912828	WN	6	U.S. TREASURY NOTES.....				1	2,006,875	100.551	2,011,020	2,000,000	2,002,826		(1,954)			2.000	1.898	MN.....	3,497	40,000	11/28/2017	05/31/2021
912828	X8	8	U.S. TREASURY NOTES.....				1	2,026,211	103.731	2,074,620	2,000,000	2,020,425		(2,526)			2.375	2.224	MN.....	6,133	47,500	09/27/2017	05/15/2027
912828	XD	7	U.S. TREASURY NOTES.....				1	999,844	100.688	1,006,880	1,000,000	999,918		33			1.875	1.879	MN.....	1,639	18,750	09/27/2017	05/31/2022
912828	XG	0	U.S. TREASURY NOTES.....				1	491,934	101.320	506,600	500,000	494,192		2,222			2.125	2.608	JD.....	29	10,625	12/26/2018	06/30/2022
912828	XQ	8	U.S. TREASURY NOTES.....				1	2,016,250	101.031	2,020,620	2,000,000	2,008,611		(3,228)			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	106.043	1,060,430	1,000,000	1,001,764		(287)			2.875	2.841	JJ.....	12,032	28,750	08/29/2018	07/31/2025
0199999	U.S. Government - Issuer Obligations.....							44,715,873	XXX	45,946,524	44,620,000	44,661,307	0	(15,462)	0	0	XXX	XXX	XXX	184,957	1,055,625	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
38375G	2G	5	GNMA REMIC TRUST 2012-102 DN.....			4	1	1,184,251	98.894	1,171,702	1,184,806	1,184,571		101			1.500	1.510	MON...	1,481	17,772	08/27/2012	09/20/2040
38378E	JV	6	GNMA REMIC TRUST 2012-65 MJ.....			4	1	1,120,890	100.225	1,085,095	1,082,659	1,095,801		(9,228)			2.500	1.701	MON...	2,256	27,066	08/15/2012	07/20/2039
38375G	DJ	7	GNMA REMIC TRUST 2012-73 NK.....			4	1	366,939	100.714	352,275	349,778	354,198		(5,212)			3.000	1.269	MON...	874	10,493	08/09/2012	08/20/2040
38379W	5E	8	GNMA REMIC TRUST 2016-62 LA.....				1	3,079,496	102.169	3,022,554	2,958,387	3,034,580		(5,846)			3.000	2.081	MON...	7,396	88,752	07/25/2016	09/20/2045
38379X	KD	1	GNMA REMIC TRUST 2016-83 AP.....				1	4,568,928	100.819	4,419,884	4,383,979	4,501,014		(9,072)			3.000	2.044	MON...	10,960	131,519	07/28/2016	10/20/2045
38379X	Q9	4	GNMA REMIC TRUST 2016-90 MA.....				1	6,828,159	102.567	6,715,913	6,547,830	6,720,108		(14,027)			3.000	2.050	MON...	16,370	196,435	08/09/2016	10/20/2045
38380F	4M	5	GNMA REMIC TRUST 2017-099 JG.....				1	7,185,039	100.144	7,222,470	7,212,085	7,188,709		(1,469)			2.500	2.578	MON...	15,025	180,302	08/22/2017	06/20/2047
38380H	PP	1	GNMA REMIC TRUST 2017-149 CA.....				1	3,218,535	100.184	3,291,312	3,285,266	3,245,714		16,965			2.500	3.146	MON...	6,844	82,132	01/25/2018	02/20/2046
38381A	X3	5	GNMA REMIC TRUST 2018-153 VA.....				1	4,106,604	102.764	4,104,667	3,994,265	4,074,405		(32,200)			3.500	2.122	MON...	11,650	104,850	03/26/2019	02/20/2030
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							31,658,841	XXX	31,385,872	30,999,055	31,399,100	0	(59,988)	0	0	XXX	XXX	XXX	72,856	839,321	XXX	XXX
0599999	Total - U.S. Government.....							76,374,714	XXX	77,332,396	75,619,055	76,060,407	0	(75,450)	0	0	XXX	XXX	XXX	257,813	1,894,946	XXX	XXX
All Other Governments - Issuer Obligations																							
46513X	FV	7	STATE OF ISRAEL.....	C		1	1	1,000,000	99.998	999,980	1,000,000	1,000,000					2.838	2.972	JD.....	2,365	36,495	05/01/2017	05/01/2022
46514A	CD	9	STATE OF ISRAEL.....	C		1	1	3,000,000	100.000	3,000,000	3,000,000	3,000,000					2.850	2.850	MN.....	14,328	50,129	04/01/2019	04/01/2021
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	16,693	86,624	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	16,693	86,624	XXX	XXX

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	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
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
662523	WY	1	BOROUGH OF NORTH SLOPE ALASKA.....	.....	..	.....1	1FE	1,882,304	...101.632	1,676,928	1,650,000	1,670,113	.....	.....(39,662)	.....	.....	.....5.126	2.642	JD.....	235	84,579	04/25/2014.	06/30/2020.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							1,882,304	XXX	1,676,928	1,650,000	1,670,113	0	(39,662)	0	0	XXX	XXX	XXX	235	84,579	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							1,882,304	XXX	1,676,928	1,650,000	1,670,113	0	(39,662)	0	0	XXX	XXX	XXX	235	84,579	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	RH	9	FEDERAL FARM CREDIT BANKS.....	.....	..	.....	.....1	2,019,160	...102.712	2,054,240	2,000,000	2,008,213	.....	.....(2,274)	.....	.....	.....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	...100.751	1,007,510	1,000,000	1,000,976	.....	.....(1,386)	.....	.....	.....2.625	2.481	MS.....	8,167	26,250	11/05/2013.	09/09/2020.
3133EF	3E	5	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	4,992,500	...100.000	5,000,000	5,000,000	4,996,330	.....	.....1,064	.....	.....	.....2.050	2.073	AO.....	20,785	102,500	04/19/2016.	04/18/2023.
3133EF	4A	2	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	10,000,000	...100.000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....1.920	1.920	AO.....	38,400	192,000	04/12/2016.	04/19/2022.
3133EF	X8	5	FEDERAL FARM CREDIT BANKS.....	.....	..	.....	.....1	1,007,040	...99.941	999,410	1,000,000	1,002,328	.....	.....(1,297)	.....	.....	.....1.530	1.396	AO.....	3,655	15,300	04/18/2016.	10/05/2021.
3133EG	D2	8	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	4,874,900	...99.555	4,977,750	5,000,000	4,938,160	.....	.....20,941	.....	.....	.....1.700	2.152	MN.....	14,167	85,000	11/29/2016.	11/01/2022.
3133EG	EE	1	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	3,965,200	...99.745	3,989,800	4,000,000	3,978,621	.....	.....5,908	.....	.....	.....1.980	2.142	JD.....	3,960	79,200	09/12/2017.	06/13/2023.
3133EG	H9	9	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	2,943,000	...99.464	2,983,920	3,000,000	2,963,868	.....	.....6,884	.....	.....	.....2.140	2.403	MN.....	7,133	64,200	11/22/2016.	11/21/2024.
3133EG	XA	8	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	9,977,000	...99.685	9,968,500	10,000,000	9,988,566	.....	.....3,669	.....	.....	.....1.730	1.769	JJ.....	85,058	173,000	10/14/2016.	01/04/2023.
3133EG	ZA	6	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	1,994,300	...99.874	1,997,480	2,000,000	1,996,800	.....	.....804	.....	.....	.....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	...102.076	3,062,280	3,000,000	2,987,905	.....	.....2,984	.....	.....	.....2.200	2.310	MN.....	11,000	66,000	12/04/2017.	11/01/2023.
3133EH	ZC	0	FEDERAL FARM CREDIT BANKS.....	.....	..	.....	.....1	4,841,700	...102.717	5,135,850	5,000,000	4,857,713	.....	.....16,013	.....	.....	.....2.400	2.868	MS.....	33,333	120,000	02/27/2019.	09/21/2026.
3133EK	R2	4	FEDERAL FARM CREDIT BANKS.....	.....	..	.....2	1	1,000,000	...100.141	1,001,410	1,000,000	1,000,000	.....	.....	.....	.....	.....2.370	2.370	MS.....	6,452	.....	09/24/2019.	09/23/2026.
3134G4	4D	7	FEDERAL HOME LOAN MORTGAGE CORP.....	.....	..	.....2	1	2,379,125	...99.905	2,497,625	2,500,000	2,481,463	.....	.....20,452	.....	.....	.....1.500	2.350	MN.....	4,271	37,500	09/29/2014.	11/20/2020.
3134GS	5L	5	FEDERAL HOME LOAN MORTGAGE CORP.....	.....	..	.....2	1	500,150	...100.925	504,625	500,000	500,090	.....	.....(60)	.....	.....	.....2.770	2.755	MS.....	4,232	6,925	03/06/2019.	03/11/2024.
3134GU	G6	1	FEDERAL HOME LOAN MORTGAGE CORP.....	.....	..	.....2	1	1,000,000	...99.906	999,060	1,000,000	1,000,000	.....	.....	.....	.....	.....2.050	2.050	JD.....	57	.....	12/18/2019.	12/30/2024.
3134GU	H2	9	FEDERAL HOME LOAN MORTGAGE CORP.....	.....	..	.....2	1	1,000,000	...100.019	1,000,190	1,000,000	1,000,000	.....	.....	.....	.....	.....1.850	1.850	JD.....	51	.....	12/18/2019.	12/28/2023.
3137EA	DB	2	FEDERAL HOME LOAN MORTGAGE CORP.....	.....	..	.....	.....1	994,180	...101.542	1,015,420	1,000,000	998,700	.....	.....616	.....	.....	.....2.375	2.441	JJ.....	11,083	23,750	01/12/2012.	01/13/2022.
3137EA	DR	7	FEDERAL HOME LOAN MORTGAGE CORP.....	.....	..	.....	.....1	4,653,696	...99.908	4,995,400	5,000,000	4,981,358	.....	.....54,895	.....	.....	.....1.375	2.503	MN.....	11,458	68,750	08/16/2013.	05/01/2020.
3130A0	XD	7	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	5,397,030	...100.861	5,446,494	5,400,000	5,399,451	.....	.....447	.....	.....	.....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	...104.818	8,385,440	8,000,000	8,082,296	.....	.....(15,418)	.....	.....	.....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	...103.039	1,545,585	1,500,000	1,505,460	.....	.....(977)	.....	.....	.....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	...101.683	3,558,905	3,500,000	3,519,501	.....	.....(6,984)	.....	.....	.....2.250	2.036	MS.....	24,500	78,750	09/29/2015.	09/09/2022.
3130A6	C7	0	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	5,220,600	...104.273	5,213,650	5,000,000	5,214,461	.....	.....(6,139)	.....	.....	.....2.625	1.829	MS.....	39,740	.....	10/29/2015.	09/12/2025.
3130A7	CV	5	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	1,989,600	...99.754	1,995,080	2,000,000	1,997,510	.....	.....2,167	.....	.....	.....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	...101.252	1,012,520	1,000,000	1,009,582	.....	.....(1,381)	.....	.....	.....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	...100.323	1,003,230	1,000,000	1,004,354	.....	.....(935)	.....	.....	.....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	...99.834	1,996,680	2,000,000	2,002,064	.....	.....(287)	.....	.....	.....1.875	1.859	MS.....	11,458	37,500	08/30/2016.	09/11/2026.
3130A9	UZ	2	FEDERAL HOME LOAN BANKS.....	.....	..	.....2	1	4,926,300	...98.472	4,923,600	5,000,000	4,931,541	.....	.....5,241	.....	.....	.....2.250	2.468	MN.....	14,063	56,250	06/03/2019.	11/16/2026.
3130AA	HE	1	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	6,145,200	...103.124	6,187,440	6,000,000	6,094,091	.....	.....(22,705)	.....	.....	.....2.500	2.083	JD.....	9,583	150,000	09/20/2017.	12/08/2023.
3130AC	DQ	4	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	984,950	...102.283	1,022,830	1,000,000	988,046	.....	.....1,390	.....	.....	.....2.375	2.547	MS.....	7,323	23,750	09/26/2017.	09/10/2027.
3130AD	RH	7	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	3,929,200	...105.347	4,213,880	4,000,000	3,944,718	.....	.....9,627	.....	.....	.....2.875	3.165	MS.....	34,181	115,000	05/15/2018.	03/14/2025.
313370	E3	8	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	500,000	...100.728	503,640	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	...100.726	2,014,520	2,000,000	2,010,448	.....	.....(14,766)	.....	.....	.....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	...100.272	1,002,720	1,000,000	999,961	.....	.....178	.....	.....	.....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	...101.295	2,512,116	2,480,000	2,507,764	.....	.....(16,037)	.....	.....	.....2.375	1.701	MS.....	18,161	58,900	09/29/2015.	09/10/2021.

E10.1

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
313381	YT	6			2	1	1,978,830	99.986	2,099,706	2,100,000	2,097,972		20,486			1.420	2.416	FA	12,011	29,820	10/25/2013.	02/06/2020.
3135G0	K3	6				1	1,538,200	101.513	1,522,695	1,500,000	1,525,748		(3,813)			2.125	1.836	AO	5,932	31,875	09/14/2016.	04/24/2026.
3135G0	K6	9				1	996,580	99.529	995,290	1,000,000	998,964		757			1.250	1.328	MN	1,910	12,500	10/21/2016.	05/06/2021.
3135G0	Q2	2				1	1,002,000	99.821	998,210	1,000,000	1,001,388		(192)			1.875	1.853	MS	5,052	18,750	09/27/2016.	09/24/2026.
3135G0	ZR	7				1	10,668,900	104.107	10,410,700	10,000,000	10,392,363		(79,754)			2.625	1.748	MS	83,854	262,500	06/15/2016.	09/06/2024.
3136G1	BL	2				1	1,008,260	99.997	999,970	1,000,000	1,001,035		(1,762)			1.625	1.445	JJ	6,816	16,250	10/21/2015.	07/30/2020.
3136G4	NR	0			2	1	1,001,200	100.067	1,000,670	1,000,000	1,000,000					1.750	1.750	FA	6,562	17,500	09/11/2017.	02/16/2021.
442435	4Y	6			1	1FE	3,003,000	103.574	3,107,220	3,000,000	3,000,953		(381)			3.228	3.214	MN	12,374	96,840	03/13/2014.	05/15/2022.
46246K	J2	9			2	1FE	1,812,282	102.994	1,802,395	1,750,000	1,750,000					3.730	3.730	FA	27,198	65,275	09/17/2013.	08/01/2021.
469487	CN	0			2	1FE	2,397,890	104.927	2,308,394	2,200,000	2,200,000					4.990	4.990	AO	27,445	109,780	09/13/2013.	10/01/2021.
613741	EX	1				1FE	2,667,665	100.468	2,677,472	2,665,000	2,665,185		(434)			2.950	2.933	JD	78,618	78,618	11/05/2013.	06/01/2020.
880591	ER	9				1FE	5,093,550	104.728	5,236,400	5,000,000	5,050,114		(9,872)			2.875	2.647	MS	42,321	143,750	05/21/2015.	09/15/2024.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						147,247,167	XXX	148,887,922	146,595,000	147,076,061	0	(12,331)	0	0	XXX	XXX	XXX	770,613	3,104,683	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

E10.2	31394Y	F3	3			4	1	186,557	105.024	190,976	181,840	183,679		(465)		4.500	3.872	MON	682	8,183	05/20/2009.	05/15/2024.
	31395U	RE	3			4	1	412,967	104.343	415,953	398,641	405,015		(1,342)		4.500	3.682	MON	1,495	17,939	02/08/2010.	05/15/2025.
	3137AE	LS	2			4	1	691,187	100.335	678,449	676,184	680,686		(1,789)		2.000	1.426	MON	1,127	13,524	09/19/2012.	12/15/2037.
	3137AJ	6A	7			4	1	1,020,057	102.932	999,967	971,483	999,920		(9,371)		3.500	2.332	MON	2,833	34,002	12/14/2011.	02/15/2041.
	3137AJ	HW	7			4	1	697,612	99.787	681,224	682,679	687,986		(1,692)		2.000	1.438	MON	1,138	13,654	09/20/2012.	08/15/2040.
	3137AN	2J	3			1	1	6,148,595	102.243	6,279,640	6,141,878	6,147,574		(1,095)		3.500	3.456	MON	17,914	214,966	11/26/2018.	10/15/2040.
	3137AP	BF	6			4	1	1,561,688	101.053	1,533,815	1,517,832	1,532,005		(5,120)		2.500	1.859	MON	3,162	37,946	07/22/2014.	10/15/2036.
	3137AS	Q8	0			4	1	1,365,548	102.229	1,332,684	1,303,626	1,340,775		(16,938)		3.000	2.109	MON	3,259	39,109	10/24/2012.	12/15/2040.
	3137AV	2S	5			4	1	2,261,002	97.849	2,197,603	2,245,912	2,254,705		(1,733)		1.500	1.372	MON	2,807	33,689	11/26/2012.	02/15/2042.
	3137AW	6M	2			4	1	3,033,942	101.205	2,964,430	2,929,133	2,983,140		(9,930)		2.500	1.890	MON	6,102	73,228	12/17/2012.	05/15/2041.
	3137AW	VA	0			4	1	2,093,261	98.638	2,074,475	2,103,120	2,096,445		388		1.500	1.610	MON	2,629	31,547	03/20/2013.	12/15/2027.
	3137AY	6Z	9			1	1	2,605,337	98.955	2,593,103	2,620,487	2,610,009		2,362		1.750	1.903	MON	3,822	45,859	05/24/2016.	07/15/2041.
	3137AY	SG	7			1	1	3,210,207	98.566	3,299,235	3,347,235	3,219,310		7,455		1.500	2.550	MON	4,184	50,209	01/24/2018.	12/15/2042.
	3137B0	TR	5			4	1	2,180,503	98.463	2,241,554	2,276,545	2,218,245		7,436		1.500	2.428	MON	2,846	34,148	07/22/2013.	03/15/2028.
	3137B1	MQ	2			4	1	2,002,428	99.611	1,968,495	1,976,182	1,992,432		(2,630)		2.000	1.738	MON	3,294	39,524	05/22/2013.	01/15/2033.
	3137B1	XV	9			4	1	1,591,737	99.882	1,582,441	1,584,311	1,589,597		(637)		2.500	2.386	MON	3,301	39,608	09/25/2013.	05/15/2028.
	3137B3	FF	0			1	1	7,670,356	102.281	7,898,695	7,722,544	7,681,920		11,564		3.000	3.236	MON	19,306	193,064	02/25/2019.	09/15/2036.
	3137B7	3L	1			4	1	2,410,570	102.209	2,405,560	2,353,570	2,385,053		(4,051)		3.000	2.431	MON	5,884	70,607	02/20/2014.	08/15/2031.
	3137B7	TL	3			4	1	1,166,408	102.930	1,148,197	1,115,513	1,138,565		(11,840)		3.500	2.345	MON	3,254	39,043	05/21/2014.	03/15/2041.
	3137B9	FL	4			4	1	3,917,350	101.757	3,894,891	3,827,640	3,874,198		(20,805)		3.000	2.436	MON	9,569	114,829	06/24/2014.	12/15/2039.
	3137BA	3T	7			4	1	2,060,463	101.842	2,045,053	2,008,065	2,035,141		(11,832)		3.000	2.399	MON	5,020	60,242	06/25/2014.	01/15/2040.
	3137BB	A9	1			1	1	4,726,024	102.291	4,615,081	4,511,718	4,671,602		(38,486)		3.000	1.908	MON	11,279	135,352	05/05/2016.	02/15/2046.
	3137BB	N9	7			4	1	2,808,226	101.781	2,792,785	2,743,915	2,779,311		(16,052)		3.000	2.410	MON	6,860	82,317	07/23/2014.	06/15/2040.
	3137BN	NQ	3			1	1	3,151,889	100.836	3,204,779	3,178,209	3,159,530		6,384		2.500	2.746	MON	6,621	79,455	03/13/2017.	01/15/2043.
	3137BN	Z8	0			1	1	6,329,761	100.758	6,173,252	6,126,810	6,281,819		(22,747)		2.500	1.822	MON	12,764	153,170	07/21/2016.	11/15/2040.
	3137BR	6T	7			1	1	5,581,329	100.992	5,484,167	5,430,299	5,537,031		(17,915)		2.500	1.933	MON	11,313	135,757	09/19/2016.	06/15/2041.
	3137BR	ZF	5			1	1	9,616,018	101.998	9,648,345	9,459,347	9,616,778		761		3.000	2.708	MON	23,648	118,242	07/26/2019.	02/15/2046.

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
3137BV	EH	5	FHLMC REMIC SERIES 4655 HA.....			..	.....	.....1	4,576,635	101.989	4,497,599	4,409,886	4,517,674	.....	.....(44,838)	.....	.....	3.500	2.203	MON...	12,862	154,346	07/20/2017.	01/15/2042.
3137BX	LE	0	FHLMC REMIC SERIES 4672 QA.....			..	.....	.....1	11,022,107	103.619	11,128,864	10,740,177	11,034,072	.....	.....11,964	.....	.....	3.500	2.757	MON...	31,326	125,302	08/22/2019.	08/15/2045.
3137BW	YH	1	FHLMC REMIC SERIES 4674 A.....			..	.....	.....1	4,612,675	101.863	4,588,205	4,504,290	4,588,964	.....	.....(18,235)	.....	.....	3.000	2.348	MON...	11,261	135,129	09/26/2017.	12/15/2042.
3137BY	XF	2	FHLMC REMIC SERIES 4690 CA.....			..	.....	.....1	9,851,489	102.213	9,797,023	9,584,909	9,852,637	.....	.....1,147	.....	.....	3.000	2.227	MON...	23,962	47,925	10/25/2019.	11/15/2036.
3137F1	XN	3	FHLMC REMIC SERIES 4698 HP.....			..	.....	.....1	4,815,213	103.001	5,041,644	4,894,753	4,823,107	.....	.....8,150	.....	.....	3.000	3.442	MON...	12,237	146,843	12/18/2018.	05/15/2046.
3137FA	ZM	3	FHLMC REMIC SERIES 4717 BA.....			..	.....	.....1	5,170,571	102.659	5,170,709	5,036,781	5,171,484	.....	.....913	.....	.....	3.000	2.290	MON...	12,592	.....	12/16/2019.	02/15/2047.
3137FA	ZV	3	FHLMC REMIC SERIES 4717 BP.....			..	.....	.....1	7,476,137	102.659	7,476,337	7,282,690	7,477,468	.....	.....1,331	.....	.....	3.000	2.287	MON...	18,207	.....	12/16/2019.	02/15/2047.
3137FD	KH	4	FHLMC REMIC SERIES 4759 NA.....			..	.....	.....1	4,952,292	101.820	5,080,528	4,989,715	4,961,022	.....	.....8,730	.....	.....	3.000	3.303	MON...	12,474	137,217	01/23/2019.	08/15/2044.
3137F3	W8	3	FHLMC REMIC SERIES 4764 WJ.....			..	.....	.....1	5,966,584	102.261	6,145,660	6,009,779	5,982,252	.....	.....11,076	.....	.....	3.000	3.221	MON...	15,024	180,293	03/27/2018.	01/15/2045.
3137F4	7J	5	FHLMC REMIC SERIES 4782 L.....			..	.....	.....1	5,959,100	101.863	5,934,732	5,826,190	5,948,036	.....	.....(11,224)	.....	.....	4.000	3.066	MON...	19,421	233,048	12/18/2018.	09/15/2044.
3137F5	N5	4	FHLMC REMIC SERIES 4794 DA.....			..	.....	.....1	4,468,245	102.216	4,399,529	4,304,149	4,424,812	.....	.....(32,390)	.....	.....	4.500	2.564	MON...	16,141	193,687	06/25/2018.	08/15/2044.
3137FG	2Q	7	FHLMC REMIC SERIES 4801.....			..	.....	.....1	6,344,454	101.711	6,321,636	6,215,292	6,309,328	.....	.....(32,189)	.....	.....	4.000	3.120	MON...	20,718	248,612	10/26/2018.	01/15/2044.
3137FG	BD	6	FHLMC REMIC SERIES 4811 VB.....			..	.....	.....1	7,919,130	102.515	7,937,228	7,742,504	7,855,123	.....	.....(56,824)	.....	.....	4.000	3.112	MON...	25,808	309,700	09/24/2018.	08/15/2029.
3137FL	KM	5	FHLMC REMIC SERIES 4869 AJ.....			..	.....	.....1	7,336,766	104.863	7,500,760	7,152,914	7,337,140	.....	.....374	.....	.....	3.500	2.932	MON...	20,863	166,901	04/25/2019.	04/15/2049.
3138L9	AT	9	FN AM8117.....			..	.....	.....1	3,038,147	101.711	3,009,256	2,958,634	2,993,599	.....	.....(9,705)	.....	.....	2.530	2.073	MON...	6,238	75,893	04/20/2016.	03/01/2025.
31415Y	LW	7	FNMA PASS-THRU POOL 993241.....			..	4	1	161,077	104.284	159,741	153,179	158,171	.....	.....(980)	.....	.....	4.000	2.043	MON...	511	6,127	09/15/2010.	06/01/2024.
31417Y	GK	7	FNMA PASS-THRU 15 YEAR.....			..	4	1	358,860	104.297	362,280	347,354	354,178	.....	.....(1,153)	.....	.....	4.000	2.882	MON...	1,158	13,894	01/25/2011.	10/01/2024.
31394B	MD	3	FNMA REMIC TRUST 2004-89 AQ.....			..	4	1	646,767	103.795	656,138	632,148	637,677	.....	.....(1,224)	.....	.....	4.500	4.029	MON...	2,371	28,447	02/24/2010.	12/25/2024.
31398M	Q2	5	FNMA REMIC TRUST 2010-36 BC.....			..	.....	.....1	6,611,410	104.770	6,754,739	6,447,208	6,607,271	.....	.....(4,613)	.....	.....	4.000	3.237	MON...	21,491	257,888	12/13/2018.	04/25/2030.
3136A2	AR	4	FNMA REMIC TRUST 2011-110 EC.....			..	4	1	1,974,141	99.206	1,923,896	1,939,294	1,962,895	.....	.....(7,168)	.....	.....	2.000	1.578	MON...	3,232	38,786	02/25/2013.	04/25/2041.
3136A2	MY	6	FNMA REMIC TRUST 2011-128 QB.....			..	4	1	632,847	100.612	614,631	610,893	620,196	.....	.....(2,540)	.....	.....	2.500	1.466	MON...	1,273	15,272	07/09/2012.	03/25/2039.
31397S	XM	1	FNMA REMIC TRUST 2011-40 KA.....			..	4	1	417,736	103.984	429,011	412,574	417,529	.....	.....(1,280)	.....	.....	3.500	2.942	MON...	1,203	14,440	06/15/2011.	03/25/2026.
3136A0	LP	0	FNMA REMIC TRUST 2011-70 ND.....			..	4	1	4,722,661	101.325	4,627,608	4,567,094	4,582,833	.....	.....(17,807)	.....	.....	3.500	3.061	MON...	13,321	159,848	10/20/2011.	04/25/2037.
3136A8	ZR	4	FNMA REMIC TRUST 2012-103 DA.....			..	4	1	2,046,826	102.814	1,993,829	1,939,258	2,015,100	.....	.....(20,140)	.....	.....	3.500	2.534	MON...	5,656	67,874	08/15/2012.	10/25/2041.
3136AA	JT	3	FNMA REMIC TRUST 2012-139 CA.....			..	.....	.....1	5,342,780	99.263	5,419,268	5,459,504	5,348,872	.....	.....9,244	.....	.....	2.000	2.527	MON...	9,099	109,190	12/20/2016.	11/25/2042.
3136AA	5A	9	FNMA REMIC TRUST 2012-149 ND.....			..	.....	.....1	3,315,490	99.487	3,298,482	3,315,490	3,315,490	.....	.....	.....	.....	2.000	2.000	MON...	5,526	66,310	10/24/2016.	06/25/2042.
3136AA	6K	6	FNMA REMIC TRUST 2012-151 YA.....			..	4	1	1,958,277	99.806	1,901,879	1,905,576	1,938,444	.....	.....(182)	.....	.....	2.000	1.462	MON...	3,176	38,112	04/22/2013.	01/25/2028.
3136A3	X9	7	FNMA REMIC TRUST 2012-3 BA.....			..	4	1	988,904	99.792	987,156	989,214	989,090	.....	.....56	.....	.....	2.000	2.007	MON...	1,649	19,784	01/18/2012.	04/25/2040.
3136A5	XR	2	FNMA REMIC TRUST 2012-30 PB.....			..	4	1	1,141,383	100.200	1,138,684	1,136,411	1,138,807	.....	.....(1,152)	.....	.....	2.250	2.158	MON...	2,131	25,569	03/19/2012.	10/25/2040.
3136A4	2C	2	FNMA REMIC TRUST 2012-34 PB.....			..	4	1	1,421,766	99.163	1,399,371	1,411,182	1,416,512	.....	.....(1,529)	.....	.....	2.000	1.858	MON...	2,352	28,224	03/27/2012.	01/25/2032.
3136A5	AC	0	FNMA REMIC TRUST 2012-40 MG.....			..	4	1	2,801,181	100.813	2,809,032	2,786,379	2,796,730	.....	.....(994)	.....	.....	2.500	2.356	MON...	5,805	69,659	05/27/2014.	04/25/2041.
3136A5	P6	7	FNMA REMIC TRUST 2012-53 PB.....			..	4	1	1,582,076	100.034	1,541,194	1,540,671	1,562,313	.....	.....(9,764)	.....	.....	2.250	1.707	MON...	2,889	34,665	07/16/2012.	02/25/2041.
3136A7	U3	4	FNMA REMIC TRUST 2012-84 QG.....			..	4	1	737,491	101.699	740,762	728,387	733,811	.....	.....(2,460)	.....	.....	3.000	2.648	MON...	1,821	21,852	04/21/2014.	09/25/2031.
3136A7	5E	8	FNMA REMIC TRUST 2012-96 PD.....			..	4	1	1,236,376	99.405	1,213,285	1,220,547	1,229,744	.....	.....(4,444)	.....	.....	2.000	1.692	MON...	2,034	24,411	08/27/2012.	07/25/2041.
3136AC	ES	6	FNMA REMIC TRUST 2013-10 DE.....			..	.....	.....1	3,872,588	99.525	3,845,181	3,863,533	3,870,084	.....	.....(1,068)	.....	.....	2.000	1.944	MON...	6,439	77,271	04/21/2016.	10/25/2041.
3136AH	U9	9	FNMA REMIC TRUST 2013-133 VT.....			..	4	1	3,214,375	101.960	3,184,576	3,123,358	3,162,683	.....	.....(8,584)	.....	.....	3.000	2.440	MON...	7,808	93,701	01/27/2014.	05/25/2025.
3136AC	WN	7	FNMA REMIC TRUST 2013-20 CA.....			..	.....	.....1	4,741,371	100.783	4,680,498	4,644,135	4,723,898	.....	.....(8,933)	.....	.....	2.500	2.101	MON...	9,675	116,103	04/19/2016.	01/25/2043.
3136AD	MZ	9	FNMA REMIC TRUST 2013-30 JA.....			..	.....	.....1	2,931,485	94.316	2,957,464	3,135,697	2,964,315	.....	.....108,879	.....	.....	1.500	3.205	MON...	3,920	47,035	10/16/2015.	04/25/2043.
3136AD	EY	1	FNMA REMIC TRUST 2013-36 AB.....			..	4	1	2,476,446	101.744	2,452,200	2,410,166	2,450,046	.....	.....(9,562)	.....	.....	3.000	2.427	MON...	6,025	72,305	10/23/2013.	05/25/2032.
3136AD	V4	8	FNMA REMIC TRUST 2013-41 WG.....			..	4	1	3,465,507	100.884	3,486,337	3,455,787	3,462,652	.....	.....(1,192)	.....	.....	2.500	2.440	MON...	7,200	86,395	06/04/2014.	11/25/2042.
3136AD	SQ	8	FNMA REMIC TRUST 2013-50 MN.....			..	.....	.....1	8,960,930	100.497	8,931,502	8,887,332	8,962,658	.....	.....1,728	.....	.....	2.500	2.170	MON...	18,515	18,515	11/15/2019.	01/25/2033.

