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HEALTH QUARTERLY STATEMENT

As of September 30, 2017

of the Condition and Affairs of the

Medical Mutual of Ohio

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

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of ________________________

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number ________
2. Date filed ________
3. Number of pages attached ________

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Prior Year Net Admitted Assets
1. Bonds	1,074,462,099		1,074,462,099	1,049,282,862
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	352,267,796		352,267,796	336,245,028
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	37,712,300		37,712,300	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....145,536,469), cash equivalents ($..........0) and short-term investments ($.....118,306,273)	263,842,742		263,842,742	171,145,822
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	263,412,546		263,412,546	270,271,977
9. Receivables for securities	186,431		186,431	1,016,250
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,991,883,914	0	1,991,883,914	1,827,961,939
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	7,141,782		7,141,782	6,778,593
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	24,981,224		24,981,224	17,266,251
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($.....7,756,722)	7,756,722		7,756,722	9,256,800
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,595,787		2,595,787	16,430,999
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans	8,919,759		8,919,759	8,710,879
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	15,372,710
19. Guaranty funds receivable or on deposit	9,369,756		9,369,756	2,027,706
20. Electronic data processing equipment and software	5,317,884	2,279,583	3,038,301	4,132,528
21. Furniture and equipment, including health care delivery assets ($..........0)	3,403,186	3,403,186	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	23,724,558		23,724,558	37,012,489
24. Health care ($.....47,280,388) and other amounts receivable	51,636,093	4,355,705	47,280,388	34,265,302
25. Aggregate write-ins for other than invested assets	19,960,855	10,252,496	9,708,359	12,305,303