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
3136AJ	C3	8	FNMA REMIC TRUST 2014-26 GA	.....	..	.....	1		3,213,268	101.608	3,185,790	3,135,373	3,188,057		(15,423)			3.000	2.246	MON...	7,838	94,061	03/28/2017.	09/25/2039.	
3136AJ	K4	7	FNMA REMIC TRUST 2014-28 ND	.....	..	.....	4	1	4,151,444	101.817	4,130,708	4,056,992	4,106,716		(18,928)			3.000	2.439	MON...	10,142	121,710	06/24/2014.	03/25/2040.	
3136AQ	UM	0	FNMA REMIC TRUST 2015-92 VA	.....	..	.....	1	1	6,554,200	102.624	6,375,528	6,212,512	6,413,812		(52,711)			3.000	1.879	MON...	15,531	186,375	08/25/2016.	01/25/2029.	
3136AR	R4	2	FNMA REMIC TRUST 2016-25 A	.....	..	.....	1	1	3,461,513	102.146	3,389,620	3,318,407	3,432,819		(24,048)			3.000	1.841	MON...	8,296	99,552	08/19/2016.	11/25/2042.	
3136AT	JR	6	FNMA REMIC TRUST 2016-49 PA	.....	..	.....	1	1	4,747,030	102.758	4,762,609	4,634,781	4,720,935		(15,348)			3.000	2.431	MON...	11,587	139,043	05/24/2017.	09/25/2045.	
3136AT	CK	8	FNMA REMIC TRUST 2016-50 BN	.....	..	.....	1	1	17,984,103	102.565	17,816,776	17,371,205	18,000,940		57,635			3.000	2.265	MON...	43,428	283,537	09/23/2019.	02/25/2046.	
3136AU	MC	2	FNMA REMIC TRUST 2016-94 MN	.....	..	.....	1	1	4,797,612	100.849	4,890,303	4,849,133	4,813,957		8,896			2.500	2.750	MON...	10,102	121,228	01/26/2017.	05/25/2045.	
3136AV	L6	4	FNMA REMIC TRUST 2017-17 EA	.....	..	.....	1	1	9,196,357	101.639	9,169,428	9,021,564	9,193,813		(2,544)			3.000	2.388	MON...	22,554	135,323	06/25/2019.	11/25/2041.	
3136AV	V9	7	FNMA REMIC TRUST 2017-22 BE	.....	..	.....	1	1	4,769,738	103.584	4,753,515	4,589,044	4,712,316		(35,896)			3.500	2.432	MON...	13,385	160,616	04/26/2017.	08/25/2040.	
3136AW	EJ	2	FNMA REMIC TRUST 2017-28 A	.....	..	.....	1	1	4,622,227	104.670	4,695,033	4,485,557	4,589,376		(20,958)			3.500	2.567	MON...	13,083	156,994	11/27/2017.	05/25/2045.	
3136AX	FG	5	FNMA REMIC TRUST 2017-54 P	.....	..	.....	1	1	6,904,219	102.696	6,998,502	6,814,775	6,900,105		(4,114)			3.000	2.613	MON...	17,037	119,258	05/29/2019.	05/25/2046.	
3136AY	DD	2	FNMA REMIC TRUST 2017-66 BH	.....	..	.....	1	1	3,218,842	103.450	3,221,664	3,114,224	3,199,078		(18,178)			3.500	2.506	MON...	9,083	108,998	10/26/2017.	05/25/2044.	
3136B1	DG	6	FNMA REMIC TRUST 2018-11B VC	.....	..	.....	1	1	4,023,547	106.260	4,131,465	3,888,072	3,978,219		(31,193)			4.000	2.955	MON...	12,960	155,523	04/27/2018.	04/25/2029.	
3136B1	ML	5	FNMA REMIC TRUST 2018-22 BA	.....	..	.....	1	1	4,555,608	101.972	4,558,547	4,470,391	4,541,616		(11,342)			4.000	3.252	MON...	14,901	178,815	07/26/2018.	05/25/2044.	
3136B4	3E	6	FNMA REMIC TRUST 2019-37 TC	.....	..	.....	1	1	9,355,998	100.823	9,276,458	9,200,736	9,355,199		(799)			2.500	2.148	MON...	19,168	76,673	08/22/2019.	03/25/2037.	
2699999.	U.S.		Special Revenue - Residential Mortgage-Backed Securities	.....	..	.....			333,327,024	XXX	333,239,249	327,312,518	331,948,146	0	(493,653)	0	0	XXX	XXX	XXX	810,622	7,753,492	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																									
3137BH	XJ	1	FHLMC REMIC SERIES K-045 A2	.....	..	.....	1	1	10,762,500	103.995	10,399,500	10,000,000	10,458,877		(87,829)			3.023	2.041	MON...	25,192	302,300	06/14/2016.	01/25/2025.	
3137BM	TX	4	FHLMC REMIC SERIES K-052 A2	.....	..	.....	1	1	10,776,562	104.984	10,498,400	10,000,000	10,480,858		(83,329)			3.151	2.202	MON...	26,258	315,100	05/06/2016.	11/25/2025.	
30291K	AN	0	FREMF MTG TR 2013-K30 B	.....	..	1FM		1	7,161,875	103.813	7,266,910	7,000,000	7,064,516		(13,717)			3.556	3.264	MON...	20,743	252,250	03/12/2015.	06/25/2045.	
30261N	AE	0	FREMF MTG TR 2013-K25 B	.....	..	1FM		1	7,320,766	102.288	7,262,448	7,100,000	7,188,113		(30,170)			3.619	3.147	MON...	21,412	260,660	05/04/2015.	11/25/2045.	
30291H	AE	7	FREMF MTG TR 2013-K28 B	.....	..	1FM		1	8,621,547	102.183	8,685,555	8,500,000	8,601,104		(15,293)			3.490	3.089	MON...	24,719	228,922	07/26/2019.	06/25/2046.	
30291J	AJ	2	FREMF MTG TR 2013-K29 B	.....	..	1FM		1	7,210,000	102.884	7,201,880	7,000,000	7,083,286		(26,375)			3.481	3.086	MON...	20,304	247,156	04/13/2015.	05/25/2046.	
30291M	AN	6	FREMF MTG TR 2013-K31 B	.....	..	1FM		1	7,185,938	103.858	7,270,060	7,000,000	7,076,172		(23,360)			3.630	3.277	MON...	21,177	257,406	05/21/2015.	07/25/2046.	
30265A	AN	4	FREMF MTG TR 2013-K33 B	.....	..	1FM		1	6,928,359	103.671	7,256,970	7,000,000	6,958,679		8,967			3.499	3.679	MON...	20,410	248,317	06/24/2015.	08/25/2046.	
30291R	AA	3	FREMF MTG TR 2013-K34 B	.....	..	1FM		1	7,165,625	103.712	7,259,840	7,000,000	7,071,856		(21,226)			3.734	3.423	MON...	21,783	265,073	02/16/2016.	09/25/2046.	
30292K	AN	9	FREMF MTG TR 2014-K717 B	.....	..	1FM		1	4,045,625	102.115	4,084,600	4,000,000	4,020,597		(13,022)			3.630	3.319	MON...	12,098	147,241	02/23/2018.	11/25/2047.	
2799999.	U.S.		Special Revenue - Commercial Mortgage-Backed Securities	.....	..	.....			77,178,797	XXX	77,186,163	74,600,000	76,004,058	0	(305,354)	0	0	XXX	XXX	XXX	214,096	2,524,425	XXX	XXX	
3199999.	Total - U.S.		Special Revenue & Special Assessment Obligations	.....	..	.....			557,752,988	XXX	559,313,334	548,507,518	555,028,265	0	(811,338)	0	0	XXX	XXX	XXX	1,795,331	13,382,600	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
03523T	BP	2	ANHEUSER BUSCH INBEV WORLDWIDE	.....	C	1	2FE	264,718	101.788	270,756	266,000	265,643		134			2.500	2.555	JJ.....	3,066	8,573	07/11/2012.	07/15/2022.		
03524B	AE	6	ANHEUSER-BUSCH INBEV S.A	.....	C	1	2FE	604,320	106.040	636,240	600,000	601,975		(441)			3.700	3.613	FA.....	9,250	22,200	03/20/2014.	02/01/2024.		
10373Q	AJ	9	BP CAPITAL MARKETS AMER INC	.....	C	1	1FE	1,497,105	103.221	1,548,315	1,500,000	1,497,992		856			3.245	3.306	MN.....	7,436	48,675	12/18/2018.	05/06/2022.		
10373Q	BA	7	BP CAPITAL MARKETS AMER INC	.....	C	1	1FE	966,610	101.321	1,013,210	1,000,000	975,382		8,493			2.520	3.477	MS.....	7,140	25,200	12/19/2018.	09/19/2022.		
05565Q	CP	1	BP CAPITAL MARKETS PLC	.....	C	1	1FE	516,025	106.835	534,175	500,000	507,865		(1,755)			3.814	3.401	FA.....	7,469	19,070	01/13/2015.	02/10/2024.		
278062	AC	8	EATON CORP PLC	.....	C	1	2FE	2,986,800	102.040	3,061,200	3,000,000	2,993,047		2,321			2.750	2.836	MN.....	13,521	82,500	03/28/2017.	11/02/2022.		
377372	AH	0	GLAXOSMITHKLINE CAP INC	.....	C	1	1FE	983,490	102.483	1,024,830	1,000,000	993,311		1,953			2.800	3.020	MS.....	8,011	28,000	08/20/2014.	03/18/2023.		
377373	AD	7	GLAXOSMITHKLINE CAP PLC	.....	C	1	1FE	1,518,815	102.204	1,533,060	1,500,000	1,505,129		(2,107)			2.850	2.701	MN.....	6,294	42,750	12/05/2012.	05/08/2022.		
478375	AG	3	JOHNSON CONTROLS INTERNATION	.....	C	2	2FE	4,848,816	104.400	4,964,220	4,755,000	4,821,978		(14,449)			3.625	3.268	JJ.....	85,706	172,369	02/13/2018.	07/02/2024.		
641062	AE	4	NESTLE HOLDINGS INC	.....	C	1	1FE	4,971,550	107.301	5,365,050	5,000,000	4,976,177		3,681			3.500	3.593	MS.....	47,153	175,000	09/26/2018.	09/24/2025.		

SCHEDULE D - PART 1

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

E10.5

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
65557C	AS	2	NORDEA BK AB .....	.....	C	.....	1FE	.....	1,993,900	100.446	2,008,920	2,000,000	1,998,217	.....	1,234	.....	.....	2.250	2.315	MN.....	4,250	45,000	05/23/2016	05/27/2021
771196	BB	7	ROCHE HOLDINGS INC.....	.....	C	.....	1FE	.....	3,029,580	101.725	3,051,750	3,000,000	3,008,127	.....	(4,970)	.....	.....	2.875	2.699	MS.....	22,042	86,250	06/23/2015	09/29/2021
806854	AH	8	SCHLUMBERGER INVT SA.....	.....	C	.....	1FE	.....	996,600	105.821	1,058,210	1,000,000	998,520	.....	345	.....	.....	3.650	3.691	JD.....	3,042	36,500	11/26/2013	12/01/2023
822582	AM	4	SHELL INTERNATIONAL FINANCE BV.....	.....	C	.....	1FE	.....	995,280	100.528	1,005,280	1,000,000	999,864	.....	564	.....	.....	4.375	4.434	MS.....	11,667	43,750	03/18/2010	03/25/2020
822582	BG	6	SHELL INTERNATIONAL FINANCE BV.....	.....	C	.....	1FE	.....	997,880	100.059	1,000,590	1,000,000	999,839	.....	438	.....	.....	2.125	2.170	MN.....	2,951	21,250	05/06/2015	05/11/2020
82620K	AU	7	SIEMENS FIN NV.....	.....	C	.....	1FE	.....	1,498,485	105.822	1,587,330	1,500,000	1,498,860	.....	137	.....	.....	3.400	3.412	MS.....	14,875	51,000	03/07/2017	03/16/2027
90352J	AA	1	UBS GROUP FDG SWITZ AG.....	.....	C	.....	1FE	.....	999,980	102.914	1,029,140	1,000,000	999,989	.....	3	.....	.....	3.491	3.491	MN.....	3,685	34,910	03/16/2017	05/23/2023
904764	AU	1	UNILEVER CAP CORP.....	.....	C	.....	1FE	.....	984,170	99.118	991,180	1,000,000	989,218	.....	1,509	.....	.....	2.000	2.177	JJ.....	8,500	20,000	07/25/2016	07/28/2026
00037B	AF	9	ABB FIN USA INC.....	.....	.....	.....	1.2	1FE	1,000,860	109.203	1,092,030	1,000,000	1,000,737	.....	(77)	.....	.....	3.800	3.789	AO.....	9,289	38,000	05/21/2018	04/03/2028
002824	BA	7	ABBOTT LABS.....	.....	.....	.....	1	1FE	996,810	101.640	1,016,400	1,000,000	998,934	.....	464	.....	.....	2.550	2.600	MS.....	7,508	25,500	03/09/2015	03/15/2022
00724F	AC	5	ADOBE SYS INC.....	.....	.....	.....	2	1FE	6,008,500	105.646	6,338,760	6,000,000	6,016,452	.....	2,884	.....	.....	3.250	3.189	FA.....	81,250	162,500	08/22/2019	02/01/2025
00751Y	AC	0	ADVANCE AUTO PARTS INC.....	.....	.....	.....	1	2FE	3,096,060	107.190	3,215,700	3,000,000	3,051,814	.....	(11,983)	.....	.....	4.500	4.019	JD.....	11,250	135,000	02/04/2016	12/01/2023
001055	AL	6	AFLAC INC.....	.....	.....	.....	1	1FE	3,905,070	105.229	3,898,734	3,705,000	3,829,057	.....	(33,876)	.....	.....	3.625	2.606	JD.....	5,969	134,306	09/20/2017	06/15/2023
010392	FE	3	ALABAMA POWER CO.....	.....	.....	.....	1	1FE	1,047,753	102.549	1,076,765	1,050,000	1,049,626	.....	251	.....	.....	3.950	3.976	JD.....	3,456	41,475	05/18/2011	06/01/2021
02079K	AA	5	ALPHABET INC.....	.....	.....	.....	1	1FE	2,088,347	102.630	1,949,970	1,900,000	1,953,044	.....	(37,623)	.....	.....	3.625	1.577	MN.....	8,035	68,875	04/29/2016	05/19/2021
023135	AZ	9	AMAZON COM INC.....	.....	.....	.....	1	1FE	1,001,930	103.497	1,034,970	1,000,000	1,001,671	.....	(259)	.....	.....	2.800	2.760	FA.....	10,033	14,000	04/02/2019	08/22/2024
025816	BM	0	AMERICAN EXPRESS CO.....	.....	.....	.....	2	2FE	3,010,260	101.195	3,035,850	3,000,000	3,005,428	.....	(2,080)	.....	.....	2.500	2.425	FA.....	31,250	75,000	08/21/2017	08/01/2022
0258M0	DX	4	AMERICAN EXPRESS CR CORP.....	.....	.....	.....	2	1FE	1,002,770	100.368	1,003,680	1,000,000	1,001,481	.....	(1,289)	.....	.....	2.600	2.358	MS.....	7,728	13,000	06/14/2019	09/14/2020
0258M0	EL	9	AMERICAN EXPRESS CR CORP.....	.....	.....	.....	2	1FE	987,740	106.232	1,062,320	1,000,000	990,617	.....	1,106	.....	.....	3.300	3.446	MN.....	5,317	33,000	04/27/2017	05/03/2027
02666Q	J7	9	AMERICAN HONDA FINANCE CORP.....	.....	.....	.....		1FE	997,360	103.323	1,033,230	1,000,000	999,472	.....	291	.....	.....	3.800	3.832	MS.....	10,661	38,000	09/13/2011	09/20/2021
03076C	AF	3	AMERIPRISE FINANCIAL INC.....	.....	.....	.....	1	1FE	6,205,775	107.190	6,287,765	5,866,000	6,043,820	.....	(43,608)	.....	.....	4.000	3.147	AO.....	49,535	234,640	11/06/2018	10/15/2023
031162	BV	1	AMGEN INC.....	.....	.....	.....	2	2FE	5,240,400	105.669	5,283,450	5,000,000	5,162,883	.....	(34,357)	.....	.....	3.625	2.831	MN.....	19,635	181,250	09/14/2017	05/22/2024
032654	AH	8	ANALOG DEVICES INC.....	.....	.....	.....	1	2FE	5,010,600	101.904	5,095,200	5,000,000	5,004,565	.....	(1,358)	.....	.....	2.875	2.845	JD.....	11,979	143,750	04/27/2015	06/01/2023
037833	AK	6	APPLE INC.....	.....	.....	.....	1	1FE	1,678,264	101.706	1,749,343	1,720,000	1,703,677	.....	4,527	.....	.....	2.400	2.704	MN.....	6,651	41,280	11/22/2013	05/03/2023
037833	BG	4	APPLE INC.....	.....	.....	.....	1	1FE	500,500	105.669	528,345	500,000	500,288	.....	(48)	.....	.....	3.200	3.188	MN.....	2,133	16,000	05/13/2015	05/13/2025
037833	BU	3	APPLE INC.....	.....	.....	.....	1	1FE	1,997,860	102.860	2,057,200	2,000,000	1,998,988	.....	303	.....	.....	2.850	2.867	FA.....	20,267	57,000	02/16/2016	02/23/2023
037833	CM	0	APPLE INC.....	.....	.....	.....	1	1FE	2,999,850	101.509	3,045,270	3,000,000	2,999,935	.....	30	.....	.....	2.500	2.501	FA.....	29,583	75,000	02/02/2017	02/09/2022
037833	DB	3	APPLE INC.....	.....	.....	.....	2	1FE	998,880	104.114	1,041,140	1,000,000	999,111	.....	102	.....	.....	2.900	2.913	MS.....	8,781	29,000	09/05/2017	09/12/2027
038222	AF	2	APPLIED MATLS INC.....	.....	.....	.....	1	1FE	5,434,700	103.482	5,174,100	5,000,000	5,125,646	.....	(83,680)	.....	.....	4.300	2.531	JD.....	9,556	215,000	03/04/2016	06/15/2021
039483	BL	5	ARCHER DANIELS MIDLAND CO.....	.....	.....	.....	1	1FE	4,605,800	101.474	5,073,700	5,000,000	4,663,675	.....	44,214	.....	.....	2.500	3.654	FA.....	48,611	125,000	09/07/2018	08/11/2026
00206R	AX	0	AT&T INC.....	.....	.....	.....	1	2FE	3,263,010	103.242	3,097,260	3,000,000	3,058,556	.....	(41,175)	.....	.....	4.450	2.988	MN.....	17,058	133,500	09/18/2014	05/15/2021
00206R	AZ	5	AT&T INC.....	.....	.....	.....	1	2FE	1,648,972	103.036	1,530,085	1,485,000	1,518,097	.....	(19,753)	.....	.....	3.875	2.466	FA.....	21,739	57,544	08/15/2014	08/15/2021
05348E	BA	6	AVALONBAY CMNTYS INC.....	.....	.....	.....	1	1FE	996,540	105.380	1,053,800	1,000,000	997,347	.....	312	.....	.....	3.350	3.391	MN.....	4,281	33,500	05/03/2017	05/15/2027
06051G	FS	3	BANK OF AMERICA CORP.....	.....	.....	.....		1FE	5,382,500	107.456	5,372,800	5,000,000	5,371,794	.....	(10,706)	.....	.....	3.875	2.442	FA.....	80,729	.....	10/29/2019	08/01/2025
06051G	FT	1	BANK OF AMERICA CORP.....	.....	.....	.....		1FE	1,002,700	100.573	1,005,730	1,000,000	1,001,615	.....	(1,085)	.....	.....	2.625	2.420	AO.....	5,250	13,125	06/14/2019	10/19/2020
06406R	AA	5	BANK NEW YORK MELLON CORP.....	.....	.....	.....	2	1FE	997,860	101.521	1,015,210	1,000,000	999,069	.....	425	.....	.....	2.600	2.646	FA.....	10,400	26,000	01/31/2017	02/07/2022
06406H	BP	3	BANK NEW YORK MTN BK ENT.....	.....	.....	.....		1FE	506,100	100.083	500,415	500,000	500,030	.....	(740)	.....	.....	4.600	4.447	JJ.....	10,606	23,000	02/10/2010	01/15/2020
06406H	CQ	0	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	2	1FE	548,885	109.540	547,700	500,000	546,199	.....	(2,686)	.....	.....	3.950	2.242	MN.....	2,359	9,875	08/21/2019	11/18/2025
06406H	DA	4	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	2	1FE	4,873,652	104.013	4,855,327	4,668,000	4,666,820	.....	209	.....	.....	3.000	3.005	FA.....	49,403	140,040	08/25/2016	02/24/2025
07330M	AA	5	BB&T CO.....	.....	.....	.....	2	1FE	5,063,106	107.314	4,990,101	4,650,000	4,939,589	.....	(38,502)	.....	.....	3.800	2.781	AO.....	29,941	176,700	09/09/2016	10/30/2026
07330N	AR	6	BB&T CO.....	.....	.....	.....	2	1FE	1,001,480	100.069	1,000,690	1,000,000	1,000,212	.....	(626)	.....	.....	2.250	2.186	JD.....	1,875	22,500	12/14/2017	06/01/2020

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
075887	BK 4	BECTON DICKINSON & CO.....			.....	..	.....1	2FE	1,965,015	102.141	1,991,749	1,950,000	1,956,193	.....	.....(1,994)	.....	.....	.....3.300	3.185	MS.....	21,450	64,350	04/24/2015.	03/01/2023.
084670	BC 1	BERKSHIRE HATHAWAY INC.....			.....	..	.....1	1FE	1,565,520	103.264	1,548,960	1,500,000	1,514,608	.....	.....(8,641)	.....	.....	.....3.750	3.130	FA.....	21,250	56,250	08/08/2013.	08/15/2021.
084670	BS 6	BERKSHIRE HATHAWAY INC.....			.....	..	.....1	1FE	2,053,140	105.401	2,108,020	2,000,000	2,034,300	.....	.....(5,219)	.....	.....	.....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	106.393	7,128,331	6,700,000	6,901,358	.....	.....(44,479)	.....	.....	.....3.500	2.740	MS.....	67,093	234,500	12/04/2017.	03/18/2024.
09256B	AD 9	BLACKSTONE HOLDINGS FINANCE LLC.....			.....	..	.....1	1FE	5,499,150	107.576	5,378,800	5,000,000	5,301,366	.....	.....(91,245)	.....	.....	.....4.750	2.724	FA.....	89,722	237,500	10/18/2017.	02/15/2023.
097023	BQ 7	BOEING CO.....			.....	..	.....1	1FE	1,477,815	99.375	1,490,625	1,500,000	1,488,761	.....	.....3,104	.....	.....	.....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	100.268	3,008,040	3,000,000	2,983,879	.....	.....7,164	.....	.....	.....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	100.658	503,290	500,000	497,806	.....	.....817	.....	.....	.....2.000	2.176	FA.....	4,167	10,000	07/27/2012.	08/01/2022.
12189L	AM 3	BURLINGTON NORTHERN SANTA FE.....			.....	..	.....1	1FE	512,350	102.739	513,695	500,000	505,646	.....	.....(1,814)	.....	.....	.....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	103.054	1,030,540	1,000,000	999,216	.....	.....579	.....	.....	.....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	101.224	3,036,720	3,000,000	2,948,356	.....	.....18,856	.....	.....	.....2.500	3.199	FA.....	31,042	75,000	11/24/2014.	08/02/2022.
142339	AG 5	CARLISLE COS INC.....			.....	..	.....2	2FE	4,925,850	103.880	5,194,000	5,000,000	4,943,800	.....	.....10,225	.....	.....	.....3.500	3.752	JD.....	14,583	175,000	03/20/2018.	12/01/2024.
14913Q	2A 6	CATERPILLAR FINANCIAL SERVICE.....			.....	..	.....1	1FE	999,160	99.955	999,550	1,000,000	999,807	.....	.....282	.....	.....	.....1.850	1.879	MS.....	6,013	18,500	09/05/2017.	09/04/2020.
15189X	AQ 1	CENTERPOINT ENERGY HOUSTON.....			.....	..	.....1	1FE	998,840	99.598	995,980	1,000,000	999,201	.....	.....109	.....	.....	.....2.400	2.413	MS.....	8,000	24,000	08/08/2016.	09/01/2026.
166764	AH 3	CHEVRON CORP.....			.....	..	.....1	1FE	5,034,800	104.106	5,205,300	5,000,000	5,015,525	.....	.....(4,501)	.....	.....	.....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	101.879	3,056,370	3,000,000	2,987,180	.....	.....4,403	.....	.....	.....2.875	3.038	AO.....	21,563	86,250	02/18/2015.	10/01/2022.
17252M	AN 0	CINTAS CORP NO 2.....			.....	..	.....1	1FE	5,059,850	108.490	5,424,500	5,000,000	5,054,423	.....	.....(5,427)	.....	.....	.....3.700	3.523	AO.....	46,250	185,000	03/12/2019.	04/01/2027.
17275R	AV 4	CISCO SYS INC.....			.....	..	.....1	1FE	6,801,760	103.025	6,696,625	6,500,000	6,623,275	.....	.....(48,369)	.....	.....	.....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	107.714	1,077,140	1,000,000	998,430	.....	.....257	.....	.....	.....3.500	3.532	JD.....	1,556	35,000	06/10/2015.	06/15/2025.
172967	KG 5	CITIGROUP INC.....			.....	..	.....1	1FE	4,288,114	106.663	4,293,186	4,025,000	4,285,990	.....	.....(2,124)	.....	.....	.....3.700	2.534	JJ.....	69,912	.....	12/12/2019.	01/12/2026.
189054	AU 3	CLOROX CO DEL.....			.....	..	.....1	2FE	4,259,422	105.852	4,376,980	4,135,000	4,213,443	.....	.....(15,268)	.....	.....	.....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	102.948	3,721,570	3,615,000	3,686,106	.....	.....(25,206)	.....	.....	.....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	102.478	1,024,780	1,000,000	999,835	.....	.....94	.....	.....	.....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	99.747	498,735	500,000	500,364	.....	.....(214)	.....	.....	.....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	101.338	1,013,380	1,000,000	997,007	.....	.....1,539	.....	.....	.....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	100.982	504,910	500,000	507,430	.....	.....(2,151)	.....	.....	.....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	106.015	1,659,135	1,565,000	1,560,868	.....	.....902	.....	.....	.....3.600	3.669	MS.....	18,780	56,340	02/19/2014.	03/01/2024.
20030N	BW 0	COMCAST CORP.....			.....	..	.....1	1FE	998,800	99.917	999,170	1,000,000	999,164	.....	.....108	.....	.....	.....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	103.072	2,061,440	2,000,000	2,022,249	.....	.....(7,488)	.....	.....	.....3.200	2.787	JJ.....	27,733	64,000	11/27/2017.	01/25/2023.
20826F	AA 4	CONOCOPHILLIPS CO.....			.....	..	.....2	1FE	999,500	101.119	1,011,190	1,000,000	999,839	.....	.....52	.....	.....	.....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	115.467	3,464,010	3,000,000	3,469,101	.....	.....(98,575)	.....	.....	.....7.000	3.145	MN.....	26,833	210,000	07/19/2016.	05/15/2024.
22160K	AL 9	COSTCO WHOLESALE CORP.....			.....	..	.....1	1FE	3,112,950	103.544	3,106,320	3,000,000	3,107,512	.....	.....(5,438)	.....	.....	.....2.750	1.862	MN.....	9,854	41,250	10/11/2019.	05/18/2024.
231021	AR 7	CUMMINS INC.....			.....	..	.....2	1FE	1,016,750	105.745	1,057,450	1,000,000	1,006,904	.....	.....(1,825)	.....	.....	.....3.650	3.439	AO.....	9,125	36,500	02/24/2014.	10/01/2023.
24422E	TV 1	DEERE JOHN CAP CORP.....			.....	..	.....1	1FE	997,970	100.847	1,008,470	1,000,000	998,883	.....	.....399	.....	.....	.....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	101.565	1,015,650	1,000,000	999,577	.....	.....164	.....	.....	.....2.650	2.668	JD.....	1,178	26,500	06/19/2012.	06/15/2022.
254687	FK 7	DISNEY WALT CO.....			.....	..	.....1	1FE	3,671,775	99.241	3,675,887	3,704,000	3,673,007	.....	.....1,232	.....	.....	.....1.750	1.938	FA.....	20,706	.....	10/21/2019.	08/30/2024.
25468P	DM 5	DISNEY WALT CO.....			.....	..	.....1	1FE	922,220	98.279	982,790	1,000,000	941,837	.....	.....7,935	.....	.....	.....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	105.026	5,251,300	5,000,000	5,104,909	.....	.....(21,456)	.....	.....	.....3.500	2.998	AO.....	43,750	175,000	05/25/2016.	10/01/2024.
26138E	AQ 2	DR PEPPER SNAPPLE GROUP INC.....			.....	..	.....1	2FE	2,030,814	99.995	2,056,897	2,057,000	2,056,838	.....	.....4,086	.....	.....	.....2.000	2.202	JJ.....	18,970	41,140	03/21/2013.	01/15/2020.
26138E	AS 8	DR PEPPER SNAPPLE GROUP INC.....			.....	..	.....2	2FE	2,223,399	104.461	2,281,428	2,184,000	2,213,123	.....	.....(4,640)	.....	.....	.....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	103.308	1,343,004	1,300,000	1,297,736	.....	.....291	.....	.....	.....2.950	2.978	JD.....	3,196	38,350	11/14/2016.	12/01/2026.

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
263901	AC	4	DUKE ENERGY INDIANA INC.....	1FE	.....	1	1FE	.....	971,250	...101.023	1,010,230	1,000,000	998,047	.....	.....3,510	.....	.....	.....3.750	4.120	JJ.....	17,292	37,500	01/28/2011.	07/15/2020.
278642	AE	3	EBAY INC.....	2FE	.....	1	2FE	.....	2,087,436	...100.583	2,137,389	2,125,000	2,111,105	.....	.....5,178	.....	.....	.....2.600	2.870	JJ.....	25,476	55,250	03/24/2015.	07/15/2022.
278642	AK	9	EBAY INC.....	2FE	.....	2	2FE	.....	498,895	...101.201	506,005	500,000	499,731	.....	.....164	.....	.....	.....2.875	2.910	FA.....	5,990	14,375	07/23/2014.	08/01/2021.
278642	AL	7	EBAY INC.....	2FE	.....	1	2FE	.....	2,028,580	...104.634	2,092,680	2,000,000	2,017,387	.....	.....(3,679)	.....	.....	.....3.450	3.233	FA.....	28,750	69,000	11/08/2016.	08/01/2024.
532457	BP	2	ELI LILLY & CO.....	1FE	.....	1	1FE	.....	999,650	...104.838	1,048,380	1,000,000	999,732	.....	.....32	.....	.....	.....3.100	3.104	MN.....	3,961	31,000	05/04/2017.	05/15/2027.
291011	BE	3	EMERSON ELEC CO.....	1FE	.....	1	1FE	.....	1,365,546	...102.636	1,436,904	1,400,000	1,384,562	.....	.....4,648	.....	.....	.....2.625	2.998	FA.....	13,883	36,750	09/15/2015.	02/15/2023.
30231G	AC	6	EXXON MOBIL CORP.....	1FE	.....	2	1FE	.....	1,035,840	...104.776	1,047,760	1,000,000	1,016,821	.....	.....(3,973)	.....	.....	.....3.176	2.725	MS.....	9,352	31,760	12/12/2014.	03/15/2024.
30231G	BC	5	EXXON MOBIL CORP.....	1FE	.....	1	1FE	.....	1,007,090	...100.362	1,003,620	1,000,000	1,006,590	.....	.....(500)	.....	.....	.....2.019	1.867	FA.....	7,571	.....	08/21/2019.	08/16/2024.
31428X	BF	2	FEDEX CORP.....	2FE	.....	1	2FE	.....	3,014,040	...104.084	3,122,520	3,000,000	3,009,126	.....	.....(1,359)	.....	.....	.....3.250	3.194	AO.....	24,375	97,500	03/21/2016.	04/01/2026.
316773	CP	3	FIFTH THIRD BANCORP.....	2FE	.....	2	2FE	.....	5,160,700	...107.499	5,374,950	5,000,000	5,085,736	.....	.....(19,693)	.....	.....	.....4.300	3.829	JJ.....	98,542	215,000	12/21/2015.	01/16/2024.
337915	AA	0	FIRSTMERIT CORP.....	2FE	.....	2	2FE	.....	2,075,500	...105.457	2,109,140	2,000,000	2,034,483	.....	.....(10,329)	.....	.....	.....4.350	3.754	FA.....	35,525	87,000	10/15/2015.	02/04/2023.
337738	AM	0	FISERV INC.....	2FE	.....	2	2FE	.....	3,025,950	...103.657	3,109,710	3,000,000	3,008,785	.....	.....(3,310)	.....	.....	.....3.500	3.377	AO.....	26,250	105,000	05/28/2014.	10/01/2022.
337738	AQ	1	FISERV INC.....	2FE	.....	1	2FE	.....	3,002,580	...105.635	3,169,050	3,000,000	3,001,963	.....	.....(490)	.....	.....	.....3.800	3.781	AO.....	28,500	115,900	09/25/2018.	10/01/2023.
302445	AD	3	FLIR SYS INC.....	2FE	.....	1	2FE	.....	3,821,064	...100.812	3,730,044	3,700,000	3,737,380	.....	.....(26,475)	.....	.....	.....3.125	2.373	JD.....	5,139	115,625	10/03/2016.	06/15/2021.
343498	AB	7	FLOWERS FOODS INC.....	2FE	.....	1	2FE	.....	4,976,650	...102.061	5,103,050	5,000,000	4,983,265	.....	.....2,157	.....	.....	.....3.500	3.556	AO.....	43,750	175,000	10/24/2016.	10/01/2026.
34959J	AG	3	FORTIVE CORP.....	2FE	.....	1	2FE	.....	3,791,080	...102.338	4,093,520	4,000,000	3,822,947	.....	.....23,658	.....	.....	.....3.150	3.933	JD.....	5,600	126,000	08/23/2018.	06/15/2026.
369550	AU	2	GENERAL DYNAMICS CORP.....	1FE	.....	1	1FE	.....	988,800	...101.073	1,010,730	1,000,000	996,502	.....	.....1,163	.....	.....	.....2.250	2.377	MN.....	2,875	22,500	11/21/2012.	11/15/2022.
369622	SM	8	GENERAL ELECTRIC CAPITAL CORP.....	2FE	.....	2	2FE	.....	321,879	...103.173	296,107	287,000	292,105	.....	.....(4,419)	.....	.....	.....5.300	3.653	FA.....	5,915	15,211	06/08/2012.	02/11/2021.
36962G	4R	2	GENERAL ELECTRIC CAPITAL CORP.....	2FE	.....	2	2FE	.....	125,496	...101.550	116,783	115,000	116,191	.....	.....(1,639)	.....	.....	.....4.375	2.889	MS.....	1,467	5,031	11/25/2013.	09/16/2020.
37331N	AH	4	GEORGIA-PACIFIC LLC.....	1FE	.....	1	1FE	.....	4,992,450	...105.674	5,283,700	5,000,000	4,994,003	.....	.....1,037	.....	.....	.....3.600	3.626	MS.....	60,000	180,000	06/27/2018.	03/01/2025.
375558	AW	3	GILEAD SCIENCES INC.....	1FE	.....	1	1FE	.....	5,145,550	...106.053	5,302,650	5,000,000	5,076,676	.....	.....(17,647)	.....	.....	.....3.700	3.288	AO.....	46,250	185,000	11/24/2015.	04/01/2024.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....	1FE	.....	1	1FE	.....	3,111,720	...104.153	3,124,590	3,000,000	3,063,414	.....	.....(19,551)	.....	.....	.....3.625	2.898	JJ.....	48,031	108,750	06/22/2017.	01/22/2023.
38141G	WC	4	GOLDMAN SACHS GROUP INC.....	1FE	.....	1	1FE	.....	498,810	...101.263	506,315	500,000	499,451	.....	.....225	.....	.....	.....3.000	3.049	AO.....	2,708	15,000	01/26/2017.	04/26/2022.
406216	BD	2	HALLIBURTON CO.....	2FE	.....	2	2FE	.....	507,805	...104.022	520,110	500,000	503,018	.....	.....(842)	.....	.....	.....3.500	3.307	FA.....	7,292	17,500	10/28/2013.	08/01/2023.
437076	BC	5	HOME DEPOT INC.....	1FE	.....	1	1FE	.....	5,557,400	...106.780	5,339,000	5,000,000	5,313,980	.....	.....(76,512)	.....	.....	.....3.750	2.066	FA.....	70,833	187,500	09/29/2016.	02/15/2024.
437076	BG	6	HOME DEPOT INC.....	1FE	.....	1	1FE	.....	996,320	...102.031	1,020,310	1,000,000	998,652	.....	.....533	.....	.....	.....2.625	2.683	JD.....	2,188	26,250	05/28/2015.	06/01/2022.
437076	BM	3	HOME DEPOT INC.....	1FE	.....	2	1FE	.....	1,522,920	...104.670	1,570,050	1,500,000	1,516,689	.....	.....(2,520)	.....	.....	.....3.000	2.797	AO.....	11,250	45,000	06/22/2017.	04/01/2026.
438516	BL	9	HONEYWELL INTERNATIONAL INC.....	1FE	.....	1	1FE	.....	3,457,830	...101.766	3,561,810	3,500,000	3,468,777	.....	.....4,101	.....	.....	.....2.500	2.644	MN.....	14,583	87,500	09/26/2017.	11/01/2026.
446438	RM	7	HUNTINGTON NATIONAL BANK.....	1FE	.....	2	1FE	.....	1,997,480	...100.070	2,001,400	2,000,000	1,999,869	.....	.....514	.....	.....	.....2.400	2.426	AO.....	12,000	48,000	02/19/2015.	04/01/2020.
452308	AP	4	ILLINOIS TOOL WORKS INC.....	1FE	.....	2	1FE	.....	2,759,763	...102.476	2,669,500	2,605,000	2,642,781	.....	.....(25,194)	.....	.....	.....3.375	2.357	MS.....	25,887	87,919	02/23/2015.	09/15/2021.
458140	AM	2	INTEL CORP.....	1FE	.....	1	1FE	.....	1,493,595	...102.480	1,537,200	1,500,000	1,497,927	.....	.....664	.....	.....	.....2.700	2.749	JD.....	1,800	40,500	12/04/2012.	12/15/2022.
458140	AS	9	INTEL CORP.....	1FE	.....	1	1FE	.....	1,544,660	...108.172	1,622,580	1,500,000	1,542,496	.....	.....(2,615)	.....	.....	.....3.700	3.137	JJ.....	23,433	37,000	08/22/2019.	07/29/2025.
45866F	AA	2	INTERCONTINENTAL EXCHANGE INC.....	1FE	.....	1	1FE	.....	518,920	...106.430	532,150	500,000	513,108	.....	.....(3,199)	.....	.....	.....4.000	3.259	AO.....	4,222	20,000	02/28/2018.	10/15/2023.
459200	HP	9	INTERNATIONAL BUSINESS MACHS.....	1FE	.....	1	1FE	.....	1,495,710	...104.733	1,570,995	1,500,000	1,498,291	.....	.....441	.....	.....	.....3.375	3.409	FA.....	21,094	50,625	08/08/2013.	08/01/2023.
459200	JR	3	INTERNATIONAL BUSINESS MACHS.....	1FE	.....	1	1FE	.....	994,690	...106.153	1,061,530	1,000,000	996,068	.....	.....485	.....	.....	.....3.300	3.363	JJ.....	14,117	33,000	01/24/2017.	01/27/2027.
478160	BS	2	JOHNSON & JOHNSON.....	1FE	.....	1	1FE	.....	1,000,000	...99.961	999,610	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.....	1FE	.....	1	1FE	.....	514,600	...100.611	503,055	500,000	506,975	.....	.....(2,253)	.....	.....	.....2.050	1.572	MS.....	3,417	10,250	07/19/2016.	03/01/2023.
46625H	HS	2	JPMORGAN CHASE & CO.....	1FE	.....	1	1FE	.....	1,048,220	...101.378	1,013,780	1,000,000	1,004,350	.....	.....(7,571)	.....	.....	.....4.400	3.607	JJ.....	19,433	44,000	08/20/2013.	07/22/2020.
46625H	JJ	0	JPMORGAN CHASE & CO.....	1FE	.....	1	1FE	.....	2,934,840	...103.919	3,117,570	3,000,000	2,971,641	.....	.....7,855	.....	.....	.....3.375	3.679	MN.....	16,875	101,250	12/18/2014.	05/01/2023.
46625H	LW	8	JPMORGAN CHASE & CO.....	1FE	.....	2	1FE	.....	1,515,885	...100.288	1,504,320	1,500,000	1,501,441	.....	.....(3,586)	.....	.....	.....2.750	2.504	JD.....	917	41,250	10/23/2015.	06/23/2020.
485170	AV	6	KANSAS CITY SOUTHERN.....	2FE	.....	1	2FE	.....	3,167,876	...102.308	3,285,110	3,211,000	3,187,485	.....	.....6,497	.....	.....	.....3.000	3.231	MN.....	12,309	96,330	11/17/2016.	05/15/2023.

SCHEDULE D - PART 1

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

E10.8

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
49327M	2K	9	KEY BANK.....				1FE	1,995,260	105.474	2,109,480	2,000,000	1,997,242		457			3.300	3.328	JD.....	5,500	66,000	05/27/2015.	06/01/2025.
49327M	2S	2	KEYBANK.....				1FE	999,670	101.048	1,010,480	1,000,000	999,834		65			2.400	2.407	JD.....	1,467	24,000	06/06/2017.	06/09/2022.
49326E	ED	1	KEYCORP.....				2FE	3,068,820	103.781	2,802,087	2,700,000	2,764,389		(50,513)			5.100	3.111	MS.....	37,103	137,700	06/11/2013.	03/24/2021.
494368	BH	5	KIMBERLY CLARK CORP.....			1	1FE	984,740	101.101	1,011,010	1,000,000	996,376		1,606			2.400	2.573	MS.....	8,000	24,000	02/06/2012.	03/01/2022.
494368	BQ	5	KIMBERLY CLARK CORP.....			1	1FE	493,850	102.512	512,560	500,000	496,408		638			2.650	2.800	MS.....	4,417	13,250	10/22/2015.	03/01/2025.
500255	AS	3	KOHL'S CORP.....			2	2FE	3,961,400	101.516	4,060,640	4,000,000	3,983,683		4,938			3.250	3.390	FA.....	54,167	130,000	03/11/2015.	02/01/2023.
539830	BG	3	LOCKHEED MARTIN CORP.....			1	1FE	1,793,636	103.164	1,851,794	1,795,000	1,794,378		192			3.100	3.112	JJ.....	25,659	55,645	12/16/2015.	01/15/2023.
539830	BH	1	LOCKHEED MARTIN CORP.....			1	1FE	1,972,720	107.286	2,145,720	2,000,000	1,977,634		3,242			3.550	3.759	JJ.....	32,739	71,000	06/20/2018.	01/15/2026.
548661	CQ	8	LOWE'S COS INC.....			2	2FE	998,180	100.195	1,001,950	1,000,000	999,935		219			4.625	4.648	AO.....	9,764	46,250	04/12/2010.	04/15/2020.
548661	DP	9	LOWE'S COS INC.....			1	2FE	998,460	103.409	1,034,090	1,000,000	998,828		140			3.100	3.118	MN.....	4,994	31,000	04/19/2017.	05/03/2027.
55279H	AK	6	MANUFACTURER AND TRADERS.....			2	1FE	1,037,630	102.968	1,029,680	1,000,000	1,035,254		(2,376)			2.900	2.155	FA.....	11,681		08/22/2019.	02/06/2025.
571903	AL	7	MARRIOTT INT'L INC.....			2	2FE	2,010,380	100.729	2,014,580	2,000,000	2,000,930		(1,676)			3.375	3.288	AO.....	14,250	67,500	11/18/2013.	10/15/2020.
57636Q	AB	0	MASTERCARD INC.....			1	1FE	5,176,722	106.121	5,343,192	5,035,000	5,124,095		(19,504)			3.375	2.931	AO.....	42,483	169,931	05/08/2017.	04/01/2024.
579780	AJ	6	MCCORMICK & CO INC.....			2	2FE	991,380	103.993	1,039,930	1,000,000	996,490		880			3.500	3.603	MS.....	11,667	35,000	08/14/2013.	09/01/2023.
58013M	EY	6	MCDONALD'S CORP.....			1	2FE	3,125,460	107.904	3,237,120	3,000,000	3,094,724		(14,601)			3.700	3.104	JJ.....	46,558	111,000	11/10/2017.	01/30/2026.
585055	BS	4	MEDTRONIC INC.....			1	1FE	3,310,652	107.199	3,602,958	3,361,000	3,319,204		7,139			3.500	3.765	MS.....	34,637	117,635	10/18/2018.	03/15/2025.
58933Y	AA	3	MERCK & CO INC.....			1	1FE	4,195,550	101.886	4,075,440	4,000,000	4,031,183		(38,718)			3.875	2.869	JJ.....	71,472	155,000	07/14/2015.	01/15/2021.
58933Y	AQ	8	MERCK & CO INC.....			1	1FE	1,002,660	100.999	1,009,990	1,000,000	1,000,862		(394)			2.350	2.308	FA.....	9,204	23,500	03/27/2015.	02/10/2022.
59156R	BH	0	METLIFE INC.....			1	1FE	1,013,940	106.558	1,065,580	1,000,000	1,006,626		(1,415)			3.600	3.432	AO.....	8,100	36,000	06/03/2014.	04/10/2024.
594918	AW	4	MICROSOFT CORP.....			2	1FE	1,293,604	106.459	1,383,967	1,300,000	1,297,196		647			3.625	3.684	JD.....	2,094	47,125	12/03/2013.	12/15/2023.
594918	BB	9	MICROSOFT CORP.....			2	1FE	997,910	103.339	1,033,390	1,000,000	998,861		205			2.700	2.724	FA.....	10,425	27,000	02/09/2015.	02/12/2025.
594918	BQ	6	MICROSOFT CORP.....			1	1FE	2,492,525	100.714	2,517,850	2,500,000	2,496,030		1,051			2.000	2.046	FA.....	19,861	50,000	08/01/2016.	08/08/2023.
608190	AJ	3	MOHAWK INDS INC.....			1	2FE	3,521,770	104.258	3,649,030	3,500,000	3,515,220		(5,003)			3.850	3.687	FA.....	56,146	134,750	09/07/2018.	02/01/2023.
61747W	AF	6	MORGAN STANLEY.....			1	1FE	995,800	103.857	1,038,570	1,000,000	999,429		504			5.750	5.806	JJ.....	24,917	57,500	01/20/2011.	01/25/2021.
61747Y	DW	2	MORGAN STANLEY.....				1FE	1,009,470	100.033	1,000,330	1,000,000	1,000,156		(2,119)			2.650	2.434	JJ.....	11,336	26,500	05/29/2015.	01/27/2020.
61945C	AC	7	MOSAIC CO.....			1	2FE	3,129,480	106.683	3,200,490	3,000,000	3,072,579		(18,457)			4.250	3.533	MN.....	16,292	127,500	10/18/2016.	11/15/2023.
620076	BB	4	MOTOROLA SOLUTIONS INC.....			1	2FE	1,668,297	103.411	1,743,509	1,686,000	1,679,946		2,389			3.750	3.910	MN.....	8,079	63,917	09/17/2014.	05/15/2022.
637071	AJ	0	NATIONAL OILWELL VARCO INC.....			2	2FE	416,928	100.961	425,046	421,000	419,660		436			2.600	2.714	JD.....	912	11,180	03/25/2013.	12/01/2022.
637432	NG	6	NATIONAL RURAL UTILS COOP FIN.....			2	1FE	5,546,342	105.513	5,545,763	5,256,000	5,544,324		(2,017)			3.250	2.201	MN.....	28,470		12/16/2019.	11/01/2025.
637432	NL	5	NATIONAL RURAL UTILS COOP FIN.....			1	1FE	998,050	103.117	1,031,170	1,000,000	998,812		269			2.950	2.981	FA.....	11,800	29,500	01/31/2017.	02/07/2024.
638612	AK	7	NATIONWIDE FINANCIAL SERVICES INC.....			1	2FE	5,270,207	103.873	4,892,418	4,710,000	4,825,565		(90,231)			5.375	3.330	MS.....	67,510	253,163	09/19/2014.	03/25/2021.
654106	AC	7	NIKE INC.....			1	1FE	4,350,385	101.641	4,585,025	4,511,000	4,436,389		21,068			2.250	2.773	MN.....	16,916	101,498	02/16/2017.	05/01/2023.
654106	AF	0	NIKE INC.....			1	1FE	2,725,560	101.674	3,050,220	3,000,000	2,769,633		29,176			2.375	3.655	MN.....	11,875	71,250	06/22/2018.	11/01/2026.
666807	BM	3	NORTHROP GRUMMAN CORP.....			1	2FE	2,864,040	103.120	3,093,600	3,000,000	2,891,411		19,250			2.930	3.724	JJ.....	40,532	87,900	07/25/2018.	01/15/2025.
674599	BY	0	OCCIDENTAL PETE CORP DEL.....			2	2FE	999,770	101.741	1,017,410	1,000,000	999,971		26			4.100	4.103	FA.....	17,083	41,000	12/13/2010.	02/01/2021.
674599	CC	7	OCCIDENTAL PETE CORP DEL.....			2	2FE	1,015,100	101.768	1,017,680	1,000,000	1,004,434		(2,271)			3.125	2.880	FA.....	11,806	31,250	01/13/2015.	02/15/2022.
680223	AJ	3	OLD REP INTERNATIONAL CORP.....			1	2FE	3,251,460	109.668	3,290,040	3,000,000	3,154,851		(29,894)			4.875	3.662	AO.....	36,563	146,250	08/17/2016.	10/01/2024.
68389X	AP	0	ORACLE CORP.....			1	1FE	1,513,260	101.855	1,527,825	1,500,000	1,504,060		(1,391)			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	105.569	2,111,380	2,000,000	2,078,979		(17,351)			3.400	2.421	JJ.....	32,678	68,000	04/18/2016.	07/08/2024.
713448	CG	1	PEPSICO INC.....			1	1FE	419,985	102.783	462,524	450,000	438,615		3,335			2.750	3.602	MS.....	4,125	12,375	11/22/2013.	03/01/2023.
713448	DN	5	PEPSICO INC.....			1	1FE	3,023,790	101.519	3,045,570	3,000,000	3,022,710		(1,153)			2.375	2.250	AO.....	16,823	59,375	08/21/2019.	10/06/2026.

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	g 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
717081	DH	3	PFIZER INC.....	..	..	..1	..1FE	991,870	...103.975	1,039,750	1,000,000	996,522	.....	.....939	.....	.....	.....3.000	3.107	JD.....	1,333	30,000	09/18/2014.	06/15/2023.
717081	ES	8	PFIZER INC.....	..	..	..1	..1FE	2,999,850	...103.860	3,115,800	3,000,000	2,999,873	.....	.....23	.....	.....	.....2.950	2.951	MS.....	26,058	45,233	03/05/2019.	03/15/2024.
69349L	AG	3	PNC BANK.....	..	..	..2	..1FE	991,260	...101.921	1,019,210	1,000,000	997,142	.....	.....956	.....	.....	.....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	...105.200	3,002,408	2,854,000	2,974,914	.....	.....(23,798)	.....	.....	.....3.300	2.352	AO.....	15,959	94,182	08/25/2016.	10/30/2024.
69353R	EW	4	PNC BANK.....	..	..	..	..1FE	3,997,560	...100.328	4,013,120	4,000,000	3,999,327	.....	.....494	.....	.....	.....2.150	2.163	AO.....	14,811	86,000	04/26/2016.	04/29/2021.
693506	BQ	9	PPG INDS INC.....	..	..	..1	..1FE	3,025,050	...101.001	3,030,030	3,000,000	3,024,480	.....	.....(570)	.....	.....	.....2.400	2.210	FA.....	27,200	.....	11/21/2019.	08/15/2024.
74005P	AZ	7	PRAXAIR INC.....	..	..	..1	..1FE	3,111,840	...102.038	3,061,140	3,000,000	3,030,099	.....	.....(17,490)	.....	.....	.....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	...101.212	1,518,180	1,500,000	1,498,583	.....	.....642	.....	.....	.....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	...100.343	501,715	500,000	500,660	.....	.....(351)	.....	.....	.....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	...103.149	4,532,367	4,394,000	4,440,389	.....	.....(27,147)	.....	.....	.....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	...103.073	515,365	500,000	502,472	.....	.....(1,619)	.....	.....	.....4.150	3.798	MS.....	6,110	20,750	09/22/2011.	09/15/2021.
744448	CL	3	PUBLIC SERVICE CO COLO.....	..	..	..2	..1FE	996,810	...103.069	1,030,690	1,000,000	998,175	.....	.....309	.....	.....	.....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	...104.295	1,042,950	1,000,000	1,000,000	.....	.....	.....	.....	.....3.094	3.094	MS.....	9,110	30,940	09/13/2017.	09/15/2027.
74456Q	BK	1	PUBLIC SERVICE ELECTRIC GAS CO.....	..	..	..2	..1FE	995,200	...103.744	1,037,440	1,000,000	997,483	.....	.....471	.....	.....	.....3.050	3.106	MN.....	3,897	30,500	11/04/2014.	11/15/2024.
74456Q	BL	9	PUBLIC SERVICE ELECTRIC GAS CO.....	..	..	..2	..1FE	998,970	...103.886	1,038,860	1,000,000	999,410	.....	.....100	.....	.....	.....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	...103.414	4,291,681	4,150,000	4,176,885	.....	.....(5,930)	.....	.....	.....2.900	2.736	MN.....	13,707	120,350	08/24/2017.	05/20/2024.
74834L	AX	8	QUEST DIAGNOSTICS INC.....	..	..	..1	..2FE	2,962,080	...105.369	3,161,070	3,000,000	2,966,714	.....	.....4,634	.....	.....	.....3.500	3.735	MS.....	26,542	105,000	03/06/2019.	03/30/2025.
751212	AC	5	RALPH LAUREN CORP.....	..	..	..1	..1FE	990,000	...107.658	1,076,580	1,000,000	991,638	.....	.....1,284	.....	.....	.....3.750	3.915	MS.....	11,042	41,250	09/19/2018.	09/15/2025.
755111	BY	6	RAYTHEON CO.....	..	..	..1	..1FE	4,115,818	...105.020	4,380,384	4,171,000	4,128,674	.....	.....7,722	.....	.....	.....3.150	3.374	JD.....	5,839	131,386	04/25/2018.	12/15/2024.
774341	AJ	0	ROCKWELL COLLINS INC.....	..	..	..1,2	..2FE	3,906,320	...104.081	4,163,240	4,000,000	3,932,315	.....	.....14,635	.....	.....	.....3.200	3.637	MS.....	37,689	128,000	03/12/2018.	03/15/2024.
78409V	AK	0	S&P GLOBAL INC.....	..	..	..1	..1FE	5,361,250	...110.909	5,545,450	5,000,000	5,324,521	.....	.....(36,729)	.....	.....	.....4.400	3.180	FA.....	83,111	110,000	04/05/2019.	02/15/2026.
79466L	AE	4	SALESFORCE COM INC.....	..	..	..1	..1FE	509,155	...104.023	520,115	500,000	507,378	.....	.....(1,777)	.....	.....	.....3.250	2.764	AO.....	3,611	16,250	03/08/2019.	04/11/2023.
808513	AD	7	SCHWAB CHARLES CORP.....	..	..	..1	..1FE	5,544,000	...101.552	5,077,600	5,000,000	5,056,980	.....	.....(100,133)	.....	.....	.....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	...103.834	2,767,176	2,665,000	2,671,481	.....	.....(1,201)	.....	.....	.....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	...105.078	1,050,780	1,000,000	1,004,829	.....	.....(537)	.....	.....	.....3.200	3.130	JJ.....	13,866	32,000	12/07/2017.	01/25/2028.
828807	CN	5	SIMON PPTY GROUP LP.....	..	..	..2	..1FE	1,551,165	...101.991	1,596,159	1,565,000	1,560,355	.....	.....1,421	.....	.....	.....2.750	2.851	FA.....	17,932	43,037	12/19/2012.	02/01/2023.
828807	DC	8	SIMON PPTY GROUP LP.....	..	..	..2	..1FE	1,007,510	...105.852	1,058,520	1,000,000	1,005,834	.....	.....(680)	.....	.....	.....3.375	3.286	JD.....	1,500	33,750	06/22/2017.	06/15/2027.
832696	AH	1	SMUCKER J M CO.....	..	..	..1	..2FE	3,010,879	...101.780	3,053,400	3,000,000	3,003,743	.....	.....(1,619)	.....	.....	.....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	...100.249	7,017,430	7,000,000	7,037,367	.....	.....(36,462)	.....	.....	.....2.100	1.565	FA.....	60,025	147,000	05/11/2016.	02/04/2021.
855244	AP	4	STARBUCKS CORP.....	..	..	..1	..2FE	498,865	...107.468	537,340	500,000	499,034	.....	.....100	.....	.....	.....3.500	3.527	MS.....	5,833	17,500	04/16/2018.	03/01/2028.
857477	AN	3	STATE STR CORP.....	..	..	..	..1FE	998,980	...105.496	1,054,960	1,000,000	999,453	.....	.....100	.....	.....	.....3.300	3.312	JD.....	1,375	33,000	12/10/2014.	12/16/2024.
857477	AZ	6	STATE STR CORP.....	..	..	..2	..1FE	2,017,340	...101.393	2,027,860	2,000,000	2,008,656	.....	.....(3,500)	.....	.....	.....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	...103.192	2,734,588	2,650,000	2,619,733	.....	.....8,257	.....	.....	.....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	...106.008	5,300,400	5,000,000	4,914,303	.....	.....12,933	.....	.....	.....3.375	3.704	MN.....	28,125	168,750	06/04/2018.	11/01/2025.
867914	BS	1	SUNTRUST BKS INC.....	..	..	..1	..1FE	2,996,160	...108.430	3,252,900	3,000,000	2,996,986	.....	.....497	.....	.....	.....4.000	4.021	MN.....	20,000	120,000	04/24/2018.	05/01/2025.
871829	AQ	0	SYSKO CORP.....	..	..	..1	..1FE	987,220	...101.391	1,013,910	1,000,000	996,548	.....	.....1,346	.....	.....	.....2.600	2.747	JD.....	1,372	26,000	06/06/2012.	06/12/2022.
87612E	AV	8	TARGET CORP.....	..	..	..1	..1FE	997,130	...101.072	1,010,720	1,000,000	999,815	.....	.....332	.....	.....	.....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	...102.319	1,023,190	1,000,000	1,021,065	.....	.....(10,046)	.....	.....	.....2.900	1.843	JJ.....	13,372	29,000	04/01/2016.	01/15/2022.
87236Y	AF	5	TD AMERITRADE HOLDINGS CORP.....	..	..	..1	..1FE	3,343,099	...104.754	3,355,271	3,203,000	3,340,527	.....	.....(2,572)	.....	.....	.....3.300	2.645	AO.....	26,425	.....	11/07/2019.	04/01/2027.
87236Y	AH	1	TD AMERITRADE HOLDINGS CORP.....	..	..	..1	..1FE	1,022,660	...106.392	1,063,920	1,000,000	1,019,038	.....	.....(3,622)	.....	.....	.....3.750	3.258	AO.....	9,375	34,375	02/21/2019.	04/01/2024.
872540	AP	4	TJX COS INC.....	..	..	..2	..1FE	3,371,585	...101.924	3,567,340	3,500,000	3,440,343	.....	.....16,553	.....	.....	.....2.500	3.035	MN.....	11,180	87,500	08/19/2015.	05/15/2023.

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
89233P	ST	9	TOYOTA MOTOR CREDIT CORP.....					1	1FE	2,150,000	102.859	2,057,180	2,000,000	2,055,005		(26,316)			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	102.317	1,585,914	1,550,000	1,546,911		1,329			3.000	3.094	MS	13,692	46,500	11/20/2013.	03/15/2022.	
91159H	HK	9	U S BANCORP					2	1FE	3,622,570	106.322	3,721,270	3,500,000	3,570,901		(14,079)			3.600	3.125	MS	38,500	126,000	03/01/2016.	09/11/2024.	
907818	DY	1	UNION PAC CORP.....					2	1FE	996,690	104.793	1,047,930	1,000,000	998,262		312			3.250	3.288	JJ	14,986	32,500	08/07/2014.	01/15/2025.	
907818	EE	4	UNION PAC CORP.....					1	1FE	999,200	100.108	1,001,080	1,000,000	999,921		165			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	101.603	1,524,045	1,500,000	1,499,347		227			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	101.101	505,505	500,000	499,873		17			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	100.752	1,511,280	1,500,000	1,499,999		4			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	104.940	1,049,400	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 MINNEAPOLIS.....					2	1FE	996,630	103.412	1,034,120	1,000,000	998,174		330			2.800	2.839	JJ	11,978	28,000	01/22/2015.	01/27/2025.	
90327Q	CX	5	USAA CAP CORP.....					1	1FE	999,520	100.358	1,003,580	1,000,000	999,941		98			2.450	2.460	FA	10,208	24,500	07/14/2015.	08/01/2020.	
90327Q	CY	3	USAA CAP CORP.....					1	1FE	998,910	100.176	1,001,760	1,000,000	999,681		220			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	102.113	5,105,650	5,000,000	5,070,214		(48,053)			3.500	2.486	MS	58,333	175,000	08/13/2015.	09/01/2021.	
92343V	BR	4	VERIZON COMMUNICATIONS INC.....					1	2FE	3,358,800	111.191	3,335,730	3,000,000	3,221,198		(55,573)			5.150	3.032	MS	45,491	154,500	06/19/2017.	09/15/2023.	
92553P	AJ	1	VIACOM INC					1	2FE	2,027,460	103.461	2,069,220	2,000,000	2,008,976		(4,351)			3.875	3.635	JD	3,444	77,500	06/23/2015.	12/15/2021.	
92826C	AB	8	VISA INC.....					1	1FE	5,991,250	100.398	6,023,880	6,000,000	5,998,257		1,790			2.200	2.231	JD	6,233	132,000	12/14/2015.	12/14/2020.	
92826C	AC	6	VISA INC.....					1	1FE	515,250	102.907	514,535	500,000	506,702		(2,303)			2.800	2.301	JD	661	14,000	03/01/2016.	12/14/2022.	
94974B	EV	8	WELLS FARGO CO						1FE	997,930	103.245	1,032,450	1,000,000	999,687		238			4.600	4.626	AO	11,500	46,000	03/22/2011.	04/01/2021.	
94974B	FC	9	WELLS FARGO CO						1FE	517,000	103.271	516,355	500,000	507,496		(3,280)			3.500	2.789	MS	5,493	17,500	01/09/2017.	03/08/2022.	
94974B	GA	2	WELLS FARGO CO						1FE	997,300	104.803	1,048,030	1,000,000	998,625		267			3.300	3.332	MS	10,267	33,000	09/02/2014.	09/09/2024.	
94974B	GL	8	WELLS FARGO CO						1FE	1,058,840	109.589	1,095,890	1,000,000	1,046,029		(5,212)			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	105.809	3,174,270	3,000,000	3,095,215		(37,226)			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	103.541	3,106,230	3,000,000	2,864,303		16,942			3.250	4.013	MN	16,250	97,500	06/13/2018.	11/01/2026.	
064149	C8	8	BANK NOVA SCOTIA HALIFAX.....				C		1FE	1,006,880	102.601	1,026,010	1,000,000	1,000,873		(809)			4.375	4.288	JJ	20,416	43,750	04/20/2011.	01/13/2021.	
559222	AQ	7	MAGNA INTERNATIONAL INC.....				C	1	1FE	3,039,180	105.240	3,157,200	3,000,000	3,023,783		(5,171)			3.625	3.421	JD	4,833	108,750	12/01/2016.	06/15/2024.	
78012K	ZG	5	ROYAL BANK OF CANADA.....				C		1FE	1,299,701	101.810	1,323,530	1,300,000	1,299,827		80			2.750	2.757	FA	14,896	35,750	01/25/2017.	02/01/2022.	
78013X	W2	0	ROYAL BANK OF CANADA.....				C		1FE	1,020,140	105.723	1,057,230	1,000,000	1,016,474		(3,666)			3.700	3.231	AO	8,839	37,000	02/06/2019.	10/05/2023.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									540,920,926	XXX	551,159,691	530,570,000	535,422,108	0	(1,407,684)	0	0	XXX	XXX	XXX	4,528,989	16,460,301	XXX	XXX	
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....									540,920,926	XXX	551,159,691	530,570,000	535,422,108	0	(1,407,684)	0	0	XXX	XXX	XXX	4,528,989	16,460,301	XXX	XXX	
Totals																										
7699999.	Total - Issuer Obligations.....									738,766,270	XXX	751,671,045	727,435,000	732,829,589	0	(1,475,139)	0	0	XXX	XXX	XXX	5,501,487	20,791,812	XXX	XXX	
7799999.	Total - Residential Mortgage-Backed Securities.....									364,985,865	XXX	364,625,121	358,311,573	363,347,246	0	(553,641)	0	0	XXX	XXX	XXX	883,478	8,592,813	XXX	XXX	
7899999.	Total - Commercial Mortgage-Backed Securities.....									77,178,797	XXX	77,186,163	74,600,000	76,004,058	0	(305,354)	0	0	XXX	XXX	XXX	214,096	2,524,425	XXX	XXX	
8399999.	Grand Total - Bonds.....									1,180,930,932	XXX	1,193,482,329	1,160,346,573	1,172,180,893	0	(2,334,134)	0	0	XXX	XXX	XXX	6,599,061	31,909,050	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	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			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														
CUSIP Identification	Description		Code	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.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
G1151C	10	1	ACCENTURE PLC IRELAND.....	C	6,575.000	1,384,498	210.570	1,384,498	808,711		11,888		457,357		457,357		06/26/2018.	
M0854Q	10	5	ALLOT COMMUNICATIONS LTD.....	C	16,274.000	138,329	8.500	138,329	81,325				39,546		39,546		06/28/2017.	
G0473C	10	4	API GROUP CORP.....	C	8,280.000	87,354	10.550	87,354	79,246				8,108		8,108		12/16/2019.	
25243Q	20	5	DIAGEO P L C.....	C	9,500.000	1,599,990	168.420	1,599,990	1,081,569		33,559		252,890		252,890		08/23/2018.	
G29183	10	3	EATON CORP PLC.....	C	17,500.000	1,657,600	94.720	1,657,600	1,269,049		39,760		456,050		456,050		12/26/2017.	
G5698W	11	6	LUXFER HOLDINGS PLC.....	C	6,179.000	114,373	18.510	114,373	117,714		1,406		(3,341)		(3,341)		09/10/2019.	
G5960L	10	3	MEDTRONIC PLC.....	C	15,400.000	1,747,130	113.450	1,747,130	1,244,969	8,316	25,626		346,346		346,346		12/20/2016.	
641069	40	6	NESTLE S A.....	C	23,000.000	2,488,715	108.205	2,488,715	1,867,923		29,550		490,465		490,465		07/22/2019.	
G6564A	10	5	NOMAD HOLDINGS LTD.....	C	16,201.000	362,416	22.370	362,416	165,281				91,536		91,536		04/05/2017.	
G6700G	10	7	NVENT ELECTRIC PLC.....	C	3,710.000	94,902	25.580	94,902	91,056		2,592		5,608		5,608		01/31/2019.	
G7S00T	10	4	PENTAIR PLC.....	C	7,642.000	350,539	45.870	350,539	288,763		2,502		61,775		61,775		07/26/2019.	
68235B	10	9	180 DEGREE CAP CORP.....		160,000.000	344,000	2.150	344,000	221,297				64,000		64,000		12/27/2016.	
003881	30	7	ACACIA RESH CORP.....		95,578.000	254,237	2.660	254,237	256,149				84,219	114,804	(30,585)		04/24/2018.	
00081T	10	8	ACCO BRANDS CORP.....		7,572.000	70,874	9.360	70,874	65,016		2,216		5,858		5,858		01/18/2019.	
006351	30	8	ADAMS RES & ENERGY INC.....		15,465.000	588,753	38.070	588,753	529,491		9,842		45,452		45,452		11/06/2019.	
01167P	10	1	ALASKA COMMUNICATIONS SYSTEMS GRP.....		130,000.000	230,100	1.770	230,100	221,387				42,900		42,900		12/27/2016.	
02005N	10	0	ALLY FINANCIAL INC.....		12,609.000	385,331	30.560	385,331	279,592		7,820		79,742		79,742		08/07/2019.	
02083X	10	3	ALPINE INCOME PROPERTY TRUST INC.....		5,280.000	100,478	19.030	100,478	99,881		137		597		597		12/27/2019.	
031162	10	0	AMGEN INC COM.....		12,275.000	2,959,134	241.070	2,959,134	2,352,822		56,949		606,312		606,312		10/22/2019.	
032037	10	3	AMPCO-PITTSBURGH CORP.....		17,068.000	51,375	3.010	51,375	56,324				42,841	44,377	(1,536)		06/13/2016.	
032332	50	4	AMTECH SYSTEMS INC.....		72,623.000	519,981	7.160	519,981	376,126				190,998		190,998		10/16/2018.	
037833	10	0	APPLE INC.....		9,650.000	2,833,722	293.650	2,833,722	1,655,857		29,336		1,317,019		1,317,019		01/29/2019.	
03965L	10	0	ARCONIC INC.....		18,519.000	569,830	30.770	569,830	435,955		722		133,874		133,874		08/07/2019.	
039653	10	0	ARCOSA INC.....		14,802.000	659,429	44.550	659,429	453,623		1,557		192,924		192,924		10/16/2019.	
04238R	10	6	ARMSTRONG FLOORING INC.....		38,658.000	165,070	4.270	165,070	165,070				41,340	292,373	(251,033)		10/24/2019.	
00206R	10	2	AT&T INC.....		27,525.000	1,075,677	39.080	1,075,677	790,530		54,748		285,147		285,147		04/12/2019.	
05366Y	20	1	AVIAT NETWORKS INC.....		23,055.000	323,923	14.050	323,923	239,539				18,444		18,444		10/29/2018.	
00246W	10	3	AXT INC.....		92,167.000	400,926	4.350	400,926	480,843				20,782		20,782		11/04/2019.	
060505	10	4	BANK OF AMERICA CORPORATION.....		93,000.000	3,275,460	35.220	3,275,460	2,534,733		46,890		822,512		822,512		12/12/2019.	
090672	10	6	BIOTELEMETRY INC.....		4,280.000	198,164	46.300	198,164	164,004				(10,844)		(10,844)		08/05/2019.	
09215C	10	5	BLACK KNIGHT INC.....		2,494.000	160,813	64.480	160,813	114,722				48,433		48,433		12/10/2018.	
09247X	10	1	BLACKROCK INC.....		3,200.000	1,608,640	502.700	1,608,640	1,391,759		42,240		343,776		343,776		01/29/2019.	
097023	10	5	BOEING CO.....		2,150.000	700,384	325.760	700,384	338,817		17,673		7,009		7,009		12/27/2016.	
109641	10	0	BRINKER INTERNATIONAL INC.....		2,686.000	112,812	42.000	112,812	107,780		2,548		5,032		5,032		07/23/2019.	
11135F	10	1	BROADCOM INC.....		5,525.000	1,746,010	316.020	1,746,010	1,238,681		61,880		341,114		341,114		08/15/2018.	
117043	10	9	BRUNSWICK CORP.....		2,490.000	149,350	59.980	149,350	117,462		1,179		31,888		31,888		08/02/2019.	
05605H	10	0	BWX TECHNOLOGIES INC.....		4,443.000	275,821	62.080	275,821	161,844		2,606		82,273		82,273		08/09/2019.	
127097	10	3	CABOT OIL & GAS CORP.....		13,167.000	229,237	17.410	229,237	239,949		1,030		(10,712)		(10,712)		12/19/2019.	
13765N	10	7	CANNAE HOLDINGS INC.....		13,933.000	518,168	37.190	518,168	178,976				279,635		279,635		11/29/2018.	
149049	50	4	CATASYS INC.....		3,690.000	60,184	16.310	60,184	45,825				25,609		25,609		09/21/2018.	
159864	10	7	CHARLES RIV LABS INT'L INC.....		2,230.000	340,655	152.760	340,655	304,891				35,764		35,764		08/06/2019.	

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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	Flt or Int	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	NAIC Designation
166764	10	0	CHEVRONTExACO CORP.....				20,150.000	2,428,276	120.510	2,428,276	2,434,084		59,678		(5,808)		(5,808)		09/25/2019	
17275R	10	2	CISCO SYSTEMS.....				31,000.000	1,486,760	47.960	1,486,760	857,657		42,780		143,530		143,530		09/21/2017	
17306X	10	2	CITI TRENDS INC.....				4,961.000	114,698	23.120	114,698	102,384		581		12,315		12,315		12/02/2019	
174610	10	5	CITIZENS FINANCIAL GROUP INC.....				73,890.000	3,000,673	40.610	3,000,673	2,900,699		72,849		578,997		578,997		12/13/2019	
17878Y	10	8	CIVEO CORP CDA.....				154,696.000	199,558	1.290	199,558	293,291				(21,657)		(21,657)		12/20/2018	
192176	10	5	COFFEE HOLDINGS INC.....				89,746.000	412,832	4.600	412,832	383,306				78,073		78,073		10/15/2019	
197641	10	3	COLUMBIA FINANCIAL INC.....				23,044.000	390,365	16.940	390,365	359,419				36,379		36,379		05/10/2019	
199908	10	4	COMFORT SYSTEMS USA INC.....				7,780.000	387,833	49.850	387,833	313,961		778		73,872		73,872		09/30/2019	
205477	10	2	COMPUTER TASK GROUP INC.....				67,086.000	347,505	5.180	347,505	355,634				73,795		73,795		12/04/2018	
221006	10	9	CORVEL CORP.....				2,195.000	191,755	87.360	191,755	114,005				51,870		51,870		02/14/2019	
221907	10	8	COUNTY BANCORP INC.....				14,083.000	360,947	25.630	360,947	261,781		1,022		99,166		99,166		12/10/2019	
223622	60	6	COWEN INC.....				23,189.000	365,227	15.750	365,227	333,609				55,885		55,885		02/05/2018	
125919	30	8	CPI AEROSTRUCTURES INC.....				30,197.000	203,226	6.730	203,226	210,394				7,830		7,830		05/13/2019	
125906	10	7	CSS INDUSTRIES INC.....				20,145.000	88,839	4.410	88,839	79,976		4,029		53,495	145,722	(92,227)		02/07/2019	
231082	80	1	CUMULUS MEDIA INC.....				10,316.000	181,252	17.570	181,252	170,194				11,058		11,058		12/06/2019	
23204G	10	0	CUSTOMERS BANCORP INC.....				12,542.000	298,625	23.810	298,625	271,288				27,337		27,337		12/09/2019	
126650	10	0	CVS/CAREMARK CORPORATION.....				26,300.000	1,953,827	74.290	1,953,827	1,820,832		9,463		132,994		132,994		12/06/2019	
23283R	10	0	CYRUSONE INC.....				2,830.000	185,167	65.430	185,167	134,154	1,415	5,320		35,517		35,517		11/14/2018	
239360	10	0	DAWSON GEOPHYSICAL CO.....				99,511.000	238,826	2.400	238,826	238,378				26,106	109,158	(83,052)		05/13/2019	
25264R	20	7	DIAMOND HILL INVESTMENT GROUP.....				414.000	58,150	140.460	58,150	58,513				(363)		(363)		12/17/2019	
253827	70	3	DIGIRAD CORP.....				14,438.000	37,539	2.600	37,539	37,537				(3,051)	41,703	(44,754)		06/28/2019	
25382P	20	8	DIGITAL ALLY INC.....				18,759.000	19,134	1.020	19,134	19,134				5,186	36,326	(31,140)		10/24/2018	
254423	10	6	DINEEQUNITY INC.....				1,413.000	118,014	83.520	118,014	105,526	975	408		12,488		12,488		10/02/2019	
254709	10	8	DISCOVER FINANCIAL SERVICES.....				14,675.000	1,244,733	84.820	1,244,733	865,531		24,654		379,202		379,202		08/23/2018	
254687	10	6	DISNEY WALT COMPANY.....				19,325.000	2,794,975	144.630	2,794,975	2,132,558	17,006	21,692		552,404		552,404		10/16/2019	
25787G	10	0	DONNELLEY FINANCIAL SOLUTIONS INC.....				22,854.000	239,281	10.470	239,281	283,312				(44,030)		(44,030)		12/04/2019	
26614N	10	2	DOWDUPONT DE NEMOURS INC.....				17,325.000	1,112,265	64.200	1,112,265	1,136,029		19,755		(23,764)		(23,764)		07/12/2019	
Y2187A	14	3	EAGLE BULK SHIPPING INC.....				54,155.000	249,113	4.600	249,113	250,291				13,830		13,830		11/11/2019	
26969P	10	8	EAGLE MATERIALS INC.....				2,650.000	240,249	90.660	240,249	228,948	265	265		11,301		11,301		07/12/2019	
28470R	10	2	ELDORADO RESORTS INC.....				5,800.000	345,912	59.640	345,912	199,842				101,678		101,678		12/13/2019	
28618M	10	6	ELEMENT SOLUTIONS INC.....				33,601.000	392,460	11.680	392,460	355,166				45,341		45,341		05/21/2019	
29089Q	10	5	EMERGENT BIOSOLUTIONS INC.....				430.000	23,199	53.950	23,199	21,263				1,935		1,935		09/03/2019	
29272W	10	9	ENERGIZER HOLDINGS INC.....				3,025.000	151,916	50.220	151,916	147,285		3,224		8,929		8,929		04/29/2019	
315910	86	9	FIDELITY EMERGING MARKETS FUND.....				131,296.523	4,590,126	34.960	4,590,126	3,977,252		77,252		612,874		612,874		12/09/2019	
320557	10	1	FIRST INTERNET BANCORP.....				18,269.000	433,158	23.710	433,158	478,654	1,096	3,517		51,346		51,346		11/18/2019	
339382	10	3	FLEXSTEEL INDUSTRIES INC.....				10,733.000	213,801	19.920	213,801	222,002	2,361	5,220		(7,709)		(7,709)		08/15/2019	
350060	10	9	FOSTER L B CO.....				13,384.000	259,382	19.380	259,382	182,243				38,262		38,262		03/15/2019	
357023	10	0	FREIGHTCAR AMERICA INC.....				38,034.000	78,730	2.070	78,730	78,730				240,095	415,812	(175,717)		12/12/2018	
36467J	10	8	GAMING & LEISURE PROPERTYS INC.....				7,020.000	302,211	43.050	302,211	276,060		7,811		26,151		26,151		11/27/2019	
36164V	30	5	GCI LIBERTY INC.....				3,185.000	225,657	70.850	225,657	147,399				94,563		94,563		07/09/2018	
Y2685T	13	1	GENCO SHIPPING & TRADING LTD.....				18,026.000	191,436	10.620	191,436	180,110		7,859		11,326		11,326		12/03/2019	

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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	Flt	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	NAIC Designation
37364X	10	9	GEOSPACE TECHNOLOGIES CORP.....		.....	.....	3,436,000	57,622	16.770	57,622	38,850				22,197		22,197		05/07/2018	.....
402307	10	2	GULF ISLAND FABRICATION INC.....		.....	.....	66,913,000	339,249	5.070	339,249	353,602				24,898	123,666	(98,768)		10/02/2019	.....
415864	10	7	HARSCO CORP.....		.....	.....	2,570,000	59,136	23.010	59,136	47,346				11,790		11,790		09/10/2019	.....
404139	10	7	HC2 HOLDINGS INC.....		.....	.....	59,250,000	128,573	2.170	128,573	139,238				153,722	181,569	(27,847)		11/13/2018	.....
40416M	10	5	HD SUPPLY HOLDINGS INC.....		.....	.....	1,760,000	70,787	40.220	70,787	69,978				810		810		11/25/2019	.....
437076	10	2	HOME DEPOT INC COM.....		.....	.....	8,300,000	1,812,554	218.380	1,812,554	1,168,593		45,152		386,448		386,448		09/05/2017	.....
438516	10	6	HONEYWELL INTNATIONAL INC.....		.....	.....	13,800,000	2,442,600	177.000	2,442,600	2,089,618		41,981		521,369		521,369		06/05/2019	.....
44244K	10	9	HOUSTON WIRE & CABLE CO.....		.....	.....	75,720,000	333,925	4.410	333,925	425,044				(36,783)		(36,783)		10/17/2019	.....
449253	10	3	IAA INC.....		.....	.....	3,040,000	143,062	47.060	143,062	100,974				42,088		42,088		07/01/2019	.....
45174J	50	9	IHEARTMEDIA INC.....		.....	.....	6,430,000	108,667	16.900	108,667	101,923				6,744		6,744		12/19/2019	.....
452465	20	6	IMEDIA BRANDS INC.....		.....	.....	36,591,000	145,998	3.990	145,998	145,998				239,283	239,246	37		12/19/2018	.....
45409B	80	0	INDEXIQ ETF TR.....		.....	.....	335,588,000	11,141,522	33.200	11,141,522	10,819,055				322,467		322,467		02/06/2019	.....
461148	10	8	INTEVAC INC.....		.....	.....	64,493,000	455,321	7.060	455,321	315,389				118,022		118,022		12/20/2018	.....
461203	10	1	INVACARE CORP.....		.....	.....	26,741,000	241,204	9.020	241,204	112,324		1,337		126,218		126,218		12/19/2018	.....
46137V	61	3	INVESCO EFT TR FTSE RAFI US 1000.....		.....	.....	136,041,000	17,237,755	126.710	17,237,755	15,466,178		343,536		3,420,071		3,420,071		11/07/2018	.....
46138G	66	4	INVESCO ETF TR INVESCO S&PSMALLCAP.....		.....	.....	80,673,000	5,492,218	68.080	5,492,218	3,856,330		66,948		868,461		868,461		11/07/2018	.....
46269C	10	2	IRIDIUM COMMUNICATIONS INC.....		.....	.....	6,240,000	153,754	24.640	153,754	155,448				(1,695)		(1,695)		08/02/2019	.....
46432F	84	2	ISHARES CORE MSCI EAFE ETF.....		.....	.....	157,376,000	10,267,210	65.240	10,267,210	8,207,589		326,860		1,611,530		1,611,530		12/09/2016	.....
464285	10	5	ISHARES GOLD TRUST.....		.....	.....	451,191,000	6,542,269	14.500	6,542,269	5,098,453				958,787		958,787		02/19/2019	.....
46564T	10	7	ITERIS INC.....		.....	.....	22,146,000	110,509	4.990	110,509	37,558				27,904		27,904		06/16/2015	.....
46609J	10	6	J ALEXANDERS HOLDINGS INC.....		.....	.....	13,785,000	131,785	9.560	131,785	135,162				18,334		18,334		01/18/2018	.....
46625H	10	0	J P MORGAN CHASE & CO.....		.....	.....	20,150,000	2,808,910	139.400	2,808,910	1,493,017		66,495		841,867		841,867		08/23/2018	.....
46590V	10	0	JBG SMITH PROPERTYS.....		.....	.....	7,270,000	290,000	39.890	290,000	254,862	1,636	6,511		28,960		28,960		05/23/2019	.....
478160	10	4	JOHNSON & JOHNSON.....		.....	.....	19,525,000	2,848,112	145.870	2,848,112	1,993,710		56,349		326,276		326,276		10/22/2019	.....
48238T	10	9	KAR AUCTION SERVICES INC.....		.....	.....	8,970,000	195,456	21.790	195,456	188,105	1,704	3,569		7,352		7,352		11/13/2019	.....
48716P	10	8	KEARNY FINANCIAL CORP MD.....		.....	.....	20,731,000	286,710	13.830	286,710	277,658		5,292		20,938		20,938		08/15/2018	.....
493144	10	9	KEY TRONIC CORP.....		.....	.....	68,733,000	373,908	5.440	373,908	457,217				(12,178)		(12,178)		12/16/2019	.....
49428J	10	9	KIMBALL ELECTRONICS INC.....		.....	.....	3,703,000	64,988	17.550	64,988	58,458				6,506		6,506		07/25/2019	.....
494274	10	3	KIMBALL INTERNATIONAL INC.....		.....	.....	6,936,000	143,367	20.670	143,367	83,314	624	2,289		44,945		44,945		07/20/2015	.....
50050N	10	3	KONTOOR BRANDS INC.....		.....	.....	9,030,000	379,170	41.990	379,170	295,059		10,114		84,111		84,111		08/09/2019	.....
502431	10	9	L3HARRIS TECHNOLOGIES INC.....		.....	.....	11,050,000	2,186,463	197.870	2,186,463	1,112,895		29,590		603,284		603,284		07/22/2019	.....
511795	10	6	LAKELAND INDUSTRIES INC.....		.....	.....	47,753,000	515,732	10.800	515,732	441,029				17,932		17,932		12/10/2019	.....
514766	10	4	LANDEC CORP.....		.....	.....	26,026,000	294,354	11.310	294,354	188,016				(13,794)		(13,794)		10/10/2017	.....
525327	10	2	LEIDOS HOLDINGS INC.....		.....	.....	3,524,000	344,964	97.890	344,964	171,195		4,652		159,179		159,179		01/18/2017	.....
531229	88	8	LIBERTY MEDIA CORP BRAVES GROUP.....		.....	.....	11,654,000	344,259	29.540	344,259	183,199				54,191		54,191		06/29/2016	.....
531229	60	7	LIBERTY MEDIA CORP SIRIUSXM.....		.....	.....	5,121,000	246,525	48.140	246,525	208,240				44,792		44,792		08/19/2019	.....
537008	10	4	LITTELFUSE INC.....		.....	.....	610,000	116,693	191.300	116,693	112,234		586		4,459		4,459		07/25/2019	.....
56585A	10	2	MARATHON PETE CORP.....		.....	.....	35,000,000	2,108,750	60.250	2,108,750	1,990,747		73,418		13,702		13,702		04/12/2019	.....
56624R	10	8	MARCHEX INC.....		.....	.....	18,970,000	71,707	3.780	71,707	54,174				21,436		21,436		08/28/2018	.....
57164Y	10	7	MARRIOTT VACATIONS WORLDWID CORP.....		.....	.....	2,170,000	279,409	128.760	279,409	204,869	1,172	977		74,541		74,541		09/10/2019	.....
574599	10	6	MASCO CORP COM.....		.....	.....	7,715,000	370,243	47.990	370,243	274,493		2,998		116,765		116,765		09/30/2019	.....
576323	10	9	MASTEC INC.....				1,470,000	94,315	64.160	94,315	89,790				4,525		4,525		08/28/2019	

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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		
					Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		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.		
CUSIP Identification			Description				Number of Shares	Book/Adjusted Carrying Value			Actual Cost								Date Acquired	NAIC Designation
580135	10	1	MCDONALDS CORP COM.....		.....	.....	7,500.000	1,482,075	197.610	1,482,075	803,013	.....	35,475	.....	150,300	.....	150,300	.....	06/26/2018.	.....
552690	10	9	MDU RES GROUP INC.....		.....	.....	17,780.000	528,244	29.710	528,244	456,714	.....	3,689	.....	71,530	.....	71,530	.....	08/05/2019.	.....
58958P	10	4	MERIDIAN BK PAOLI PA.....		.....	.....	7,511.000	151,647	20.190	151,647	133,000	.....	.....	.....	21,026	.....	21,026	.....	12/12/2019.	.....
552746	34	9	MFS INTERNATIONAL VALUE FUND R6.....		.....	.....	259,131.869	11,790,500	45.500	11,790,500	8,896,136	.....	138,628	.....	1,946,081	.....	1,946,081	.....	02/19/2019.	.....
594918	10	4	MICROSOFT CORP.....		.....	.....	14,375.000	2,266,938	157.700	2,266,938	1,227,894	.....	27,169	.....	806,869	.....	806,869	.....	12/22/2017.	.....
624580	10	6	MOVADO GROUP INC.....		.....	.....	9,508.000	206,704	21.740	206,704	241,620	.....	5,442	.....	(68,999)	.....	(68,999)	.....	08/09/2019.	.....
629579	10	3	NACCO INDS INC.....		.....	.....	1,443.000	67,576	46.830	67,576	46,845	.....	1,061	.....	18,658	.....	18,658	.....	12/18/2018.	.....
654106	10	3	NIKE INC.....		.....	.....	17,300.000	1,752,663	101.310	1,752,663	916,155	.....	4,239	.....	470,041	.....	470,041	.....	12/27/2017.	.....
68162K	10	6	OLYMPIC STEEL INC.....		.....	.....	18,680.000	334,746	17.920	334,746	297,223	.....	1,204	.....	82,765	.....	82,765	.....	09/06/2019.	.....
68235P	10	8	ONE GAS INC.....		.....	.....	1,350.000	126,320	93.570	126,320	43,713	.....	2,700	.....	18,860	.....	18,860	.....	02/10/2014.	.....
68628V	30	8	ORION MARINE GROUP INC.....		.....	.....	49,686.000	257,870	5.190	257,870	264,641	.....	.....	.....	44,717	.....	44,717	.....	12/17/2018.	.....
700517	10	5	PARK HOTELS RESORTS INC.....		.....	.....	14,845.000	384,040	25.870	384,040	394,689	.....	8,165	.....	5,450	.....	5,450	.....	11/15/2019.	.....
69325Q	10	5	PC-TEL INC.....		.....	.....	18,283.000	154,857	8.470	154,857	79,943	.....	4,022	.....	76,423	.....	76,423	.....	08/22/2018.	.....
69329Y	10	4	PDL BIOPHARMA INC.....		.....	.....	101,001.000	327,748	3.245	327,748	261,744	.....	.....	.....	34,845	.....	34,845	.....	11/16/2018.	.....
70805E	10	9	PENNANT GROUP INC.....		.....	.....	8,665.000	286,552	33.070	286,552	144,016	.....	.....	.....	142,535	.....	142,535	.....	11/12/2019.	.....
713448	10	8	PEPSICO INC.....		.....	.....	11,700.000	1,599,039	136.670	1,599,039	1,001,575	.....	11,173	.....	306,423	.....	306,423	.....	11/09/2017.	.....
71361F	10	0	PERCEPTRON INC.....		.....	.....	45,225.000	248,738	5.500	248,738	196,375	.....	.....	.....	(15,384)	.....	(15,384)	.....	10/30/2019.	.....
714157	20	3	PERMA-FIX ENVIRONMENTAL SERVICES.....		.....	.....	49,996.000	454,964	9.100	454,964	117,491	.....	.....	.....	337,473	.....	337,473	.....	03/05/2018.	.....
715347	10	0	PERSPECTA INC.....		.....	.....	10,638.000	281,269	26.440	281,269	214,375	.....	638	.....	66,894	.....	66,894	.....	02/13/2019.	.....
693366	20	5	PICO HOLDINGS INC.....		.....	.....	32,727.000	363,924	11.120	363,924	345,415	.....	.....	.....	64,799	.....	64,799	.....	06/26/2018.	.....
737446	10	4	POST HOLDINGS INC.....		.....	.....	1,440.000	157,104	109.100	157,104	149,164	.....	.....	.....	7,940	.....	7,940	.....	06/28/2019.	.....
73757R	10	2	POSTAL REALTY TRUST INC.....		.....	.....	17,990.000	304,931	16.950	304,931	289,019	.....	2,083	.....	15,911	.....	15,911	.....	12/04/2019.	.....
737630	10	3	POTLATCHDELTIC CORPORATION.....		.....	.....	10,880.000	470,778	43.270	470,778	395,034	.....	12,408	.....	72,262	.....	72,262	.....	07/25/2019.	.....
742718	10	9	PROCTER & GAMBLE CO.....		.....	.....	17,000.000	2,123,300	124.900	2,123,300	1,368,523	.....	52,265	.....	560,660	.....	560,660	.....	06/26/2018.	.....
74316X	10	1	PROFIRE ENERGY INC.....		.....	.....	260,576.000	377,835	1.450	377,835	425,791	.....	.....	.....	(47,956)	.....	(47,956)	.....	11/25/2019.	.....
744375	20	5	PSYCHEMEDICS CORP.....		.....	.....	22,107.000	202,279	9.150	202,279	206,832	.....	2,717	.....	(4,553)	.....	(4,553)	.....	11/20/2019.	.....
754730	10	9	RAYMOND JAMES FINANCIAL INC.....		.....	.....	4,470.000	399,886	89.460	399,886	371,490	.....	1,654	.....	28,396	.....	28,396	.....	08/08/2019.	.....
75605L	70	8	REALNETWORKS INC.....		.....	.....	51,337.000	61,604	1.200	61,604	61,604	.....	.....	.....	.....	56,984	(56,984)	.....	04/27/2018.	.....
763165	10	7	RICHARDSON ELECTRONICS LTD.....		.....	.....	63,021.000	354,808	5.630	354,808	379,654	.....	13,253	.....	(129,307)	.....	(129,307)	.....	04/18/2019.	.....
794093	10	4	SALEM COMMUNICATIONS CORP DEL.....		.....	.....	106,634.000	153,553	1.440	153,553	163,150	.....	23,459	.....	131,904	203,058	(71,154)	.....	01/15/2019.	.....
806407	10	2	SCHEIN HENRY INC.....		.....	.....	6,810.000	454,363	66.720	454,363	426,958	.....	.....	.....	25,550	.....	25,550	.....	10/25/2019.	.....
824543	10	2	SHILOH INDUSTRIES INC.....		.....	.....	30,373.000	108,128	3.560	108,128	125,744	.....	.....	.....	50,746	119,693	(68,947)	.....	07/31/2018.	.....
829214	10	5	SIMULATIONS PLUS INC.....		.....	.....	2,871.000	83,460	29.070	83,460	21,984	.....	689	.....	26,327	.....	26,327	.....	05/20/2016.	.....
838518	10	8	SOUTH JERSEY INDUSTRIES INC.....		.....	.....	4,493.000	148,179	32.980	148,179	127,898	.....	5,201	.....	23,274	.....	23,274	.....	12/20/2018.	.....
784635	10	4	SPX CORP.....		.....	.....	8,372.000	425,967	50.880	425,967	190,771	.....	.....	.....	191,468	.....	191,468	.....	11/02/2018.	.....
855668	10	9	STARRETT L S CO.....		.....	.....	12,507.000	71,540	5.720	71,540	75,042	.....	.....	.....	6,128	.....	6,128	.....	06/27/2018.	.....
859241	10	1	STERLING CONSTRUCTION CO INC.....		.....	.....	9,962.000	140,265	14.080	140,265	133,195	.....	.....	.....	31,779	.....	31,779	.....	02/02/2018.	.....
870297	80	1	SWEDISH EXPORT CREDIT CORP.....		.....	.....	779,550.000	4,201,775	5.390	4,201,775	3,562,543	.....	.....	.....	389,775	.....	389,775	.....	05/19/2014.	.....
871561	10	6	SYNACOR INC.....		.....	.....	137,023.000	208,275	1.520	208,275	222,096	.....	.....	.....	5,481	.....	5,481	.....	04/24/2018.	.....
87538X	10	5	TANDY LEATHER FACTORY INC.....		.....	.....	35,455.000	202,448	5.710	202,448	164,869	.....	.....	.....	77,922	77,276	646	.....	02/20/2019.	.....
882508	10	4	TEXAS INSTRUMENTS INC COM.....		.....	.....	10,350.000	1,327,802	128.290	1,327,802	1,077,558	.....	33,223	.....	349,727	.....	349,727	.....	12/22/2017.	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
88822Q	10	3	TIPTREE INC.....				39,136.000	318,567	8.140	318,567	227,448		6,066		99,797		99,797		11/27/2018.	
893529	10	7	TRANSCAT INC.....				4,774.000	152,100	31.860	152,100	114,686				37,414		37,414		06/04/2019.	
89469A	10	4	TREEHOUSE FOODS INC.....				5,932.000	287,702	48.500	287,702	288,990				(9,818)		(9,818)		11/25/2019.	
898349	10	5	TRUSTCO BK CORP N Y.....				35,000.000	303,450	8.670	303,450	189,380	2,384	9,538		63,350		63,350		05/16/2013.	
901476	10	1	TWIN DISC INC.....				3,351.000	36,928	11.020	36,928	33,688				3,240		3,240		11/21/2019.	
902681	10	5	UGI CORP				2,249.000	101,565	45.160	101,565	104,044	731			(2,479)		(2,479)		11/19/2019.	
910710	10	2	UNITED INS HOLDINGS CORP.....				16,078.000	202,743	12.610	202,743	189,048		3,327		(43,001)		(43,001)		08/09/2019.	
91324P	10	2	UNITEDHEALTH GROUP INC.....				4,900.000	1,440,502	293.980	1,440,502	1,028,670		20,286		219,814		219,814		12/26/2017.	
913837	10	0	UNIVERSAL STAINLESS & ALLOY.....				22,741.000	338,841	14.900	338,841	258,125				(20,050)		(20,050)		10/31/2019.	
917047	10	2	URBAN OUTFITTERS INC.....				8,006.000	222,327	27.770	222,327	219,165				3,162		3,162		10/21/2019.	
917488	10	8	UTAH MED PRODS INC.....				2,720.000	293,488	107.900	293,488	166,299	762	2,508		66,818		66,818		05/21/2019.	
91851C	20	1	VAALCO ENERGY INC.....				269,200.000	597,624	2.220	597,624	309,920				168,364		168,364		12/03/2019.	
92189F	70	0	VANECK VECTORS TR AGRIBUSINESS ETF.....				45,038.000	3,095,462	68.730	3,095,462	2,294,793		40,944		531,899		531,899		02/22/2013.	
92204A	30	6	VANGUARD ENERGY ETF.....				29,618.000	2,413,571	81.490	2,413,571	2,461,848		82,436		129,727		129,727		02/22/2013.	
922908	65	2	VANGUARD EXTENDED MARKET ETF.....				178,118.000	22,441,087	125.990	22,441,087	15,185,643		286,641		4,392,807		4,392,807		06/11/2019.	
922042	85	8	VANGUARD FTSE EMERGING MARKETS ETF.....				137,702.000	6,123,608	44.470	6,123,608	4,776,815		198,084		877,162		877,162		12/09/2016.	
922042	67	6	VANGUARD GLOBAL EX-US REAL ESTATE.....				45,147.000	2,667,736	59.090	2,667,736	2,320,494		202,109		301,582		301,582		12/09/2016.	
92204A	80	1	VANGUARD MATERIALS ETF.....				47,426.000	6,361,724	134.140	6,361,724	6,428,457		123,189		1,105,500		1,105,500		12/21/2017.	
922908	55	3	VANGUARD REIT ETF.....				104,336.000	9,681,337	92.790	9,681,337	7,994,368		328,053		1,787,269		1,787,269		02/19/2019.	
922908	36	3	VANGUARD S&P 500 INDEX ETF.....				138,731.000	41,036,630	295.800	41,036,630	34,556,967		746,154		8,574,648		8,574,648		06/11/2019.	
92214X	10	6	VAREX IMAGING CORP.....				3,328.000	99,208	29.810	99,208	99,455				16,967		16,967		01/16/2019.	
92220P	10	5	VARIAN MED SYS INC.....				1,990.000	282,600	142.010	282,600	187,293				56,844		56,844		09/11/2019.	
92335C	10	6	VERA BRADLEY INC.....				14,333.000	169,129	11.800	169,129	154,365				14,593		14,593		08/29/2019.	
92343V	10	4	VERIZON COMMUNICATIONS.....				17,000.000	1,043,800	61.400	1,043,800	753,540		41,182		88,060		88,060		12/20/2016.	
92840M	10	2	VISTRA ENERGY CORP.....				13,670.000	314,273	22.990	314,273	225,859		6,835		1,367		1,367		04/25/2017.	
91829F	10	4	VOXX INTERNATIONAL CORP.....				87,608.000	383,723	4.380	383,723	312,061				32,131		32,131		07/11/2019.	
929089	10	0	VOYA FINANCIAL INC.....				8,976.000	547,356	60.980	547,356	355,996		2,872		185,068		185,068		01/04/2019.	
962166	10	4	WEYERHAEUSER CO.....				40,000.000	1,208,000	30.200	1,208,000	1,198,813		51,391		287,619		287,619		04/12/2019.	
97717W	28	1	WISDOMTREE EMERGING MARKETS SM CAP.....				57,760.000	2,762,083	47.820	2,762,083	2,223,967		108,983		342,517		342,517		01/09/2018.	
978097	10	3	WOLVERINE WORLD WIDE INC.....				11,466.000	386,863	33.740	386,863	327,765	1,147	618		59,098		59,098		12/09/2019.	
98262P	10	1	WW INTERNATIONAL INC.....				4,840.000	184,936	38.210	184,936	153,868				31,068		31,068		11/06/2019.	
98311A	10	5	WYNDHAM HOTELS & RESORTS INC.....				6,440.000	404,496	62.810	404,496	330,372		6,718		92,945		92,945		08/07/2019.	
98884U	10	8	ZAGG INC.....				64,196.000	520,631	8.110	520,631	475,956				44,673		44,673		11/22/2019.	
29258Y	10	3	ENDEAVOUR SILVER CORP.....		C		91,227.000	219,857	2.410	219,857	189,240				23,719		23,719		01/25/2018.	
730843	20	8	POINTS INTERNATIONAL LTD.....		C		2,767.000	42,211	15.255	42,211	29,517				13,982		13,982		04/09/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								270,602,623	XXX	270,602,623	216,938,324	71,152	4,664,989	0	48,244,076	2,201,767	46,042,309	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
21058#	10	3	MED MUTUAL LIFE INSURANCE COMPANY.....				16,000.000	34,673,016	2,167.064	34,673,016	38,558,694				2,902,428		2,902,428		01/01/1995.	
58458*	10	5	MEDICAL HEALTH INSURING CORPORATION OF OHIO.....				10,000.000	89,762,186	8,976.219	89,762,186	139,066,417				(19,451,640)		(19,451,640)		06/30/2003.	
86815*	10	4	SUPERIOR DENTAL CARE INC.....				1,000.000	16,594,075	16,594.075	16,594,075	15,499,993				1,528,203		1,528,203		08/31/2018.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....								141,029,277	XXX	141,029,277	193,125,104	0	0	0	(15,021,009)	0	(15,021,009)	0	XXX	XXX
Common Stocks - Mutual Funds																				

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				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	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.	Date Acquired	NAIC Designation
00203H 44 6			AQR LONG-SHORT EQUITY I.....	.....	...	..1,006,298.546	11,149,788	11.080	11,149,788	10,938,465	.....	.....	.....	.....1,252,117	1,121,298	130,819	.....	12/19/2018.	.....
00203H 42 0			AQR STYLE PREMIA ALTERNATIVE I.....	.....	...	....508,517.230	4,144,415	8.150	4,144,415	4,144,416	.....	.....66,010	.....	.....607,441	1,043,515	(436,074)	.....	12/24/2019.	.....
317609 35 2			GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND.....	.....	...	..1,038,185.791	3,685,560	3.550	3,685,560	3,155,496	.....	.....8,975	.....	.....681,102	.....	.....681,102	.....	12/27/2019.	.....
47803T 62 7			JOHN HANCOCK FDS III.....	.....	...	....405,812.088	12,206,827	30.080	12,206,827	8,964,335	.....	.....81,259	.....	.....2,497,435	.....	.....2,497,435	.....	12/16/2019.	.....
70472Q 50 0			PEAR TREE POLARIS FRN VALUE SM CAP.....	.....	...	....272,944.334	3,963,152	14.520	3,963,152	3,575,835	.....	.....113,875	.....	.....566,207	.....	.....566,207	.....	12/11/2019.	.....
9499999. Total - Common Stocks - Mutual Funds.....							35,149,742	XXX	35,149,742	30,778,547	0	270,119	0	5,604,302	2,164,813	3,439,489	0	XXX	XXX
9799999. Total - Common Stock.....							446,781,642	XXX	446,781,642	440,841,975	71,152	4,935,108	0	38,827,369	4,366,580	34,460,789	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							446,781,642	XXX	446,781,642	440,841,975	71,152	4,935,108	0	38,827,369	4,366,580	34,460,789	0	XXX	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		
Bonds - U.S. Government												
38381A	X3	5	GNMA REMIC TRUST 2018-153 VA.....		03/26/2019.....	NATIONAL FINANCIAL SERVICES.....		4,356,268	4,237,100	11,534		
0599999. Total - Bonds - U.S. Government.....								4,356,268	4,237,100	11,534		
Bonds - All Other Government												
46514A	CD	9	STATE OF ISRAEL.....	C.....	04/01/2019.....	ISRAEL BONDS.....		3,000,000	3,000,000			
1099999. Total - Bonds - All Other Government.....								3,000,000	3,000,000	0		
Bonds - U.S. Special Revenue and Special Assessment												
3133EH	ZC	0	FEDERAL FARM CREDIT BANKS.....		02/27/2019.....	NATIONAL FINANCIAL SERVICES.....		4,841,700	5,000,000	52,333		
3133EK	R2	4	FEDERAL FARM CREDIT BANKS.....		09/24/2019.....	DUNCAN WILLIAMS.....		1,000,000	1,000,000	132		
3134GS	5L	5	FEDERAL HOME LOAN MORTGAGE CORP.....		03/06/2019.....	DAVIDSON D A & COMPANY INC.....		500,150	500,000			
3134GU	G6	1	FEDERAL HOME LOAN MORTGAGE CORP.....		12/18/2019.....	DAVIDSON D A & COMPANY INC.....		1,000,000	1,000,000			
3134GU	H2	9	FEDERAL HOME LOAN MORTGAGE CORP.....		12/18/2019.....	DAVIDSON D A & COMPANY INC.....		1,000,000	1,000,000			
3130A6	C7	0	FEDERAL HOME LOAN BANKS.....		10/29/2019.....	NATIONAL FINANCIAL SERVICES.....		5,220,600	5,000,000	17,500		
3130A9	UZ	2	FEDERAL HOME LOAN BANKS.....		06/03/2019.....	NATIONAL FINANCIAL SERVICES.....		4,926,300	5,000,000	5,625		
3137B3	FF	0	FHLMC REMIC SERIES 4226 GV.....		02/25/2019.....	NATIONAL FINANCIAL SERVICES.....		7,961,271	8,015,438	18,035		
3137BR	ZF	5	FHLMC REMIC SERIES 4615 TA.....		07/26/2019.....	NATIONAL FINANCIAL SERVICES.....		10,203,299	10,037,060	25,093		
3137BX	LE	0	FHLMC REMIC SERIES 4672 QA.....		08/22/2019.....	NATIONAL FINANCIAL SERVICES.....		12,371,686	12,055,236	30,473		
3137BY	XF	2	FHLMC REMIC SERIES 4690 CA.....		10/25/2019.....	ANCORA ADVISORS.....		10,189,402	9,913,678	23,958		
3137FA	ZM	3	FHLMC REMIC SERIES 4717 BA.....		12/16/2019.....	NATIONAL FINANCIAL SERVICES.....		5,170,571	5,036,781	7,555		
3137FA	ZV	3	FHLMC REMIC SERIES 4717 BP.....		12/16/2019.....	NATIONAL FINANCIAL SERVICES.....		7,476,137	7,282,690	10,924		
3137FD	KH	4	FHLMC REMIC SERIES 4759 NA.....		01/23/2019.....	ANCORA ADVISORS.....		5,532,168	5,573,972	12,541		
3137FL	KM	5	FHLMC REMIC SERIES 4869 AJ.....		04/25/2019.....	NATIONAL FINANCIAL SERVICES.....		8,323,259	8,114,686	22,879		
3136AD	5Q	8	FNMA REMIC TRUST 2013-50 MN.....		11/15/2019.....	ANCORA ADVISORS.....		9,419,846	9,342,479	12,327		
3136AT	CK	8	FNMA REMIC TRUST 2016-50 BN.....		09/23/2019.....	ANCORA ADVISORS.....		11,518,180	11,189,064	23,311		
3136AV	L6	4	FNMA REMIC TRUST 2017-17 EA.....		06/25/2019.....	ANCORA ADVISORS.....		10,390,919	10,193,422	22,935		
3136AX	FG	5	FNMA REMIC TRUST 2017-54 P.....		05/29/2019.....	NATIONAL FINANCIAL SERVICES.....		7,596,159	7,497,751	18,744		
3136B4	3E	6	FNMA REMIC TRUST 2019-37 TC.....		08/22/2019.....	NATIONAL FINANCIAL SERVICES.....		9,890,828	9,726,690	17,562		
30291H	AE	7	FREMF MTG TR 2013-K28 B.....		07/26/2019.....	NATIONAL FINANCIAL SERVICES.....		3,619,985	3,500,000	8,482		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								138,152,460	135,978,948	330,409		
Bonds - Industrial and Miscellaneous												
00724F	AC	5	ADOBE SYSTEMS INC.....		08/22/2019.....	DAVIDSON D A & COMPANY INC.....		1,058,000	1,000,000	2,257		
023135	AZ	9	AMAZON COM INC.....		04/02/2019.....	DAVIDSON D A & COMPANY INC.....		1,001,930	1,000,000	3,267		
0258M0	DX	4	AMERICAN EXPRESS CR CORP.....		06/14/2019.....	DAVIDSON D A & COMPANY INC.....		1,002,770	1,000,000	6,789		
06051G	FS	3	BANK OF AMERICA CORP.....		10/29/2019.....	NATIONAL FINANCIAL SERVICES.....		5,382,500	5,000,000	48,437		
06051G	FT	1	BANK OF AMERICA CORP.....		06/14/2019.....	DAVIDSON D A & COMPANY INC.....		1,002,700	1,000,000	4,302		
06406H	CQ	0	BANK NEW YORK MTN BK ENT.....		08/21/2019.....	DAVIDSON D A & COMPANY INC.....		548,885	500,000	5,212		
17252M	AN	0	CINTAS CORP NO 2.....		03/12/2019.....	NATIONAL FINANCIAL SERVICES.....		5,059,850	5,000,000	83,764		
172967	KG	5	CITIGROUP INC.....		12/12/2019.....	NATIONAL FINANCIAL SERVICES.....		4,288,114	4,025,000	63,707		
22160K	AL	9	COSTCO WHOLESALE CORP.....		10/11/2019.....	NATIONAL FINANCIAL SERVICES.....		3,112,950	3,000,000	33,917		
254687	FK	7	DISNEY WALT CO.....		10/21/2019.....	NATIONAL FINANCIAL SERVICES.....		3,671,775	3,704,000	8,463		
30231G	BC	5	EXXON MOBIL CORP.....		08/21/2019.....	DAVIDSON D A & COMPANY INC.....		1,007,090	1,000,000	393		
458140	AS	9	INTEL CORP.....		08/22/2019.....	DAVIDSON D A & COMPANY INC.....		546,150	500,000	1,387		
55279H	AK	6	MANUFACTURER AND TRADERS.....		08/22/2019.....	DAVIDSON D A & COMPANY INC.....		1,037,630	1,000,000	1,611		
637432	NG	6	NATIONAL RURAL UTILS COOP FIN.....		12/16/2019.....	NATIONAL FINANCIAL SERVICES.....		5,546,342	5,256,000	22,301		
713448	DN	5	PEPSICO INC.....		08/21/2019.....	DAVIDSON D A & COMPANY INC.....		1,024,150	1,000,000	9,038		
717081	ES	8	PFIZER INC.....		03/05/2019.....	STIFEL NICOLAUS & CO.....		2,999,850	3,000,000			
693506	BQ	9	PPG INDS INC.....		11/21/2019.....	NATIONAL FINANCIAL SERVICES.....		3,025,050	3,000,000	20,000		

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74834L AX 8	QUEST DIAGNOSTICS INC.....			03/06/2019.....	NATIONAL FINANCIAL SERVICES.....		2,962,080	3,000,000	46,083
78409V AK 0	S&P GLOBAL INC.....			04/05/2019.....	NATIONAL FINANCIAL SERVICES.....		5,361,250	5,000,000	33,000
79466L AE 4	SALESFORCE COM INC.....			03/08/2019.....	DAVIDSON D A & COMPANY INC.....		509,155	500,000	6,816
87236Y AF 5	TD AMERITRADE HOLDINGS CORP.....			11/07/2019.....	NATIONAL FINANCIAL SERVICES.....		3,343,099	3,203,000	12,038
87236Y AH 1	TD AMERITRADE HOLDINGS CORP.....			02/21/2019.....	DAVIDSON D A & COMPANY INC.....		1,022,660	1,000,000	11,875
78013X W2 0	ROYAL BANK OF CANADA.....		C.....	02/06/2019.....	DAVIDSON D A & COMPANY INC.....		1,020,140	1,000,000	12,642
3899999	Total - Bonds - Industrial and Miscellaneous.....						55,534,120	53,688,000	437,299
8399997	Total - Bonds - Part 3.....						201,042,848	196,904,048	779,242
8399998	Total - Bonds - Summary Item from Part 5.....						4,865,000	5,000,000	44,535
8399999	Total - Bonds.....						205,907,848	201,904,048	823,777

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

E13.1	G0473C	10 4	API GROUP CORP.....	C.....	12/16/2019.....	CJS SECURITIES INC.....	8,280.000	79,246	XXX	
	G5698W	11 6	LUXFER HOLDINGS PLC.....	C.....	09/10/2019.....	VARIOUS.....	6,746.000	131,691	XXX	
	641069	40 6	NESTLE S A.....	C.....	07/22/2019.....	VARIOUS.....	11,000.000	1,026,850	XXX	
	G6700G	10 7	NVENT ELECTRIC PLC.....	C.....	01/31/2019.....	NOBLE INTERNATIONAL.....	2,280.000	57,176	XXX	
	G7S00T	10 4	PENTAIR PLC.....	C.....	07/26/2019.....	VARIOUS.....	6,270.000	236,929	XXX	
	00081T	10 8	ACCO BRANDS CORP.....		01/18/2019.....	VARIOUS.....	9,801.000	83,637	XXX	
	006351	30 8	ADAMS RES & ENERGY INC.....		11/06/2019.....	VARIOUS.....	10,143.000	337,286	XXX	
	02005N	10 0	ALLY FINANCIAL INC.....		08/07/2019.....	VARIOUS.....	3,170.000	91,702	XXX	
	02083X	10 3	ALPINE INCOME PPTY TR INC.....		12/27/2019.....	VARIOUS.....	7,030.000	133,131	XXX	
	031162	10 0	AMGEN INC COM.....		10/22/2019.....	VARIOUS.....	12,275.000	2,352,822	XXX	
	037833	10 0	APPLE INC.....		01/29/2019.....	IVY SECURITES INC.....	1,600.000	246,896	XXX	
	03965L	10 0	ARCONIC INC.....		08/07/2019.....	VARIOUS.....	23,030.000	534,619	XXX	
	039653	10 0	ARCOSA INC.....		10/16/2019.....	VARIOUS.....	10,965.000	360,259	XXX	
	04238R	10 6	ARMSTRONG FLOORING INC.....		10/24/2019.....	VARIOUS.....	11,140.000	90,289	XXX	
	00206R	10 2	AT&T INC.....		04/12/2019.....	MORGAN STANLEY & CO INC.....	1,375.000	44,209	XXX	
	00246W	10 3	AXT INC.....		11/04/2019.....	VARIOUS.....	37,906.000	144,109	XXX	
	060505	10 4	BANK OF AMERICA CORPORATION.....		12/12/2019.....	VARIOUS.....	27,600.000	841,492	XXX	
	090672	10 6	BIOTELEMETRY INC.....		08/05/2019.....	VARIOUS.....	2,980.000	131,372	XXX	
	09247X	10 1	BLACKROCK INC.....		01/29/2019.....	IVY SECURITES INC.....	500.000	204,250	XXX	
	109641	10 0	BRINKER INTL INC.....		07/23/2019.....	VARIOUS.....	3,880.000	158,338	XXX	
	117043	10 9	BRUNSWICK CORP.....		08/02/2019.....	VARIOUS.....	4,520.000	210,739	XXX	
	05605H	10 0	BWX TECHNOLOGIES INC.....		08/09/2019.....	VARIOUS.....	2,230.000	108,946	XXX	
	127097	10 3	CABOT OIL & GAS CORP.....		12/19/2019.....	VARIOUS.....	13,167.000	239,949	XXX	
	159864	10 7	CHARLES RIV LABS INTL INC.....		08/06/2019.....	VARIOUS.....	2,230.000	304,891	XXX	
	166764	10 0	CHEVRONTEXOACO CORP.....		09/25/2019.....	BARCLAYS CAPITAL INC.....	20,150.000	2,434,085	XXX	
	17306X	10 2	CITI TRENDS INC.....		12/02/2019.....	VARIOUS.....	5,020.000	103,606	XXX	
	174610	10 5	CITIZENS FINANCIAL GROUP INC.....		12/13/2019.....	VARIOUS.....	27,665.000	1,047,406	XXX	
	192176	10 5	COFFEE HOLDINGS INC.....		10/15/2019.....	VARIOUS.....	28,369.000	118,097	XXX	
	197641	10 3	COLUMBIA FINANCIAL INC.....		05/10/2019.....	VARIOUS.....	9,806.000	151,578	XXX	
	199908	10 4	COMFORT SYSTEMS USA INC.....		09/30/2019.....	VARIOUS.....	8,320.000	334,871	XXX	
	221006	10 9	CORVEL CORP.....		02/14/2019.....	WEEDEN & COMPANY.....	1,260.000	82,177	XXX	
	221907	10 8	COUNTY BANCORP INC.....		12/10/2019.....	VARIOUS.....	14,083.000	261,781	XXX	
	125919	30 8	CPI AEROSTRUCTURES INC.....		05/13/2019.....	IVY SECURITES INC.....	5,824.000	40,140	XXX	
	125906	10 7	CSS INDS INC.....		02/07/2019.....	LIBERTAS PARTNERS LCC.....	6,072.000	54,832	XXX	
	231082	80 1	CUMULUS MEDIA INC.....		12/06/2019.....	VARIOUS.....	10,658.000	176,528	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
23204G 10 0	CUSTOMERS BANCORP INC.....			12/09/2019.....	VARIOUS.....	12,542.000	271,288	XXX	
126650 10 0	CVS/CAREMARK CORPORATION.....			12/06/2019.....	VARIOUS.....	26,300.000	1,820,832	XXX	
239360 10 0	DAWSON GEOPHYSICAL CO.....			05/13/2019.....	VARIOUS.....	54,416.000	169,457	XXX	
25264R 20 7	DIAMOND HILL INVESTMENT GROUP.....			12/17/2019.....	JEFFRIES & CO.....	414.000	58,513	XXX	
253827 70 3	DIGIRAD CORP.....			06/28/2019.....	STOCK SPLIT.....	0.700		XXX	
254423 10 6	DINEEQUNITY INC.....			10/02/2019.....	VARIOUS.....	1,420.000	106,055	XXX	
254687 10 6	DISNEY WALT COMPANY.....			10/16/2019.....	VARIOUS.....	9,825.000	1,200,895	XXX	
25787G 10 0	DONNELLEY FINANCIAL SOLUTIONS INC.....			12/04/2019.....	VARIOUS.....	22,854.000	283,312	XXX	
26614N 10 2	DOWDUPONT DE NEMOURS INC.....			07/12/2019.....	VARIOUS.....	13,775.000	950,932	XXX	
Y2187A 14 3	EAGLE BULK SHIPPING INC.....			11/11/2019.....	VARIOUS.....	28,538.000	117,189	XXX	
26969P 10 8	EAGLE MATERIALS INC.....			07/12/2019.....	VARIOUS.....	2,650.000	228,948	XXX	
28470R 10 2	ELDORADO RESORTS INC.....			12/13/2019.....	VARIOUS.....	3,800.000	171,814	XXX	
28618M 10 6	ELEMENT SOLUTIONS INC.....			05/21/2019.....	WEEDEN & COMPANY.....	3,100.000	32,043	XXX	
29089Q 10 5	EMERGENT BIOSOLUTIONS INC.....			09/03/2019.....	JEFFRIES & CO.....	430.000	21,263	XXX	
29272W 10 9	ENERGIZER HOLDINGS INC.....			04/29/2019.....	JEFFRIES & CO.....	2,120.000	102,126	XXX	
315910 86 9	FIDELITY INVESTMENTS TR.....			12/09/2019.....	VARIOUS.....	131,296.523	3,977,252	XXX	
320557 10 1	FIRST INTERNET BANCORP.....			11/18/2019.....	VARIOUS.....	5,354.000	117,829	XXX	
339382 10 3	FLEXSTEEL INDS INC.....			08/15/2019.....	VARIOUS.....	7,041.000	139,991	XXX	
350060 10 9	FOSTER L B CO.....			03/15/2019.....	LIQUIDNET INC.....	3,890.000	70,165	XXX	
36467J 10 8	GAMING & LEISURE PPTYS INC.....			11/27/2019.....	VARIOUS.....	7,020.000	276,060	XXX	
402307 10 2	GULF ISLAND FABRICATION INC.....			10/02/2019.....	B RILEY & CO LLC.....	21,771.000	112,092	XXX	
415864 10 7	HARSCO CORP.....			09/10/2019.....	KEYBANC CAPITAL MARKETS INC.....	2,570.000	47,346	XXX	
40416M 10 5	HD SUPPLY HOLDINGS INC.....			11/25/2019.....	JEFFRIES & CO.....	1,760.000	69,978	XXX	
438516 10 6	HONEYWELL INTL INC.....			06/05/2019.....	IVY SECURITES INC.....	2,675.000	451,396	XXX	
44244K 10 9	HOUSTON WIRE & CABLE CO.....			10/17/2019.....	LIQUIDNET INC.....	14,331.000	60,080	XXX	
449253 10 3	IAA INC.....			07/01/2019.....	VARIOUS.....	3,920.000	130,011	XXX	
45174J 50 9	IHEARTMEDIA INC.....			12/19/2019.....	VARIOUS.....	6,430.000	101,923	XXX	
45409B 80 0	INDEXIQ ETF TR.....			02/06/2019.....	JONESTRADING INSTITUTIONAL SERVICES.....	335,588.000	10,819,055	XXX	
46269C 10 2	IRIDIUM COMMUNICATIONS INC.....			08/02/2019.....	VARIOUS.....	6,240.000	155,448	XXX	
464285 10 5	ISHARES GOLD TRUST.....			02/19/2019.....	STRATEGAS SECURITIES LLC.....	72,350.000	927,527	XXX	
46590V 10 0	JBG SMITH PPTYS.....			05/23/2019.....	VARIOUS.....	1,380.000	56,009	XXX	
478160 10 4	JOHNSON & JOHNSON.....			10/22/2019.....	SG COWAN & CO.....	6,025.000	779,660	XXX	
48238T 10 9	KAR AUCTION SVCS INC.....			11/13/2019.....	VARIOUS.....	10,610.000	447,088	XXX	
493144 10 9	KEY TRONIC CORP.....			12/16/2019.....	VARIOUS.....	19,084.000	105,569	XXX	
49428J 10 9	KIMBALL ELECTRONICS INC.....			07/25/2019.....	VARIOUS.....	3,698.000	58,404	XXX	
50050N 10 3	KONTOOR BRANDS INC.....			08/09/2019.....	VARIOUS.....	9,030.000	295,059	XXX	
502431 10 9	L3HARRIS TECHNOLOGIES INC.....			07/22/2019.....	BARCLAYS CAPITAL INC.....	1,550.000	304,005	XXX	
511795 10 6	LAKELAND INDS INC.....			12/10/2019.....	JEFFRIES & CO.....	3,872.000	39,683	XXX	
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM.....			08/19/2019.....	VARIOUS.....	3,150.000	128,845	XXX	
537008 10 4	LITTELFUSE INC.....			07/25/2019.....	IVY SECURITES INC.....	610.000	112,234	XXX	
56585A 10 2	MARATHON PETE CORP.....			04/12/2019.....	VARIOUS.....	9,250.000	575,540	XXX	
57164Y 10 7	MARRIOTT VACTINS WORLDWID CORP.....			09/10/2019.....	VARIOUS.....	2,170.000	204,869	XXX	
574599 10 6	MASCO CORP COM.....			09/30/2019.....	VARIOUS.....	2,625.000	104,646	XXX	
576323 10 9	MASTEC INC.....			08/28/2019.....	KEYBANC CAPITAL MARKETS INC.....	1,470.000	89,790	XXX	
552690 10 9	MDU RES GROUP INC.....			08/05/2019.....	VARIOUS.....	17,780.000	456,714	XXX	
58958P 10 4	MERIDIAN BK PAOLI PA.....			12/12/2019.....	JEFFRIES & CO.....	799.000	15,376	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
552746 34 9	MFS INTERNATIONAL VALUE FUND R6.....			02/19/2019.....	MUTUAL FUND TRADING BROKER.....	25,672.372	1,050,000	XXX	
624580 10 6	MOVADO GROUP INC.....			08/09/2019.....	VARIOUS.....	6,218.000	171,673	XXX	
68162K 10 6	OLYMPIC STEEL INC.....			09/06/2019.....	NEEDHAM & COMPANY.....	4,844.000	54,541	XXX	
700517 10 5	PARK HOTELS RESORTS INC.....			11/15/2019.....	VARIOUS.....	5,100.000	125,415	XXX	
70805E 10 9	PENNANT GROUP INC.....			11/12/2019.....	VARIOUS.....	8,665.000	144,016	XXX	
71361F 10 0	PERCEPTRON INC.....			10/30/2019.....	VARIOUS.....	25,200.000	100,918	XXX	
715347 10 0	PERSPECTA INC.....			02/13/2019.....	LIQUIDNET INC.....	14,850.000	299,254	XXX	
737446 10 4	POST HOLDINGS INC.....			06/28/2019.....	GOLDMAN, SACHS & CO.....	1,440.000	149,164	XXX	
73757R 10 2	POSTAL REALTY TRUST INC.....			12/04/2019.....	VARIOUS.....	17,990.000	289,019	XXX	
737630 10 3	POTLATCHDELTIC CORPORATION.....			07/25/2019.....	VARIOUS.....	9,360.000	350,423	XXX	
74316X 10 1	PROFIRE ENERGY INC.....			11/25/2019.....	VARIOUS.....	260,576.000	425,791	XXX	
744375 20 5	PSYCHEMEDICS CORP.....			11/20/2019.....	VARIOUS.....	22,107.000	206,832	XXX	
754730 10 9	RAYMOND JAMES FINANCIAL INC.....			08/08/2019.....	VARIOUS.....	5,650.000	471,901	XXX	
763165 10 7	RICHARDSON ELECTRS LTD.....			04/18/2019.....	VARIOUS.....	31,206.000	207,643	XXX	
794093 10 4	SALEM COMMUNICATIONS CORP DEL.....			01/15/2019.....	VARIOUS.....	4,564.000	11,381	XXX	
806407 10 2	SCHEIN HENRY INC.....			10/25/2019.....	VARIOUS.....	3,970.000	254,433	XXX	
87538X 10 5	TANDY LEATHER FACTORY INC.....			02/20/2019.....	VARIOUS.....	12,643.000	72,230	XXX	
893529 10 7	TRANSCAT INC.....			06/04/2019.....	VARIOUS.....	5,097.000	121,995	XXX	
89469A 10 4	TREEHOUSE FOODS INC.....			11/25/2019.....	VARIOUS.....	3,762.000	187,479	XXX	
901476 10 1	TWIN DISC INC.....			11/21/2019.....	IVY SECURITES INC.....	3,351.000	33,688	XXX	
902681 10 5	UGI CORP NEW.....			11/19/2019.....	VARIOUS.....	2,249.000	104,044	XXX	
910710 10 2	UNITED INS HOLDINGS CORP.....			08/09/2019.....	JEFFRIES & CO.....	4,430.000	52,155	XXX	
913837 10 0	UNIVERSAL STAINLESS & ALLOY.....			10/31/2019.....	VARIOUS.....	7,302.000	108,625	XXX	
917047 10 2	URBAN OUTFITTERS INC.....			10/21/2019.....	VARIOUS.....	8,060.000	220,618	XXX	
917488 10 8	UTAH MEDICAL PRODUCTS INC.....			05/21/2019.....	VARIOUS.....	880.000	73,803	XXX	
91851C 20 1	VAALCO ENERGY INC.....			12/03/2019.....	VARIOUS.....	77,342.000	147,228	XXX	
922908 65 2	VANGUARD EXTENDED MARKET ETF.....			06/11/2019.....	STRATEGAS SECURITIES LLC.....	17,911.000	2,058,019	XXX	
922908 55 3	VANGUARD REIT ETF.....			02/19/2019.....	CANACCORD GENUITY LLC.....	10,894.000	926,099	XXX	
922908 36 3	VANGUARD S&P 500 INDEX ETF.....			06/11/2019.....	STRATEGAS SECURITIES LLC.....	18,351.000	4,797,454	XXX	
92214X 10 6	VAREX IMAGING CORP.....			01/16/2019.....	SIDOTI & CO.....	1,280.000	33,744	XXX	
92220P 10 5	VARIAN MEDICAL SYSTEMS INC.....			09/11/2019.....	IVY SECURITES INC.....	280.000	31,996	XXX	
92335C 10 6	VERA BRADLEY INC.....			08/29/2019.....	VARIOUS.....	13,614.000	148,375	XXX	
91829F 10 4	VOXX INTERNATIONAL CORP.....			07/11/2019.....	JONESTRADING INSTITUTIONAL SERVICES.....	10,884.000	47,764	XXX	
929089 10 0	VOYA FINANCIAL INC.....			01/04/2019.....	JEFFRIES & CO.....	2,040.000	83,877	XXX	
962166 10 4	WEYERHAEUSER CO.....			04/12/2019.....	MORGAN STANLEY & CO INC.....	8,850.000	239,442	XXX	
978097 10 3	WOLVERINE WORLD WIDE INC.....			12/09/2019.....	VARIOUS.....	11,466.000	327,765	XXX	
98262P 10 1	WW INTL INC.....			11/06/2019.....	DAVIDSON D A & COMPANY INC.....	4,840.000	153,868	XXX	
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.....			08/07/2019.....	VARIOUS.....	3,930.000	197,672	XXX	
98884U 10 8	ZAGG INC.....			11/22/2019.....	VARIOUS.....	64,196.000	475,956	XXX	
730843 20 8	POINTS INTERNATIONAL LTD.....		C.....	04/09/2019.....	IVY SECURITES INC.....	389.000	4,544	XXX	
Y2685T 13 1	GENCO SHIPPING & TRADING LTD.....			12/03/2019.....	VARIOUS.....	18,026.000	180,110	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							54,861,194	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other									
58458*	10	5		12/30/2019.....	CAPITAL CONTRIBUTION.....		25,000,000	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							25,000,000	XXX	0
Common Stocks - Mutual Funds									

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
00203H 42 0	AQR STYLE PREMIA ALTERNATIVE I.....		12/24/2019.....	DIVIDEND REINVESTMENT.....	8,020.716	66,010	XXX	.....
317609 35 2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES		12/27/2019.....	DIVIDEND, LT & ST CAP GAIN REINVESTMENT.....	36,566.169	129,810	XXX	.....
47803T 62 7	JOHN HANCOCK FDS III.....		12/16/2019.....	VARIOUS.....	43,712.736	1,131,259	XXX	.....
70472Q 50 0	PEAR TREE POLARIS FRN VALUE SM CAP.....		12/11/2019.....	DIVIDEND REINVESTMENT.....	8,180.665	113,875	XXX	.....
9499999.	Total - Common Stocks - Mutual Funds.....					1,440,954	XXX	0
9799997.	Total - Common Stocks - Part 3.....					81,302,148	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					5,146,990	XXX	.....
9799999.	Total - Common Stocks.....					86,449,138	XXX	0
9899999.	Total - Preferred and Common Stocks.....					86,449,138	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					292,356,986	XXX	823,777

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					
							Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		11		12		13		14		15		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	
																				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.													
CUSIP Identification			Description																																						
Bonds - U.S. Government																																									
38375G	2G	5	GNMA REMIC TRUST 2012-102 DN.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						285,584	285,584	285,450	285,503					81				81				285,584					0	2,453	09/20/2040.						
38378E	JV	6	GNMA REMIC TRUST 2012-65 MJ.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						435,122	435,122	450,487	444,112					(8,990)				(8,990)				435,122					0	6,540	07/20/2039.						
38375G	DJ	7	GNMA REMIC TRUST 2012-73 NK.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						196,376	196,376	206,011	201,784					(5,408)				(5,408)				196,376					0	3,088	08/20/2040.						
38379W	5E	8	GNMA REMIC TRUST 2016-62 LA.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						733,368	733,368	763,390	753,705					(20,337)				(20,337)				733,368					0	14,026	09/20/2045.						
38379X	KD	1	GNMA REMIC TRUST 2016-83 AP.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						1,087,658	1,087,658	1,133,544	1,118,945					(31,287)				(31,287)				1,087,658					0	20,802	10/20/2045.						
38379X	Q9	4	GNMA REMIC TRUST 2016-90 MA.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						1,590,143	1,590,143	1,658,221	1,635,388					(45,244)				(45,244)				1,590,143					0	29,831	10/20/2045.						
38380F	4M	5	GNMA REMIC TRUST 2017-099 JG.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						1,604,624	1,604,624	1,598,607	1,599,750					4,874				4,874				1,604,624					0	23,440	06/20/2047.						
38380H	PP	1	GNMA REMIC TRUST 2017-149 CA.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						484,509	484,509	474,667	476,174					8,335				8,335				484,509					0	6,609	02/20/2046.						
38381A	X3	5	GNMA REMIC TRUST 2018-153 VA.....	..	12/20/2019.	PRINCIPAL RECEIPT.....						242,835	242,835	249,664					(6,830)				(6,830)				242,835					0	3,555	02/20/2030.							
912828	D2	3	U.S. TREASURY NOTES.....	..	04/30/2019.	MATURITY.....						10,000,000	10,000,000	9,946,094	9,996,308					3,692				3,692				10,000,000					0	81,250	04/30/2019.						
912828	F6	2	U.S. TREASURY NOTES.....	..	10/31/2019.	MATURITY.....						1,000,000	1,000,000	1,002,344	1,000,834					(834)				(834)				1,000,000					0	15,000	10/31/2019.						
912828	G9	5	U.S. TREASURY NOTES.....	..	12/31/2019.	MATURITY.....						1,000,000	1,000,000	1,002,656	1,001,185					(1,185)				(1,185)				1,000,000					0	16,250	12/31/2019.						
0599999.	Total - Bonds - U.S. Government.....											18,660,219	18,660,219	18,771,135	18,513,688					0				(103,133)				(103,133)				0	18,660,219	0	0	0	222,844	XXX			
Bonds - All Other Government																																									
46513C	TF	3	ISRAEL ST.....	C	04/01/2019.	MATURITY.....						3,000,000	3,000,000	3,000,000	3,000,000									0				3,000,000					0	37,170	04/01/2019.						
1099999.	Total - Bonds - All Other Government.....											3,000,000	3,000,000	3,000,000	3,000,000					0				0				3,000,000				0	37,170	XXX							
Bonds - U.S. Special Revenue and Special Assessment																																									
3133EC	RD	8	FEDERAL FARM CREDIT BANKS.....	..	06/06/2019.	MATURITY.....						1,000,000	1,000,000	1,000,000	1,000,000									0				1,000,000					0	7,250	06/06/2019.						
3133EF	T9	8	FEDERAL FARM CREDIT BANKS.....	..	08/28/2019.	CALLED @ 100.0000000.....						5,000,000	5,000,000	4,811,000	4,819,769					17,347				17,347				4,837,116			162,884	162,884	120,083	03/28/2025.							
3133EG	L2	9	FEDERAL FARM CREDIT BANKS.....	..	08/20/2019.	CALLED @ 100.0000000.....						5,000,000	5,000,000	4,946,200	4,958,971					4,100				4,100				4,963,071			36,929	36,929	91,375	12/02/2024.							
3133EH	W9	0	FEDERAL FARM CREDIT BANKS.....	..	07/30/2019.	CALLED @ 100.0000000.....						5,000,000	5,000,000	4,815,850	4,821,272					11,478				11,478				4,832,749			167,250	167,250	100,247	12/01/2026.							
3133EJ	G4	5	FEDERAL FARM CREDIT BANKS.....	..	04/12/2019.	CALLED @ 100.0000000.....						1,000,000	1,000,000	1,001,000	1,000,803					(803)				(803)				1,000,000					0	15,650	10/12/2021.						
31331J	AW	3	FEDERAL FARM CREDIT BANKS.....	..	01/07/2019.	MATURITY.....						2,000,000	2,000,000	2,013,320	2,000,030					(30)				(30)				2,000,000					0	41,500	01/07/2019.						
3134G3	JM	3	FEDERAL HOME LOAN MORTGAGE CORP.....	..	07/30/2019.	MATURITY.....						1,000,000	1,000,000	1,000,000	1,000,000									0				1,000,000					0	20,000	07/30/2019.						
3134G3	M4	9	FEDERAL HOME LOAN MORTGAGE CORP.....	..	09/26/2019.	MATURITY.....						1,000,000	1,000,000	1,000,000	1,000,000									0				1,000,000					0	15,000	09/26/2019.						
3137EA	CA	5	FEDERAL HOME LOAN MORTGAGE CORP.....	..	03/27/2019.	MATURITY.....						1,000,000	1,000,000	998,750	999,963					38				38				1,000,000					0	18,750	03/27/2019.						
3137EA	DM	8	FEDERAL HOME LOAN MORTGAGE CORP.....	..	10/02/2019.	MATURITY.....						5,000,000	5,000,000	4,809,800	4,972,443					27,557				27,557				5,000,000					0	62,500	10/02/2019.						
3130AA	Z6	8	FEDERAL HOME LOAN BANKS.....	..	07/08/2019.	CALLED @ 100.0000000.....						1,000,000	1,000,000	1,002,080	1,000,384					(384)				(384)				1,000,000					0	21,311	03/28/2024.						
3130AF	ML	8	FEDERAL HOME LOAN BANKS.....	..	06/28/2019.	CALLED @ 100.0000000.....						500,000	500,000	500,615	500,599					(598)				(598)				500,000					0	7,875	12/28/2022.						
31394R	ZY	8	FHLMC REMIC SERIES 2769 LB.....	..	03/19/2019.	VARIOUS.....						20,625	20,625	20,909	20,633					(8)				(8)				20,625					0	123	03/15/2019.						
31394W	FL	7	FHLMC REMIC SERIES 2773 TB.....	..	04/15/2019.	PRINCIPAL RECEIPT.....						25,969	25,969	26,212	25,977					(8)				(8)				25,969					0	180	04/15/2019.						
31394W	YN	2	FHLMC REMIC SERIES 2783 AY.....	..	04/15/2019.	PRINCIPAL RECEIPT.....						12,024	12,024	12,214	12,030					(6)				(6)				12,024					0	84	04/15/2019.						
31394W	GS	1	FHLMC REMIC SERIES 2784 HJ.....	..	04/15/2019.	PRINCIPAL RECEIPT.....						39,921	39,921	39,946	39,922					(1)				(1)				39,921					0	293	04/15/2019.						
31394Y	F3	3	FHLMC REMIC SERIES 2796 LB.....	..	12/15/2019.	PRINCIPAL RECEIPT.....						80,333	80,333	82,416	81,350					(1,018)				(1,018)				80,333					0	1,842	05/15/2024.						
31395J	MW	3	FHLMC REMIC SERIES 2892 DB.....	..	06/27/2019.	VARIOUS.....						33,939	33,939	34,278	33,956					(17)				(17)				33,939					0	329	11/15/2019.						
31395U	RE	3	FHLMC REMIC SERIES 2977 AY.....	..	12/15/2019.	PRINCIPAL RECEIPT.....						134,631	134,631	139,469	137,237					(2,606)				(2,606)				134,631					0	3,165	05/15/2025.						
3137AE	LS	2	FHLMC REMIC SERIES 3910 JC.....	..	12/15/2019.	PRINCIPAL RECEIPT.....						391,243	391,243	399,923	394,883					(3,640)				(3,640)				391,243					0	4,732	12/15/2037.						
3137AJ	6A	7	FHLMC REMIC SERIES 3955 BA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....						242,304	242,304	254,419	251,734					(9,430)				(9,430)				242,304					0	4,861	02/15/2041.						
3137AJ	HW	7	FHLMC REMIC SERIES 3960 YH.....	..	12/15/2019.	PRINCIPAL RECEIPT.....						299,745	299,745	306,302	302,819					(3,073)				(3,073)				299,745					0	3,581	08/15/2040.						
3137AN	ZJ	3	FHLMC REMIC SERIES 4019 EA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....						1,693,766	1,693,766	1,695,619	1,695,639					(1,873)				(1,873)				1,693,766					0	37,069	10/15/2040.						
3137AP	BF	6	FHLMC REMIC SERIES 4033 ED.....	..	12/15/2019.	PRINCIPAL RECEIPT.....						544,577	544,577	560,312	551,499					(6,922)				(6,922)				544,577					0	7,914	10/15/2036.						

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
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	212,772	222,879	221,600	.....	.....	.....	(8,828)	.....	(8,828)	.....	212,772	.....	.....	.....0	3,986	12/15/2040.
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	495,643	498,973	497,965	.....	.....	.....	(2,323)	.....	(2,323)	.....	495,643	.....	.....	.....0	3,819	02/15/2042.
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	495,767	513,506	506,588	.....	.....	.....	(10,822)	.....	(10,822)	.....	495,767	.....	.....	.....0	7,050	05/15/2041.
3137AW VA 0	FHLMC REMIC SERIES 4145 UC.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	548,271	545,701	546,429	.....	.....	.....	1,841	.....	1,841	.....	548,271	.....	.....	.....0	4,224	12/15/2027.
3137AY 6Z 9	FHLMC REMIC SERIES 4150 ND.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	620,297	616,711	617,257	.....	.....	.....	3,040	.....	3,040	.....	620,297	.....	.....	.....0	5,756	07/15/2041.
3137AY SG 7	FHLMC REMIC SERIES 4165 TD.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	869,570	833,972	834,400	.....	.....	.....	35,170	.....	35,170	.....	869,570	.....	.....	.....0	7,995	12/15/2042.
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	607,093	581,482	589,563	.....	.....	.....	17,530	.....	17,530	.....	607,093	.....	.....	.....0	4,846	03/15/2028.
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	503,613	510,301	508,424	.....	.....	.....	(4,811)	.....	(4,811)	.....	503,613	.....	.....	.....0	5,722	01/15/2033.
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	416,657	418,610	418,215	.....	.....	.....	(1,558)	.....	(1,558)	.....	416,657	.....	.....	.....0	5,774	05/15/2028.
3137B3 FF 0	FHLMC REMIC SERIES 4226 GV.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	292,894	290,915	.....	.....	.....	.....	1,979	.....	1,979	.....	292,894	.....	.....	.....0	4,042	09/15/2036.
3137B7 3L 1	FHLMC REMIC SERIES 4289 WE.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	482,037	493,711	489,314	.....	.....	.....	(7,278)	.....	(7,278)	.....	482,037	.....	.....	.....0	8,020	08/15/2031.
3137B7 TL 3	FHLMC REMIC SERIES 4306 A.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	420,725	439,920	433,885	.....	.....	.....	(13,160)	.....	(13,160)	.....	420,725	.....	.....	.....0	8,927	03/15/2041.
3137B9 FL 4	FHLMC REMIC SERIES 4314 KA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	993,286	1,016,566	1,010,767	.....	.....	.....	(17,481)	.....	(17,481)	.....	993,286	.....	.....	.....0	17,429	12/15/2039.
3137BA 3T 7	FHLMC REMIC SERIES 4329 KA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	412,411	423,172	420,402	.....	.....	.....	(7,991)	.....	(7,991)	.....	412,411	.....	.....	.....0	7,108	01/15/2040.
3137BB A9 1	FHLMC REMIC SERIES 4337 BA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	714,289	748,218	745,695	.....	.....	.....	(31,406)	.....	(31,406)	.....	714,289	.....	.....	.....0	12,374	02/15/2046.
3137BB N9 7	FHLMC REMIC SERIES 4358 DA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	756,970	774,711	771,163	.....	.....	.....	(14,193)	.....	(14,193)	.....	756,970	.....	.....	.....0	12,966	06/15/2040.
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	660,426	654,957	655,218	.....	.....	.....	5,208	.....	5,208	.....	660,426	.....	.....	.....0	9,457	01/15/2043.
3137BN Z8 0	FHLMC REMIC SERIES 4569 A.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	948,895	980,327	976,425	.....	.....	.....	(27,530)	.....	(27,530)	.....	948,895	.....	.....	.....0	14,502	11/15/2040.
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	866,325	890,420	886,211	.....	.....	.....	(19,886)	.....	(19,886)	.....	866,325	.....	.....	.....0	14,013	06/15/2041.
3137BR ZF 5	FHLMC REMIC SERIES 4615 TA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	577,713	587,281	.....	.....	.....	.....	(9,568)	.....	(9,568)	.....	577,713	.....	.....	.....0	3,984	02/15/2046.
3137BV EH 5	FHLMC REMIC SERIES 4655 HA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	1,536,602	1,594,705	1,589,784	.....	.....	.....	(53,181)	.....	(53,181)	.....	1,536,602	.....	.....	.....0	34,363	01/15/2042.
3137BX LE 0	FHLMC REMIC SERIES 4672 QA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	1,315,059	1,349,579	.....	.....	.....	.....	(34,520)	.....	(34,520)	.....	1,315,059	.....	.....	.....0	10,888	08/15/2045.
3137BW YH 1	FHLMC REMIC SERIES 4674 A.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	960,199	983,303	982,136	.....	.....	.....	(21,937)	.....	(21,937)	.....	960,199	.....	.....	.....0	17,574	12/15/2042.
3137BY XF 2	FHLMC REMIC SERIES 4690 CA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	328,769	337,913	.....	.....	.....	.....	(9,144)	.....	(9,144)	.....	328,769	.....	.....	.....0	1,055	11/15/2036.
3137F1 XN 3	FHLMC REMIC SERIES 4698 HP.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	740,365	728,335	728,296	.....	.....	.....	12,070	.....	12,070	.....	740,365	.....	.....	.....0	13,001	05/15/2046.
3137FD KH 4	FHLMC REMIC SERIES 4759 NA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	584,257	579,876	.....	.....	.....	.....	4,382	.....	4,382	.....	584,257	.....	.....	.....0	9,245	08/15/2044.
3137F3 W8 3	FHLMC REMIC SERIES 4764 WJ.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	660,042	655,298	655,803	.....	.....	.....	4,240	.....	4,240	.....	660,042	.....	.....	.....0	11,498	01/15/2045.
3137F4 7J 5	FHLMC REMIC SERIES 4782 L.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	2,222,799	2,273,506	2,273,567	.....	.....	.....	(50,769)	.....	(50,769)	.....	2,222,799	.....	.....	.....0	59,332	09/15/2044.
3137F5 N5 4	FHLMC REMIC SERIES 4794 DA.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	3,150,659	3,270,778	3,262,695	.....	.....	.....	(112,036)	.....	(112,036)	.....	3,150,659	.....	.....	.....0	92,501	08/15/2044.
3137FG 2Q 7	FHLMC REMIC SERIES 4801.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	1,451,845	1,482,016	1,481,331	.....	.....	.....	(29,485)	.....	(29,485)	.....	1,451,845	.....	.....	.....0	39,574	01/15/2044.
3137FG BD 6	FHLMC REMIC SERIES 4811 VB.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	644,682	659,388	658,790	.....	.....	.....	(14,109)	.....	(14,109)	.....	644,682	.....	.....	.....0	14,053	08/15/2029.
3137FL KM 5	FHLMC REMIC SERIES 4869 AJ.....	..	12/15/2019.	PRINCIPAL RECEIPT.....	.....	961,772	986,493	.....	.....	.....	.....	(24,721)	.....	(24,721)	.....	961,772	.....	.....	.....0	13,499	04/15/2049.
3138L9 AT 9	FN AM8117.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	41,366	42,478	41,991	.....	.....	.....	(625)	.....	(625)	.....	41,366	.....	.....	.....0	709	03/01/2025.
31415Y LW 7	FNMA PASS-THRU POOL 993241.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	98,737	103,828	102,587	.....	.....	.....	(3,849)	.....	(3,849)	.....	98,737	.....	.....	.....0	1,690	06/01/2024.
31417Y GK 7	FNMA PASS-THRU 15 YEAR.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	134,468	138,923	137,556	.....	.....	.....	(3,088)	.....	(3,088)	.....	134,468	.....	.....	.....0	2,980	10/01/2024.
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	312,211	319,431	315,546	.....	.....	.....	(3,335)	.....	(3,335)	.....	312,211	.....	.....	.....0	7,784	12/25/2024.
31398M Q2 5	FNMA REMIC TRUST 2010-36 BC.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	1,782,731	1,828,135	1,828,266	.....	.....	.....	(45,535)	.....	(45,535)	.....	1,782,731	.....	.....	.....0	38,969	04/25/2030.
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	445,222	453,222	452,286	.....	.....	.....	(7,064)	.....	(7,064)	.....	445,222	.....	.....	.....0	5,368	04/25/2041.
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	288,438	298,803	294,030	.....	.....	.....	(5,592)	.....	(5,592)	.....	288,438	.....	.....	.....0	3,882	03/25/2039.
31397S XM 1	FNMA REMIC TRUST 2011-40 KA.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	55	55	55	.....	.....	.....	(1)	.....	(1)	.....	55	.....	.....	.....0	1	03/25/2026.
3136A0 LP 0	FNMA REMIC TRUST 2011-70 ND.....	..	12/25/2019.	PRINCIPAL RECEIPT.....	.....	432,906	447,652	436,086	.....	.....	.....	(3,180)	.....	(3,180)	.....	432,906	.....	.....	.....0	14,402	04/25/2037.
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA.....	..	12/25/2019.	PRINCIPAL RECEIPT.....		634,954	670,174	666,380				(31,426)		(31,426)		634,954			0	15,362	10/25/2041.

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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
					F o r e i g n								11	12	13	14	15						
						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
CUSIP Identification			Description																				
3136AA	JT	3	FNMA REMIC TRUST 2012-139 CA.....		12/25/2019.	PRINCIPAL RECEIPT.....		1,438,646	1,438,646	1,407,888	1,407,057		31,589		31,589		1,438,646			0	15,535	11/25/2042.	
3136AA	5A	9	FNMA REMIC TRUST 2012-149 ND.....		12/25/2019.	PRINCIPAL RECEIPT.....		836,240	836,240	836,240	836,240				0		836,240			0	9,319	06/25/2042.	
3136AA	6K	6	FNMA REMIC TRUST 2012-151 YA.....		12/25/2019.	PRINCIPAL RECEIPT.....		479,453	479,453	492,713	487,768		(8,315)		(8,315)		479,453			0	5,479	01/25/2028.	
3136A3	X9	7	FNMA REMIC TRUST 2012-3 BA.....		12/25/2019.	PRINCIPAL RECEIPT.....		305,748	305,748	305,652	305,692		55		55		305,748			0	3,242	04/25/2040.	
3136A5	XR	2	FNMA REMIC TRUST 2012-30 PB.....		12/25/2019.	PRINCIPAL RECEIPT.....		271,687	271,687	272,876	272,536		(848)		(848)		271,687			0	3,726	10/25/2040.	
3136A4	2C	2	FNMA REMIC TRUST 2012-34 PB.....		12/25/2019.	PRINCIPAL RECEIPT.....		306,739	306,739	309,039	308,229		(1,491)		(1,491)		306,739			0	3,402	01/25/2032.	
3136A5	AC	0	FNMA REMIC TRUST 2012-40 MG.....		12/25/2019.	PRINCIPAL RECEIPT.....		660,602	660,602	664,112	663,292		(2,690)		(2,690)		660,602			0	9,672	04/25/2041.	
3136A5	P6	7	FNMA REMIC TRUST 2012-53 PB.....		12/25/2019.	PRINCIPAL RECEIPT.....		366,310	366,310	376,154	373,777		(7,467)		(7,467)		366,310			0	4,719	02/25/2041.	
3136A7	U3	4	FNMA REMIC TRUST 2012-84 QG.....		12/25/2019.	PRINCIPAL RECEIPT.....		224,068	224,068	226,869	226,493		(2,426)		(2,426)		224,068			0	3,671	09/25/2031.	
3136A7	5E	8	FNMA REMIC TRUST 2012-96 PD.....		12/25/2019.	PRINCIPAL RECEIPT.....		351,013	351,013	355,565	354,936		(3,923)		(3,923)		351,013			0	4,479	07/25/2041.	
3136AC	ES	6	FNMA REMIC TRUST 2013-10 DE.....		12/25/2019.	PRINCIPAL RECEIPT.....		825,318	825,318	827,252	826,946		(1,628)		(1,628)		825,318			0	9,150	10/25/2041.	
3136AH	U9	9	FNMA REMIC TRUST 2013-133 VT.....		12/25/2019.	PRINCIPAL RECEIPT.....		536,867	536,867	552,511	545,102		(8,235)		(8,235)		536,867			0	8,764	05/25/2025.	
3136AC	WN	7	FNMA REMIC TRUST 2013-20 CA.....		12/25/2019.	PRINCIPAL RECEIPT.....		989,397	989,397	1,010,113	1,008,293		(18,896)		(18,896)		989,397			0	16,662	01/25/2043.	
3136AD	MZ	9	FNMA REMIC TRUST 2013-30 JA.....		12/25/2019.	PRINCIPAL RECEIPT.....		756,043	756,043	706,806	688,470		67,573		67,573		756,043			0	5,783	04/25/2043.	
3136AD	EY	1	FNMA REMIC TRUST 2013-36 AB.....		12/25/2019.	PRINCIPAL RECEIPT.....		698,900	698,900	718,120	713,237		(14,337)		(14,337)		698,900			0	11,227	05/25/2032.	
3136AD	V4	8	FNMA REMIC TRUST 2013-41 WG.....		12/25/2019.	PRINCIPAL RECEIPT.....		736,634	736,634	738,706	738,351		(1,717)		(1,717)		736,634			0	11,814	11/25/2042.	
3136AD	5Q	8	FNMA REMIC TRUST 2013-50 MN.....		12/25/2019.	PRINCIPAL RECEIPT.....		455,147	455,147	458,916			(3,769)		(3,769)		455,147			0	948	01/25/2033.	
3136AJ	C3	8	FNMA REMIC TRUST 2014-26 GA.....		12/25/2019.	PRINCIPAL RECEIPT.....		793,846	793,846	813,568	811,090		(17,244)		(17,244)		793,846			0	15,144	09/25/2039.	
3136AJ	K4	7	FNMA REMIC TRUST 2014-28 ND.....		12/25/2019.	PRINCIPAL RECEIPT.....		834,519	834,519	853,948	848,641		(14,122)		(14,122)		834,519			0	14,372	03/25/2040.	
3136AQ	UM	0	FNMA REMIC TRUST 2015-92 VA.....		12/25/2019.	PRINCIPAL RECEIPT.....		592,749	592,749	625,351	616,985		(24,236)		(24,236)		592,749			0	9,676	01/25/2029.	
3136AR	R4	2	FNMA REMIC TRUST 2016-25 A.....		12/25/2019.	PRINCIPAL RECEIPT.....		993,441	993,441	1,036,283	1,034,892		(41,451)		(41,451)		993,441			0	17,090	11/25/2042.	
3136AT	JR	6	FNMA REMIC TRUST 2016-49 PA.....		12/25/2019.	PRINCIPAL RECEIPT.....		776,015	776,015	794,809	793,010		(16,995)		(16,995)		776,015			0	12,543	09/25/2045.	
3136AT	CK	8	FNMA REMIC TRUST 2016-50 BN.....		12/25/2019.	PRINCIPAL RECEIPT.....		1,546,314	1,546,314	1,605,483	949,791		(53,691)		(53,691)		1,546,314			0	19,542	02/25/2046.	
3136AU	MC	2	FNMA REMIC TRUST 2016-94 MN.....		12/25/2019.	PRINCIPAL RECEIPT.....		774,343	774,343	766,115	767,305		7,038		7,038		774,343			0	10,496	05/25/2045.	
3136AV	L6	4	FNMA REMIC TRUST 2017-17 EA.....		12/25/2019.	PRINCIPAL RECEIPT.....		1,171,858	1,171,858	1,194,563			(22,705)		(22,705)		1,171,858			0	11,437	11/25/2041.	
3136AV	V9	7	FNMA REMIC TRUST 2017-22 BE.....		12/25/2019.	PRINCIPAL RECEIPT.....		918,944	918,944	955,127	950,817		(31,873)		(31,873)		918,944			0	19,427	08/25/2040.	
3136AW	EJ	2	FNMA REMIC TRUST 2017-28 A.....		12/25/2019.	PRINCIPAL RECEIPT.....		1,327,102	1,327,102	1,367,538	1,364,019		(36,917)		(36,917)		1,327,102			0	27,208	05/25/2045.	
3136AX	FG	5	FNMA REMIC TRUST 2017-54 P.....		12/25/2019.	PRINCIPAL RECEIPT.....		682,976	682,976	691,940			(8,964)		(8,964)		682,976			0	6,863	05/25/2046.	
3136AY	DD	2	FNMA REMIC TRUST 2017-66 BH.....		12/25/2019.	PRINCIPAL RECEIPT.....		807,456	807,456	834,582	834,170		(26,714)		(26,714)		807,456			0	17,311	05/25/2044.	
3136B1	DG	6	FNMA REMIC TRUST 2018-11B VC.....		12/25/2019.	PRINCIPAL RECEIPT.....		339,326	339,326	351,150	349,916		(10,590)		(10,590)		339,326			0	7,397	04/25/2029.	
3136B1	ML	5	FNMA REMIC TRUST 2018-22 BA.....		12/25/2019.	PRINCIPAL RECEIPT.....		1,730,623	1,730,623	1,763,613	1,762,587		(31,964)		(31,964)		1,730,623			0	45,810	05/25/2044.	
3136B4	3E	6	FNMA REMIC TRUST 2019-37 TC.....		12/25/2019.	PRINCIPAL RECEIPT.....		525,955	525,955	534,830			(8,875)		(8,875)		525,955			0	2,769	03/25/2037.	
914437	RA	8	UNIVERSITY MASSACHSETTS BUILDING AUTHORITY		11/01/2019.	MATURITY.....		2,000,000	2,000,000	2,002,000	2,000,321		(321)		(321)		2,000,000			0	42,159	11/01/2019.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						88,697,148	88,697,148	89,167,290	81,498,582	0	(831,018)	0	(831,018)	0	88,330,084	0	367,063	367,063	1,562,274	XXX		
Bonds - Industrial and Miscellaneous																							
03523T	BP	2	ANHEUSER BUSCH INBEV WORLDWIDE.....		C 11/12/2019.	VARIOUS.....		748,689	734,000	730,462	732,645		313		313		732,959		1,041	1,041	36,802	07/15/2022.	
046353	AF	5	ASTRAZENECA PLC.....		C 09/18/2019.	MATURITY.....		1,000,000	1,000,000	1,015,606	1,001,681		(1,681)		(1,681)		1,000,000			0	19,500	09/18/2019.	
06738E	AD	7	BARCLAYS PLC.....		C 11/08/2019.	MATURITY.....		1,000,000	1,000,000	996,480	999,365		635		635		1,000,000			0	27,500	11/08/2019.	
40428H	PN	6	HSBC USA INC.....		C 11/13/2019.	MATURITY.....		1,500,000	1,500,000	1,499,085	1,499,834		166		166		1,500,000			0	35,625	11/13/2019.	
21688A	AG	7	RABOBANK NEDERLAND NY.....		C 08/09/2019.	MATURITY.....		1,250,000	1,250,000	1,246,388	1,249,262		738		738		1,250,000			0	17,188	08/09/2019.	
822582	AJ	1	SHELL INTERNATIONAL FINANCE.....		C 09/22/2019.	MATURITY.....		1,000,000	1,000,000	993,500	999,406		594		594		1,000,000			0	43,000	09/22/2019.	

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
					F o r e i g n								11	12	13	14	15							
				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		
CUSIP Identification			Description																					
0258M0	DP	1	AMERICAN EXPRESS CREDIT CORP.....		08/15/2019.	MATURITY.....			400,000	400,000	399,756	399,968		32		32		400,000			0	9,000	08/15/2019.	
097023	AW	5	BOEING CO.....		03/15/2019.	MATURITY.....			500,000	500,000	500,000	500,000				0		500,000			0	15,000	03/15/2019.	
14149Y	AZ	1	CARDINAL HEALTH INC.....		11/15/2019.	MATURITY.....			2,500,000	2,500,000	2,494,450	2,498,980		1,020		1,020		2,500,000			0	60,000	11/15/2019.	
14912L	4E	8	CATERPILLAR FINANCIAL SERVICES.....		02/15/2019.	MATURITY.....			2,000,000	2,000,000	2,559,276	2,012,670		(12,670)		(12,670)		2,000,000			0	71,500	02/15/2019.	
17275R	AE	2	CISCO SYSTEMS.....		02/15/2019.	MATURITY.....			500,000	500,000	509,305	500,143		(143)		(143)		500,000			0	12,375	02/15/2019.	
29157T	AA	4	EMORY UNIVERSITY.....		08/28/2019.	CALLED @ 100.0277120.....			1,500,416	1,500,000	1,647,330	1,512,490		(12,074)		(12,074)		1,500,415		(416)	(416)	84,088	09/01/2019.	
337158	AF	6	FIRST TENN BK N A MEMPHIS TENN.....		11/01/2019.	CALLED @ 100.0000000.....			2,500,000	2,500,000	2,497,975	2,499,609		355		355		2,499,964		36	36	67,604	12/01/2019.	
36164Q	MS	4	GE CAPITAL INTERNATIONAL.....		08/20/2019.	NATIONAL FINANCIAL SERVICES.....			1,138,168	1,147,000	1,150,459	1,148,333		(446)		(446)		1,147,886		(9,718)	(9,718)	20,669	11/15/2020.	
446438	RG	0	HUNTINGTON NATIONAL BANK.....		04/01/2019.	MATURITY.....			3,000,000	3,000,000	2,995,260	2,999,754		246		246		3,000,000			0	33,000	04/01/2019.	
459200	HE	4	INTERNATIONAL BUSINESS MACHS.....		05/15/2019.	MATURITY.....			1,000,000	1,000,000	999,500	999,960		40		40		1,000,000			0	9,375	05/15/2019.	
559080	AE	6	MAGELLAN MIDSTREAM PARTNERS LP.....		02/01/2019.	CALLED @ 101.5036564.....			1,349,999	1,330,000	1,661,955	1,359,024		(9,025)		(9,025)		1,349,999		(19,999)	(19,999)	69,848	07/15/2019.	
594918	AC	8	MICROSOFT CORP.....		06/01/2019.	MATURITY.....			1,500,000	1,500,000	1,489,750	1,499,472		528		528		1,500,000			0	31,500	06/01/2019.	
620076	BB	4	MOTOROLA SOLUTIONS INC.....		05/24/2019.	CALLED @ 103.2280000.....			1,356,416	1,314,000	1,300,203	1,307,420		732		732		1,308,152		5,848	5,848	67,593	05/15/2022.	
637071	AJ	0	NATIONAL OILWELL VARCO INC.....		12/04/2019.	CALLED @ 102.3140000.....			1,103,968	1,079,000	1,068,564	1,074,448		1,032		1,032		1,075,481		3,520	3,520	53,022	12/01/2022.	
68389X	AG	0	ORACLE CORP.....		07/08/2019.	MATURITY.....			3,000,000	3,000,000	3,624,840	3,051,874		(51,874)		(51,874)		3,000,000			0	150,000	07/08/2019.	
744448	CC	3	PUBLIC SERVICES ELECTRIC GAS CO.....		03/29/2019.	CALLED.....			1,003,979	1,000,000	994,600	999,715		166		166		999,881		4,098	4,098	16,799	06/01/2019.	
749685	AR	4	RPM INTERNATIONAL INC.....		10/15/2019.	MATURITY.....			3,000,000	3,000,000	3,527,400	3,066,632		(66,633)		(66,633)		3,000,000			0	183,750	10/15/2019.	
824348	AZ	9	SHERWIN WILLIAMS CO.....		06/15/2019.	MATURITY.....			3,000,000	3,000,000	3,643,200	3,043,541		(43,541)		(43,541)		3,000,000			0	108,750	06/15/2019.	
87236Y	AA	6	TD AMERITRADE HOLDING CORP.....		09/18/2019.	CALLED @ 100.6545200.....			3,512,843	3,490,000	4,009,626	3,589,409		(76,566)		(76,566)		3,512,843		(22,843)	(22,843)	178,652	12/01/2019.	
882508	AU	8	TEXAS INSTRUMENTS INC.....		08/03/2019.	MATURITY.....			3,000,000	3,000,000	3,023,640	3,002,324		(2,324)		(2,324)		3,000,000			0	49,500	08/03/2019.	
92343V	BC	7	VERIZON COMMUNICATIONS INC.....		05/06/2019.	VARIOUS.....			1,431,088	1,400,000	1,529,164	1,442,851		(9,986)		(9,986)		1,432,865		(23,709)	(23,709)	45,602	11/01/2021.	
927804	FH	2	BLUE CAP REINS HOLDINGS LTD.....		07/01/2019.	MATURITY.....			2,000,000	2,000,000	2,361,360	2,031,063		(31,062)		(31,062)		2,000,000			0	50,000	06/30/2019.	
931142	CP	6	WAL MART STORES INC.....		02/01/2019.	MATURITY.....			500,000	500,000	492,250	499,920		80		80		500,000			0	10,313	02/01/2019.	
931427	AA	6	WALGREENS BOOTS ALLIANCE INC.....		11/18/2019.	MATURITY.....			3,000,000	3,000,000	3,018,270	3,003,124		(3,124)		(3,124)		3,000,000			0	81,000	11/18/2019.	
06367V	HL	2	BANK OF MONTREAL.....		C 01/25/2019.	MATURITY.....			1,000,000	1,000,000	1,011,800	1,000,000				0		1,000,000			0	11,875	01/25/2019.	
89114Q	AS	7	TORONTO DOMINION BANK.....		C 07/02/2019.	MATURITY.....			1,500,000	1,500,000	1,498,155	1,499,806		194		194		1,500,000			0	31,874	07/02/2019.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								52,795,566	52,644,000	56,489,609	53,024,723		0	(314,278)	0	(314,278)	0	52,710,445	0	(62,142)	(62,142)	1,702,304	XXX
8399997.	Total - Bonds - Part 4.....								163,152,933	163,001,367	167,428,034	156,036,993		0	(1,248,429)	0	(1,248,429)	0	162,700,748	0	304,921	304,921	3,524,592	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....								5,000,000	5,000,000	4,865,000			13,769		13,769		4,878,769		121,231	121,231	151,087	XXX	
8399999.	Total - Bonds.....								168,152,933	168,001,367	172,293,034	156,036,993		0	(1,234,660)	0	(1,234,660)	0	167,579,517	0	426,152	426,152	3,675,679	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																								
G1151C	10	1	ACCENTURE PLC IRELAND.....		C 09/25/2019.	STRATEGAS SECURITIES LLC.....			3,925,000	745,718	XXX	377,749	553,464	(175,715)		(175,715)		377,749		367,968	367,968	4,584	XXX	
G1190F	10	7	BLUE CAP REINS HOLDINGS LTD.....		C 08/30/2019.	VARIOUS.....			31,582,000	252,487	XXX	173,701	173,701			0		173,701		78,786	78,786	9,475	XXX	
25243Q	20	5	DIAGEO P L C.....		C 04/12/2019.	MORGAN STANLEY & CO INC.....			700,000	113,974	XXX	74,212	99,260	(25,048)		(25,048)		74,212		39,762	39,762		XXX	
G5698W	11	6	LUXFER HOLDINGS PLC.....		C 10/31/2019.	IVY SECURITES INC.....			567,000	8,791	XXX	13,977				0		13,977		(5,186)	(5,186)	131	XXX	
N53745	10	0	LYONDELLBASELL INDUSTRIES N V.....		C 07/02/2019.	GOLDMAN, SACHS & CO.....			10,000,000	867,689	XXX	1,087,344	831,600	255,744		255,744		1,087,344		(219,655)	(219,655)	20,500	XXX	
63905A	20	0	NATUZZI S P A.....		C 05/22/2019.	VARIOUS.....			25,265,800	89,230	XXX	99,552	99,552			0		99,552		(10,322)	(10,322)		XXX	
G6564A	10	5	NOMAD HOLDINGS LTD.....		C 10/15/2019.	VARIOUS.....			3,080,000	60,665	XXX	31,462	51,498	(20,036)		(20,036)		31,462		29,203	29,203		XXX	
G6700G	10	7	NVENT ELECTRIC PLC.....		C 10/07/2019.	VARIOUS.....			8,740,000	203,004	XXX	203,215	196,300	6,914		6,914		203,215		(211)	(211)	3,751	XXX	
G7S00T	10	4	PENTAIR PLC.....		C 04/09/2019.	JEFFRIES & CO.....			1,308,000	52,303	XXX	49,416	49,416			0		49,416		2,887	2,887	235	XXX	
00081T	10	8	ACCO BRANDS CORP.....		10/30/2019.	VARIOUS.....			13,095,000	108,398	XXX	149,356	73,671	57,064		57,064		149,356		(40,958)	(40,958)	1,081	XXX	
01988P	10	8	ALLSCRIPTS HEALTHCARE SOLUTIONS.....		03/21/2019.	ROTH CAPITAL PARTNERS LLC.....			7,440,000	76,655	XXX	97,839	71,722	26,118		26,118		97,839		(21,184)	(21,184)		XXX	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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
02005N 10 0	ALLY FINANCIAL INC.....		..	10/16/2019.	JONESTRADING INSTITUTIONAL SER..	2,050.000	63,521	XXX	34,994	46,453	(11,460)			(11,460)		34,994		28,527	28,527	1,009	XXX
02083X 10 3	ALPINE INCOME PROPERTY TRUST INC.....		..	11/22/2019.	JONESTRADING INSTITUTIONAL SER..	1,750.000	32,788	XXX	33,250					0		33,250		(463)	(463)		XXX
03212B 10 3	AMPLIFY ENERGY CORP.....		..	08/08/2019.	VARIOUS.....	19,584.000	133,941	XXX	160,767	147,076	13,691			13,691		160,767		(26,826)	(26,826)		XXX
032332 50 4	AMTECH SYSTEMS INC.....		..	04/12/2019.	VARIOUS.....	8,797.000	57,279	XXX	33,183	39,850	(6,668)			(6,668)		33,183		24,096	24,096		XXX
037833 10 0	APPLE INC.....		..	10/03/2019.	JEFFRIES & CO.....	1,350.000	297,586	XXX	236,285	212,949	23,336			23,336		236,285		61,301	61,301	3,065	XXX
039380 40 7	ARCH COAL INC.....		..	12/24/2019.	VARIOUS.....	2,560.000	203,552	XXX	187,706	212,454	(24,748)			(24,748)		187,706		15,846	15,846	2,674	XXX
03965L 10 0	ARCONIC INC.....		..	11/05/2019.	VARIOUS.....	4,511.000	115,153	XXX	98,664					0		98,664		16,489	16,489	103	XXX
04238R 10 6	ARMSTRONG FLOORING INC.....		..	07/17/2019.	VARIOUS.....	8,286.000	92,871	XXX	112,441	98,106	14,335			14,335		112,441		(19,570)	(19,570)		XXX
042682 20 3	AROTECH CORP.....		..	12/17/2019.	VARIOUS.....	113,574.000	337,710	XXX	268,107	297,564	(29,457)			(29,457)		268,107		69,604	69,604		XXX
05335B 10 0	AUTOWEB INC.....		..	08/14/2019.	VARIOUS.....	31,353.000	71,808	XXX	93,432	95,627	(2,195)			(2,195)		93,432		(21,624)	(21,624)		XXX
05351X 10 1	AVAYA HOLDINGS CORP.....		..	08/09/2019.	VARIOUS.....	21,270.000	305,725	XXX	408,334	309,691	98,643			98,643		408,334		(102,610)	(102,610)		XXX
054540 20 8	AXCELIS TECHNOLOGIES INC.....		..	12/17/2019.	JEFFRIES & CO.....	3,117.000	73,966	XXX	28,474	55,483	(27,009)			(27,009)		28,474		45,493	45,493		XXX
05990K 10 6	BANC CALIFORNIA INC.....		..	09/13/2019.	LIQUIDNET INC.....	6,500.000	95,028	XXX	79,265	86,515	(7,250)			(7,250)		79,265		15,763	15,763	2,470	XXX
090672 10 6	BIOTELEMETRY INC.....		..	04/17/2019.	VARIOUS.....	2,020.000	138,914	XXX	54,697	120,634	(65,937)			(65,937)		54,697		84,217	84,217		XXX
09215C 10 5	BLACK KNIGHT INC.....		..	11/06/2019.	VARIOUS.....	2,080.000	116,144	XXX	92,437	93,725	(1,288)			(1,288)		92,437		23,707	23,707		XXX
097023 10 5	BOEING CO.....		..	03/11/2019.	IVY SECURITES INC.....	2,150.000	830,380	XXX	337,119	693,375	(356,256)			(356,256)		337,119		493,262	493,262	4,418	XXX
109641 10 0	BRINKER INTERNATIONAL INC.....		..	08/12/2019.	VARIOUS.....	1,194.000	46,393	XXX	50,558					0		50,558		(4,165)	(4,165)	822	XXX
110122 10 8	BRISTOL MYERS SQUIBB CO.....		..	02/11/2019.	MORGAN, J.P. SECURITIES.....	15,000.000	743,465	XXX	600,565	779,700	(179,135)			(179,135)		600,565		142,900	142,900	6,150	XXX
117043 10 9	BRUNSWICK CORP.....		..	09/23/2019.	VARIOUS.....	2,030.000	107,699	XXX	93,277	0				0		93,277		14,422	14,422	368	XXX
118440 10 6	BUCKLE INC.....		..	03/07/2019.	WEEDEN & COMPANY.....	1,676.000	31,589	XXX	37,142	32,414	4,728			4,728		37,142		(5,553)	(5,553)	843	XXX
05605H 10 0	BWX TECHNOLOGIES INC.....		..	08/05/2019.	VARIOUS.....	1,400.000	60,851	XXX	33,769	53,522	(19,754)			(19,754)		33,769		27,082	27,082	187	XXX
13765N 10 7	CANNAE HOLDINGS INC.....		..	09/19/2019.	VARIOUS.....	9,019.000	247,581	XXX	103,448	154,405	(50,957)			(50,957)		103,448		144,133	144,133		XXX
140781 10 5	CARBO CERAMICS INC.....		..	07/18/2019.	JONESTRADING INSTITUTIONAL SER..	64,385.000	64,422	XXX	419,463	224,060	195,403			195,403		419,463		(355,041)	(355,041)		XXX
14575E 10 5	VAREX IMAGING CORP.....		..	08/05/2019.	VARIOUS.....	6,960.000	119,771	XXX	197,703	149,640	48,063			48,063		197,703		(77,932)	(77,932)		XXX
171046 10 5	VARIAN MEDICAL SYSTEMS INC.....		..	05/21/2019.	CANACCORD GENUITY LLC.....	102,128.000	25,019	XXX	47,510	47,510				0		47,510		(22,491)	(22,491)		XXX
17306X 10 2	CITI TRENDS INC.....		..	08/21/2019.	VARIOUS.....	1,742.000	28,349	XXX	34,317	34,316	(1,221)			(1,221)		34,317		(5,968)	(5,968)	188	XXX
18270P 10 9	CLARUS CORP.....		..	03/26/2019.	VARIOUS.....	31,213.000	355,567	XXX	153,353	315,876	(162,523)			(162,523)		153,353		202,214	202,214	660	XXX
192176 10 5	COFFEE HOLDINGS INC.....		..	02/14/2019.	VARIOUS.....	8,323.000	60,058	XXX	41,852	29,380	12,472			12,472		41,852		18,206	18,206		XXX
197641 10 3	COLUMBIA FINANCIAL INC.....		..	06/07/2019.	JONESTRADING INSTITUTIONAL SER..	1,955.000	28,273	XXX	30,521	29,892	629			629		30,521		(2,248)	(2,248)		XXX
199908 10 4	COMFORT SYSTEMS USA INC.....		..	12/03/2019.	IVY SECURITES INC.....	540.000	26,613	XXX	20,910					0		20,910		5,703	5,703	54	XXX
203900 10 5	COMMUNICATIONS SYSTEMS INC.....		..	07/29/2019.	VARIOUS.....	24,734.000	83,774	XXX	50,210	50,210				0		50,210		33,564	33,564	1,484	XXX
205477 10 2	COMPUTER TASK GROUP INC.....		..	12/02/2019.	NEEDHAM & COMPANY.....	786.000	4,769	XXX	4,204	3,207	997			997		4,204		565	565		XXX
20854L 10 8	CONSOL ENERGY INC.....		..	05/24/2019.	VARIOUS.....	3,413.000	92,934	XXX	76,597	108,226	(31,629)			(31,629)		76,597		16,337	16,337		XXX
221006 10 9	CORVEL CORP.....		..	07/31/2019.	VARIOUS.....	1,990.000	172,688	XXX	67,761	122,823	(55,062)			(55,062)		67,761		104,927	104,927		XXX
231082 80 1	CUMULUS MEDIA INC.....		..	07/30/2019.	BAYPOINT TRADING.....	342.000	5,063	XXX	6,334					0		6,334		(1,271)	(1,271)		XXX
23283R 10 0	CYRUSONE INC.....		..	03/01/2019.	WEEDEN & COMPANY.....	470.000	23,180	XXX	20,417	24,854	(4,437)			(4,437)		20,417		2,764	2,764	216	XXX
253827 70 3	DIGIRAD CORP.....		..	09/13/2019.	JONESTRADING INSTITUTIONAL SER..	10,602.000	60,886	XXX	60,431	60,431				0		60,431		455	455		XXX
254423 10 6	DINEEQUITY INC.....		..	10/28/2019.	VARIOUS.....	3,970.000	346,088	XXX	216,659	266,868	(50,739)			(50,739)		216,659		129,429	129,429	6,945	XXX
26614N 10 2	DOWDUPONT DE NEMOURS INC.....		..	06/04/2019.	COST ADJ.....		646,517	XXX	646,517	551,117				0		646,517		0	0		XXX
28035Q 10 2	EDGEWELL PERSONAL CARE CO.....		..	05/09/2019.	GOLDMAN SACHS.....	2,240.000	76,275	XXX	120,239	83,664	36,575			36,575		120,239		(43,964)	(43,964)		XXX
28470R 10 2	ELDORADO RESORTS INC.....		..	06/24/2019.	VARIOUS.....	4,230.000	201,678	XXX	55,492	153,168	(97,677)			(97,677)		55,492		146,187	146,187		XXX

SCHEDULE D - PART 4

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

E14.5

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
28618M 10 6	ELEMENT SOLUTIONS INC.....		..	07/09/2019.	VARIOUS.....	9,859.000	103,074	XXX	97,801	101,843	(4,042)			(4,042)		97,801		5,273	5,273		XXX
29272W 10 9	ENERGIZER HOLDINGS INC.....		..	08/06/2019.	VARIOUS.....	5,040.000	197,291	XXX	223,414	227,556	(4,142)			(4,142)		223,414		(26,123)	(26,123)	2,794	XXX
26885G 10 9	ERA GROUP INC.....		..	08/16/2019.	JONESTRADING INSTITUTIONAL SER..	5,713.000	53,169	XXX	59,873	49,932	9,941			9,941		59,873		(6,704)	(6,704)		XXX
30231G 10 2	EXXON MOBIL CORP.....		..	04/18/2019.	BARCLAYS CAPITAL INC.....	15,700.000	1,275,828	XXX	1,070,583	1,070,583				0		1,070,583		205,245	205,245	12,874	XXX
350060 10 9	FOSTER L B CO.....		..	07/01/2019.	IVY SECURITES INC.....	6,289.000	152,145	XXX	108,690	99,995	8,695			8,695		108,690		43,454	43,454		XXX
356108 10 0	FREDS INC.....		..	05/06/2019.	VARIOUS.....	61,009.000	67,973	XXX	103,459	115,307	(11,848)			(11,848)		103,459		(35,486)	(35,486)		XXX
36164V 30 5	GCI LIBERTY INC.....		..	07/26/2019.	VARIOUS.....	8,010.000	449,691	XXX	314,465	329,692	(15,226)			(15,226)		314,465		135,226	135,226		XXX
36164Y 10 1	GCP APPLIED TECHNOLOGIES INC.....		..	06/18/2019.	VARIOUS.....	8,088.000	197,847	XXX	168,757	198,560	(29,804)			(29,804)		168,757		29,090	29,090		XXX
37364X 10 9	GEOSPACE TECHNOLOGIES CORP.....		..	02/05/2019.	WEEDEN & COMPANY.....	2,687.000	39,308	XXX	30,381	27,703	2,678			2,678		30,381		8,927	8,927		XXX
395259 10 4	GREENHILL & CO INC.....		..	10/23/2019.	VARIOUS.....	8,730.000	150,666	XXX	165,168	213,012	(47,844)			(47,844)		165,168		(14,502)	(14,502)	725	XXX
401617 10 5	GUESS INC.....		..	06/07/2019.	VARIOUS.....	5,558.000	90,557	XXX	61,972	115,440	(53,468)			(53,468)		61,972		28,585	28,585	2,085	XXX
40624Q 20 3	HALLMARK FINANCIAL SERVICES INC.....		..	10/28/2019.	VARIOUS.....	15,096.000	252,539	XXX	152,846	161,376	(8,530)			(8,530)		152,846		99,692	99,692		XXX
40701T 10 4	HAMILTON BEACH BRANDS HOLDING CO.....		..	06/25/2019.	VARIOUS.....	9,144.000	177,067	XXX	201,124	214,518	(13,394)			(13,394)		201,124		(24,057)	(24,057)	1,026	XXX
42834P 10 8	HG HOLDINGS INC.....		..	04/16/2019.	VARIOUS.....	165,073.000	85,491	XXX	99,044	71,807	27,237			27,237		99,044		(13,553)	(13,553)		XXX
44244K 10 9	HOUSTON WIRE & CABLE CO.....		..	03/15/2019.	WEEDEN & COMPANY.....	3,462.000	20,198	XXX	20,176	17,518	2,659			2,659		20,176		22	22		XXX
449253 10 3	IAA INC.....		..	11/11/2019.	VARIOUS.....	880.000	37,003	XXX	29,037					0		29,037		7,967	7,967		XXX
452465 20 6	IMEDIA BRANDS INC.....		..	12/26/2019.	VARIOUS.....	39,314.700	24,252	XXX	40,687	15,685	25,002			25,002		40,687		(16,436)	(16,436)		XXX
45378A 10 6	INDEPENDENCE REALTY TRUST INC.....		..	05/01/2019.	VARIOUS.....	24,340.000	254,987	XXX	212,477	223,441	(10,964)			(10,964)		212,477		42,510	42,510	7,148	XXX
458140 10 0	INTEL CORPORATION.....		..	01/24/2019.	SG COWAN & CO.....	23,750.000	1,180,842	XXX	1,099,611	1,114,588	(14,977)			(14,977)		1,099,611		81,231	81,231		XXX
461148 10 8	INTEVAC INC.....		..	04/01/2019.	VARIOUS.....	4,084.000	25,155	XXX	19,437	21,359	(1,922)			(1,922)		19,437		5,718	5,718		XXX
461203 10 1	INVACARE CORP.....		..	11/11/2019.	ROTH CAPITAL PARTNERS LLC.....	4,127.000	43,333	XXX	17,746	17,746				0		17,746		25,587	25,587	206	XXX
46428Q 10 9	ISHARES SILVER TRUST.....		..	02/19/2019.	MORGAN, J.P. SECURITIES.....	126,478.000	1,882,006	XXX	1,883,378	1,836,461	46,918			46,918		1,883,378		(1,372)	(1,372)		XXX
46609J 10 6	J ALEXANDERS HOLDINGS INC.....		..	08/20/2019.	VARIOUS.....	1,791.000	19,107	XXX	19,195	14,740	4,455			4,455		19,195		(88)	(88)		XXX
48238T 10 9	KAR AUCTION SERVICES INC.....		..	08/07/2019.	VARIOUS.....	1,640.000	263,429	XXX	258,983					0		258,983		4,445	4,445	933	XXX
48716P 10 8	KEARNY FINANCIAL CORP MD.....		..	12/19/2019.	VARIOUS.....	11,658.000	155,925	XXX	155,627	149,456	6,172			6,172		155,627		298	298	1,888	XXX
49428J 10 9	KIMBALL ELECTRONICS INC.....		..	09/24/2019.	VARIOUS.....	4,685.000	71,951	XXX	50,813	72,571	(21,758)			(21,758)		50,813		21,138	21,138		XXX
48253L 10 6	KLX ENERGY SERVICES HOLDNGS INC.....		..	11/18/2019.	VARIOUS.....	6,727.000	81,720	XXX	174,772	157,748	17,024			17,024		174,772		(93,052)	(93,052)		XXX
502431 10 9	L3HARRIS TECHNOLOGIES INC.....		..	01/29/2019.	IVY SECURITES INC.....	750.000	114,763	XXX	58,098	100,988	(42,890)			(42,890)		58,098		56,664	56,664		XXX
525327 10 2	LEIDOS HOLDINGS INC.....		..	02/19/2019.	JEFFRIES & CO.....	970.000	58,724	XXX	43,150	51,138	(7,988)			(7,988)		43,150		15,574	15,574		XXX
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM.....		..	10/24/2019.	VARIOUS.....	6,949.000	294,783	XXX	275,965	256,974	18,991			18,991		275,965		18,818	18,818		XXX
56624R 10 8	MARCHEX INC.....		..	08/09/2019.	VARIOUS.....	23,170.000	99,295	XXX	72,275	61,401	10,874			10,874		72,275		27,020	27,020		XXX
577767 10 6	MAXWELL TECHNOLOGIES INC.....		..	02/26/2019.	VARIOUS.....	76,166.000	350,119	XXX	157,664	157,664				0		157,664		192,455	192,455		XXX
580135 10 1	MCDONALDS CORP COM.....		..	01/29/2019.	IVY SECURITES INC.....	1,000.000	181,937	XXX	87,783	177,570	(89,788)			(89,788)		87,783		94,155	94,155		XXX
552746 34 9	MFS INTERNATIONAL VALUE FUND R6.....		..	12/13/2019.	CAPITAL GAIN.....		360,611	XXX						0				360,611	360,611		XXX
594918 10 4	MICROSOFT CORP.....		..	09/26/2019.	BARCLAYS CAPITAL INC.....	4,325.000	604,624	XXX	369,436	439,290	(69,854)			(69,854)		369,436		235,188	235,188	5,968	XXX
598039 10 5	MIDSOUTH BANCORP INC.....		..	05/01/2019.	NEEDHAM & COMPANY.....	14,056.000	175,417	XXX	135,417	148,994	(13,576)			(13,576)		135,417		40,000	40,000	281	XXX
606501 10 4	MITCHAM INDUSTRIES.....		..	05/15/2019.	VARIOUS.....	37,756.000	143,872	XXX	127,040	96,655	30,384			30,384		127,040		16,832	16,832		XXX
553829 10 2	MVC CAPITAL INC.....		..	05/30/2019.	VARIOUS.....	51,094.000	460,206	XXX	404,908	419,482	(14,574)			(14,574)		404,908		55,298	55,298	15,328	XXX
667746 10 1	NORTHWEST PIPE CO.....		..	07/23/2019.	VARIOUS.....	9,472.000	230,441	XXX	96,761	220,603	(123,842)			(123,842)		96,761		133,680	133,680		XXX
68628V 30 8	ORION MARINE GROUP INC.....		..	11/11/2019.	STERNE, AGEE & LEACH INC.....	6,038.000	32,398	XXX	23,167	25,903	(2,736)			(2,736)		23,167		9,231	9,231		XXX
700517 10 5	PARK HOTELS RESORTS INC.....		..	10/09/2019.	VARIOUS.....	12,530.000	335,948	XXX	328,216	325,529	2,687			2,687		328,216		7,732	7,732	21,706	XXX
69325Q 10 5	PC-TEL INC.....		..	10/11/2019.	VARIOUS.....	13,576.000	106,301	XXX	64,710	58,241	6,469			6,469		64,710		41,591	41,591	2,240	XXX

SCHEDULE D - PART 4

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

E14.6

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
69329Y 10 4	PDL BIOPHARMA INC.....				03/01/2019.	KING, CL & ASSIC.....	7,787.000	29,007	XXX	18,868	22,582	(3,714)			(3,714)		18,868		10,139	10,139		XXX
714167 10 3	PERMA PIPE INTERNATIONAL HOLDINGS INC.....				03/15/2019.	JEFFRIES & CO.....	10,202.000	89,191	XXX	58,814	89,268	(30,453)			(30,453)		58,814		30,376	30,376		XXX
714157 20 3	PERMA-FIX ENVIRONMENTAL SERVICES.....				12/26/2019.	VARIOUS.....	43,972.000	261,429	XXX	95,361	103,334	(7,973)			(7,973)		95,361		166,068	166,068		XXX
715347 10 0	PERSPECTA INC.....				11/19/2019.	VARIOUS.....	4,212.000	113,961	XXX	84,879					0		84,879		29,082	29,082	684	XXX
717081 10 3	PFIZER INC COM.....				10/22/2019.	STRATEGAS SECURITIES LLC.....	35,000.000	1,276,675	XXX	921,887	1,527,750	(605,864)			(605,864)		921,887		354,789	354,789	37,800	XXX
737630 10 3	POTLATCHDELTIC CORPORATION.....				10/28/2019.	JONESTRADING INSTITUTIONAL SER..	1,130.000	48,609	XXX	33,165	35,753	(2,588)			(2,588)		33,165		15,444	15,444	1,356	XXX
739128 10 6	POWELL INDUSTRIES INC.....				11/05/2019.	VARIOUS.....	8,907.000	332,026	XXX	248,187	222,764	25,422			25,422		248,187		83,839	83,839	4,762	XXX
742718 10 9	PROCTER & GAMBLE CO.....				04/12/2019.	VARIOUS.....	4,000.000	384,790	XXX	256,106	367,680	(111,574)			(111,574)		256,106		128,684	128,684	837	XXX
74915M 10 0	QURATE RETAIL INC.....				05/10/2019.	VARIOUS.....	19,309.000	336,057	XXX	406,103	376,912	29,191			29,191		406,103		(70,046)	(70,046)		XXX
754730 10 9	RAYMOND JAMES FINANCIAL INC.....				10/01/2019.	VARIOUS.....	1,180.000	96,254	XXX	100,411					0		100,411		(4,156)	(4,156)		XXX
75508B 10 4	RAYONIER ADVANCED MATERIALS INC.....				05/13/2019.	SIDOTI & CO.....	19,708.000	179,758	XXX	331,227	209,890	121,337			121,337		331,227		(151,470)	(151,470)	1,380	XXX
755111 50 7	RAYTHEON CO.....				07/22/2019.	BARCLAYS CAPITAL INC.....	7,300.000	1,316,820	XXX	1,364,655	1,119,455	245,200			245,200		1,364,655		(47,835)	(47,835)	21,130	XXX
75605L 70 8	REALNETWORKS INC.....				11/04/2019.	VARIOUS.....	54,222.000	89,785	XXX	99,521	125,253			25,731	(25,731)		99,521		(9,737)	(9,737)		XXX
76118Y 10 4	RESIDEO TECHNOLOGIES INC.....				10/02/2019.	VARIOUS.....	39,485.000	792,074	XXX	885,959	811,417	74,543			74,543		885,959		(93,885)	(93,885)		XXX
763165 10 7	RICHARDSON ELECTRONICS LTD.....				01/09/2019.	VARIOUS.....	20,591.000	178,181	XXX	106,250	178,936	(72,686)			(72,686)		106,250		71,932	71,932		XXX
78573L 10 6	SABRA HEALTH CARE REIT INC.....				02/25/2019.	RAYMOND JAMES & ASSOC.....	9,380.000	177,996	XXX	175,031	154,582	20,449			20,449		175,031		2,965	2,965	4,221	XXX
806407 10 2	SCHEIN HENRY INC.....				12/03/2019.	VARIOUS.....	1,860.000	193,477	XXX	183,313	194,664	(11,350)			(11,350)		183,313		10,164	10,164		XXX
829214 10 5	SIMULATIONS PLUS INC.....				09/09/2019.	VARIOUS.....	2,360.000	67,386	XXX	18,689	46,964	(28,275)			(28,275)		18,689		48,697	48,697	236	XXX
838518 10 8	SOUTH JERSEY INDS INC.....				08/07/2019.	VARIOUS.....	3,940.000	125,388	XXX	98,322	109,532	(11,210)			(11,210)		98,322		27,066	27,066	2,266	XXX
784635 10 4	SPX CORP.....				10/07/2019.	VARIOUS.....	5,703.000	194,690	XXX	61,661	159,741	(98,080)			(98,080)		61,661		133,030	133,030		XXX
855668 10 9	STARRETT L S CO.....				05/15/2019.	VARIOUS.....	10,957.000	83,005	XXX	65,742	57,305	8,437			8,437		65,742		17,263	17,263		XXX
85569C 10 7	STARTEK INC.....				06/28/2019.	JONESTRADING INSTITUTIONAL SER..	3,234.000	26,324	XXX	21,506	21,506	0			0		21,506		4,818	4,818		XXX
86722A 10 3	SUNCOKE ENERGY INC.....				08/06/2019.	VARIOUS.....	10,092.000	67,292	XXX	95,542	86,287	9,256			9,256		95,542		(28,251)	(28,251)		XXX
879455 10 3	TELENAV INC.....				09/04/2019.	VARIOUS.....	59,844.000	490,997	XXX	312,654	242,967	69,688			69,688		312,654		178,343	178,343		XXX
872386 10 7	TESSCO TECHNOLOGIES INC.....				07/05/2019.	VARIOUS.....	8,829.000	163,545	XXX	137,049	105,948	31,101			31,101		137,049		26,497	26,497	3,532	XXX
893529 10 7	TRANSCAT INC.....				07/30/2019.	DOUGHERTY & COMPANY LLC.....	323.000	7,581	XXX	7,309					0		7,309		272	272		XXX
894174 10 1	TRAVELCENTERS OF AMERICA.....				05/14/2019.	JONESTRADING INSTITUTIONAL SER..	15,198.000	54,228	XXX	63,175	57,144	6,031			6,031		63,175		(8,947)	(8,947)		XXX
89469A 10 4	TREEHOUSE FOODS INC.....				05/28/2019.	VARIOUS.....	3,180.000	184,040	XXX	165,397	161,258	4,139			4,139		165,397		18,643	18,643		XXX
89609W 10 7	TRIBUNE PUBLISHING CO.....				06/18/2019.	VARIOUS.....	19,857.000	221,732	XXX	292,460	225,178	67,282			67,282		292,460		(70,728)	(70,728)	6,586	XXX
90915J 10 3	UNIQUE FABRICATING INC.....				08/07/2019.	VARIOUS.....	23,328.000	61,777	XXX	181,553	98,444	83,109			83,109		181,553		(119,776)	(119,776)	1,166	XXX
911312 10 6	UNITED PARCEL SERVICE INC.....				05/03/2019.	BARCLAYS CAPITAL INC.....	9,500.000	1,004,530	XXX	1,055,309	926,535	128,774			128,774		1,055,309		(50,779)	(50,779)	9,120	XXX
91324P 10 2	UNITEDHEALTH GROUP INC.....				06/13/2019.	STRATEGAS SECURITIES LLC.....	2,600.000	635,559	XXX	518,820	647,712	(128,892)			(128,892)		518,820		116,739	116,739	2,340	XXX
917047 10 2	URBAN OUTFITTERS INC.....				11/20/2019.	JONESTRADING INSTITUTIONAL SER..	54.000	1,311	XXX	1,453					0		1,453		(143)	(143)		XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS.....				07/29/2019.	IVY SECURITES INC.....	200.000	23,687	XXX	15,586	22,662	(7,076)			(7,076)		15,586		8,101	8,101		XXX
92335C 10 6	VERA BRADLEY INC.....				12/12/2019.	VARIOUS.....	14,054.000	138,622	XXX	176,937	120,443	56,494			56,494		176,937		(38,315)	(38,315)		XXX
92532W 10 3	VERSUM MATERIALS INC.....				04/22/2019.	VARIOUS.....	11,739.000	596,227	XXX	321,508	325,405	(3,897)			(3,897)		321,508		274,719	274,719	939	XXX
92840M 10 2	VISTRA ENERGY CORP.....				07/31/2019.	VARIOUS.....	6,160.000	136,208	XXX	96,426	141,002	(44,577)			(44,577)		96,426		39,782	39,782	1,540	XXX
929089 10 0	VOYA FINANCIAL INC.....				08/07/2019.	VARIOUS.....	7,250.000	378,915	XXX	239,856	291,015	(51,159)			(51,159)		239,856		139,059	139,059	145	XXX
97717W 86 9	WISDOMTREE EUROPE SMALLCAP DIV ETF....				02/19/2019.	JONESTRADING INSTITUTIONAL SER..	36,525.000	2,121,008	XXX	1,863,871	1,948,974	(85,103)			(85,103)		1,863,871		257,138	257,138		XXX
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.....				10/23/2019.	VARIOUS.....	6,580.000	335,715	XXX	347,313	298,535	48,779			48,779		347,313		(11,598)	(11,598)	1,956	XXX
730843 20 8	POINTS INTL LTD.....			C	01/18/2019.	WEEDEN & COMPANY.....	106.000	1,060	XXX	1,112	1,056	56			56		1,112		(53)	(53)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							33,123,692	XXX	28,419,320	28,799,891	(1,269,653)	0	25,731	(1,295,384)	0	28,419,320	0	4,704,371	4,704,371	248,611	XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			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
Common Stocks - Mutual Funds																						
00203H 42 0	AQR STYLE PREMIA ALTERNATIVE FUND.....			..	05/31/2019.	NATIONAL FINANCIAL SERVICES.....	574,712.644	5,000,000	XXX	5,172,414	5,183,908	688,690	.....	.....700,184	(11,494)	.....	.....5,172,414	.....	....(172,414)	(172,414)	.....	XXX
317609 35 2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITIES FUND			..	12/30/2019.	CAPITAL GAIN.....	.....	.....120,835	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....120,836	120,836	.....	XXX
00768D 33 5	KELLNER MERGER INVESTOR CLASS.....			..	02/06/2019.	MUTUAL FUND TRADING BROKER.....	483,048.241	5,270,056	XXX	5,036,141	5,207,260	(171,119)	.....	.....	.....(171,119)	.....	.....5,036,141	.....	.....233,915	233,915	.....	XXX
92828W 36 1	VIRTUS EMERGING MARKETS OPPORTUNITIES FUND			..	03/25/2019.	MUTUAL FUND TRADING BROKER.....	354,510.016	3,860,614	XXX	3,424,422	3,530,920	(106,498)	.....	.....	.....(106,498)	.....	.....3,424,422	.....	.....436,192	436,192	.....	XXX
969251 78 4	WILLIAM BLAIR MARCO ALLOCATION FUND.....			..	02/06/2019.	MUTUAL FUND TRADING BROKER.....	481,404.058	5,540,961	XXX	5,345,154	5,478,378	(133,224)	.....	.....	.....(133,224)	.....	.....5,345,154	.....	.....195,807	195,807	.....	XXX
9499999.	Total - Common Stocks - Mutual Funds.....						19,792,466	XXX	18,978,131	19,400,466	277,849	0	700,184	(422,335)	0	18,978,131	0	814,336	814,336	0	XXX	
9799997.	Total - Common Stocks - Part 4.....						52,916,158	XXX	47,397,451	48,200,357	(991,804)	0	725,915	(1,717,719)	0	47,397,451	0	5,518,707	5,518,707	248,611	XXX	
9799998	Total - Common Stocks - Summary Item from Part 5.....						4,522,238	XXX	5,146,990	.....	.....	.....	.....29,696	(29,696)	.....	.....5,117,294	.....	.....(595,056)	(595,056)	19,056	XXX	
9799999.	Total - Common Stocks.....						57,438,396	XXX	52,544,441	48,200,357	(991,804)	0	755,611	(1,747,415)	0	52,514,745	0	4,923,651	4,923,651	267,667	XXX	
9899999.	Total - Preferred and Common Stocks.....						57,438,396	XXX	52,544,441	48,200,357	(991,804)	0	755,611	(1,747,415)	0	52,514,745	0	4,923,651	4,923,651	267,667	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....						225,591,329	XXX	224,837,475	204,237,350	(991,804)	...(1,234,660)	755,611	(2,982,075)	0	220,094,262	0	5,349,803	5,349,803	..3,943,346	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
Bonds - U.S. Special Revenue and Special Assessment																					
3130A7	RS	6		02/27/2019	FEDERAL HOME LOAN BANKS.....		CALLED.....	5,000,000	4,865,000	5,000,000	4,878,769	.....	.....13,769	.....	.....13,769	.....	.....	.....121,231	121,231	151,087	44,535
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments								5,000,000	4,865,000	5,000,000	4,878,769	0	13,769	0	13,769	0	0	121,231	121,231	151,087	44,535
8399998. Total - Bonds.....								5,000,000	4,865,000	5,000,000	4,878,769	0	13,769	0	13,769	0	0	121,231	121,231	151,087	44,535
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
G5698W	11	6		05/02/2019	VARIOUS.....		10/31/2019	VARIOUS.....	12,416,000	271,216	286,822	271,216	.....	.....	.....0	.....	.....	.....15,607	15,607	1,175	.....
L72967	10	9		06/10/2019	VARIOUS.....		08/05/2019	VARIOUS.....	14,612,000	293,902	239,408	293,902	.....	.....	.....0	.....	.....	.....(54,494)	(54,494)	2,484	.....
00081T	10	8		01/10/2019	SIDOTI & CO.....		06/12/2019	VARIOUS.....	4,939,000	40,767	37,520	40,767	.....	.....	.....0	.....	.....	.....(3,246)	(3,246)	296	.....
00938A	10	4		05/15/2019	VARIOUS.....		06/28/2019	JEFFRIES & CO.....	6,364,000	88,985	89,985	88,985	.....	.....	.....0	.....	.....	.....1,000	1,000	.....	.....
039380	40	7		06/11/2019	IVY SECURITES INC.....		12/24/2019	IVY SECURITES INC.....	530,000	47,984	37,110	47,984	.....	.....	.....0	.....	.....	.....(10,874)	(10,874)	701	.....
04238R	10	6		03/27/2019	VARIOUS.....		11/05/2019	VARIOUS.....	8,701,000	120,201	56,491	90,505	.....	.....29,696	(29,696)	.....	.....	.....(34,014)	(34,014)	.....	.....
075896	10	0		03/13/2019	VARIOUS.....		06/17/2019	VARIOUS.....	14,520,000	225,174	184,124	225,174	.....	.....	.....0	.....	.....	.....(41,050)	(41,050)	2,826	.....
10922N	10	3		02/08/2019	RBC CAPITAL MARKETS.....		06/25/2019	JONESTRADING INSTITUTIONAL SER.....	3,030,000	106,768	104,591	106,768	.....	.....	.....0	.....	.....	.....(2,177)	(2,177)	.....	.....
118440	10	6		05/10/2019	VARIOUS.....		06/06/2019	VARIOUS.....	5,580,000	102,806	89,395	102,806	.....	.....	.....0	.....	.....	.....(13,411)	(13,411)	1,729	.....
14575E	10	5		02/15/2019	DAVIDSON D A & COMPANY INC.....		08/12/2019	VARIOUS.....	2,340,000	59,514	26,287	59,514	.....	.....	.....0	.....	.....	.....(33,228)	(33,228)	.....	.....
168905	10	7		11/05/2019	IVY SECURITES INC.....		12/10/2019	JEFFRIES & CO.....	897,000	77,106	63,177	77,106	.....	.....	.....0	.....	.....	.....(13,928)	(13,928)	.....	.....
17306X	10	2		02/22/2019	CITI TRENDS INC.....		08/21/2019	GOLDMAN, SACHS & CO.....	790,000	16,756	11,710	16,756	.....	.....	.....0	.....	.....	.....(5,046)	(5,046)	126	.....
206787	10	3		03/11/2019	MORGAN, J.P. SECURITIES.....		05/09/2019	VARIOUS.....	12,870,000	192,305	117,907	192,305	.....	.....	.....0	.....	.....	.....(74,398)	(74,398)	4,200	.....
22052L	10	4		06/04/2019	VARIOUS.....		06/24/2019	VARIOUS.....	6,000,000	223,132	157,776	223,132	.....	.....	.....0	.....	.....	.....(65,357)	(65,357)	.....	.....
22304C	10	0		02/08/2019	VARIOUS.....		10/29/2019	JEFFRIES & CO.....	1,724,000	72,019	64,780	72,019	.....	.....	.....0	.....	.....	.....(7,239)	(7,239)	.....	.....
231082	80	1		05/14/2019	VARIOUS.....		07/30/2019	BAYPOINT TRADING.....	5,528,000	99,653	97,717	99,653	.....	.....	.....0	.....	.....	.....(1,936)	(1,936)	.....	.....
238337	10	9		01/07/2019	RAYMOND JAMES & ASSOC.....		06/19/2019	JEFFRIES & CO.....	867,000	41,356	34,021	41,356	.....	.....	.....0	.....	.....	.....(7,335)	(7,335)	130	.....
260557	10	3		04/03/2019	VARIOUS.....		07/19/2019	VARIOUS.....	6,000,000	423,385	296,711	423,385	.....	.....	.....0	.....	.....	.....(126,674)	(126,674)	4,200	.....
23355L	10	6		08/01/2019	VARIOUS.....		08/09/2019	VARIOUS.....	2,650,000	150,270	103,135	150,270	.....	.....	.....0	.....	.....	.....(47,135)	(47,135)	.....	.....
40624Q	20	3		01/30/2019	INVESTMENT TECHNOLOGY GROUP.....		10/29/2019	IVY SECURITES INC.....	5,756,000	56,006	97,067	56,006	.....	.....	.....0	.....	.....	.....41,062	41,062	.....	.....
41043F	20	8		05/14/2019	VARIOUS.....		09/20/2019	VARIOUS.....	15,738,000	314,746	279,508	314,746	.....	.....	.....0	.....	.....	.....(35,238)	(35,238)	.....	.....
449253	10	3		07/01/2019	VARIOUS.....		11/11/2019	VARIOUS.....	3,030,000	95,371	130,310	95,371	.....	.....	.....0	.....	.....	.....34,940	34,940	.....	.....
464287	65	5		07/25/2019	JEFFRIES & CO.....		08/30/2019	JEFFRIES & CO.....	1,200,000	188,146	179,170	188,146	.....	.....	.....0	.....	.....	.....(8,976)	(8,976)	.....	.....
464287	49	9		07/25/2019	JEFFRIES & CO.....		08/30/2019	JEFFRIES & CO.....	1,320,000	75,488	72,932	75,488	.....	.....	.....0	.....	.....	.....(2,556)	(2,556)	.....	.....
48253L	10	6		11/04/2019	VARIOUS.....		12/05/2019	VARIOUS.....	8,200,000	95,527	45,925	95,527	.....	.....	.....0	.....	.....	.....(49,603)	(49,603)	.....	.....
589433	10	1		04/24/2019	VARIOUS.....		05/28/2019	VARIOUS.....	4,650,000	264,588	255,407	264,588	.....	.....	.....0	.....	.....	.....(9,181)	(9,181)	.....	.....
755111	50	7		01/04/2019	JEFFRIES & CO.....		07/22/2019	BARCLAYS CAPITAL INC.....	1,100,000	167,994	198,425	167,994	.....	.....	.....0	.....	.....	.....30,431	30,431	1,037	.....
81761R	10	9		08/07/2019	VARIOUS.....		10/22/2019	RBC CAPITAL MARKETS.....	3,240,000	176,569	158,183	176,569	.....	.....	.....0	.....	.....	.....(18,386)	(18,386)	.....	.....
82312B	10	6		11/01/2019	VARIOUS.....		11/05/2019	STERNE, AGEE & LEACH INC.....	2,285,000	73,498	91,741	73,498	.....	.....	.....0	.....	.....	.....18,243	18,243	.....	.....
86722A	10	3		07/26/2019	VARIOUS.....		09/30/2019	VARIOUS.....	23,450,000	199,360	139,790	199,360	.....	.....	.....0	.....	.....	.....(59,570)	(59,570)	.....	.....
88870R	10	2		04/12/2019	JONESTRADING INSTITUTIONAL SERVICES		05/10/2019	IVY SECURITES INC.....	380,000	7,666	7,482	7,666	.....	.....	.....0	.....	.....	.....(184)	(184)	.....	.....
893529	10	7		02/27/2019	VARIOUS.....		07/30/2019	VARIOUS.....	4,903,000	117,549	123,265	117,549	.....	.....	.....0	.....	.....	.....5,716	5,716	.....	.....

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
89609W 10 7	TRIBUNE PUBLISHING CO.....		..	01/07/2019	VARIOUS.....	06/20/2019	VARIOUS.....	2,130.000	25,806	18,045	25,806	.....	.....	.....	.....0	.....	.....	.....(7,762)	(7,762)	.....	.....
90915J 10 3	UNIQUE FABRICATING INC.....		..	03/21/2019	B RILEY & CO LLC.....	08/09/2019	CANTOR FITZGERALD & CO.....	12,778.000	55,538	32,731	55,538	.....	.....	.....	.....0	.....	.....	.....(22,807)	(22,807)	.....	.....
917047 10 2	URBAN OUTFITTERS INC.....		..	09/09/2019	VARIOUS.....	11/20/2019	VARIOUS.....	4,950.000	120,674	127,930	120,674	.....	.....	.....	.....0	.....	.....	.....7,255	7,255	.....	.....
949090 10 4	WELBILT INC.....		..	07/11/2019	VARIOUS.....	11/19/2019	VARIOUS.....	9,350.000	137,058	164,523	137,058	.....	.....	.....	.....0	.....	.....	.....27,465	27,465	.....	.....
98310W 10 8	WYNDHAM WORLDWIDE CORP.....		..	02/06/2019	IVY SECURITES INC.....	09/27/2019	VARIOUS.....	2,890.000	128,485	129,029	128,485	.....	.....	.....	.....0	.....	.....	.....544	544	3,533	.....
22163N 10 6	COTT CORP QUE.....		C	02/28/2019	VARIOUS.....	06/20/2019	VARIOUS.....	12,715.000	193,622	172,108	193,622	.....	.....	.....	.....0	.....	.....	.....(21,514)	(21,514)	819	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								5,146,990	4,522,238	5,117,294	0	0	29,696	(29,696)	0	0	...(595,056)	...(595,056)	19,056	0
9799998.	Total - Common Stocks.....								5,146,990	4,522,238	5,117,294	0	0	29,696	(29,696)	0	0	...(595,056)	...(595,056)	19,056	0
9899999.	Total - Preferred and Common Stocks.....								5,146,990	4,522,238	5,117,294	0	0	29,696	(29,696)	0	0	...(595,056)	...(595,056)	19,056	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								10,011,990	9,522,238	9,996,063	0	13,769	29,696	(15,927)	0	0	...(473,825)	...(473,825)	170,143	44,535

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	.....	.....89,762,186	.....	.....10,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									0	89,762,186	0	XXX	XXX
Common Stocks - U.S. Life Insurer													
21058#	10	3	MED MUTUAL LIFE INSURANCE COMPANY.....	.....	62375.....	21-0706531.....	8bi	NO	.....	.....34,673,016	.....	.....16,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer.....									0	34,673,016	0	XXX	XXX
Common Stocks - U.S. Health Entity													
86815*	10	4	SUPERIOR DENTAL CARE INC.....	.....	96280.....	31-1119867.....	8bi	NO	.....	.....16,594,075	.....	.....1,000.000	100.0
1399999. Total - Common Stocks - U.S. Health Entity.....									0	16,594,075	0	XXX	XXX
1899999. Total - Common Stocks.....									0	141,029,277	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....									0	141,029,277	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: \$.1,642,597,822.

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. DB - Pt. E
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.....	1.88	17,711	.....	.....1,025,700	XXX
CORTLAND BANK.....	CORTLAND, OHIO.....	1.10	25,206	.....	.....2,305,147	XXX
FARMERS & MERCHANTS BANK.....	ARCHBOLD, OHIO.....	2.00	8,430	2,380	510,923	XXX
FIFTH THIRD BANK.....	CINCINNATI, OHIO.....	.....	.....	.....	.....4,134,820	XXX
FIRST FEDERAL BANK.....	DEFIANCE, OHIO.....	2.21	10,631	.....	.....518,977	XXX
HUNTINGTON BANK.....	CLEVELAND, OHIO.....	1.81	472,456	.....	.....78,977,230	XXX
PNC BANK.....	CLEVELAND, OHIO.....	.....	.....	.....	.....4,633,757	XXX
THIRD FEDERAL SAVINGS & LOAN.....	CLEVELAND, OHIO.....	2.23	236,024	.....	.....10,236,024	XXX
WATERFORD BANK.....	TOLEDO, OHIO.....	1.75	9,241	8,291	647,914	XXX
0199999. Total - Open Depositories.....	XXX	XXX	779,699	10,671	102,990,492	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	779,699	10,671	102,990,492	XXX
0599999. Total Cash.....	XXX	XXX	779,699	10,671	102,990,492	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	136,191,691	4. April.....	110,633,918	7. July.....	215,439,071	10. October.....	116,082,262
2. February.....	124,661,316	5. May.....	112,505,141	8. August.....	204,032,664	11. November.....	150,526,742
3. March.....	119,608,026	6. June.....	137,085,140	9. September.....	148,457,687	12. December.....	102,990,492

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 GOVERNMENTOBLIGATIONS FUND INSTITUTIONAL SHARES.....		12/31/2019.....	1.500		258,116,136	90,435	3,385,917
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						258,116,136	90,435	3,385,917
8899999. Total - Cash Equivalents						258,116,136	90,435	3,385,917

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders			
			3	4	5	6
States, Etc.		Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL					
2.	Alaska.....AK					
3.	Arizona.....AZ					
4.	Arkansas.....AR					
5.	California.....CA					
6.	Colorado.....CO					
7.	Connecticut.....CT					
8.	Delaware.....DE					
9.	District of Columbia.....DC					
10.	Florida.....FL					
11.	Georgia.....GA	B...			35,696	35,715
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...			203,978	204,086
35.	North Dakota.....ND					
36.	Ohio.....OH	B...	509,945	510,215		
37.	Oklahoma.....OK					
38.	Oregon.....OR					
39.	Pennsylvania.....PA					
40.	Rhode Island.....RI					
41.	South Carolina.....SC	B...			137,685	137,758
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	0	0	0	0
59.	Total.....	XXX	509,945	510,215	377,359	377,559
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	0	0	0	0

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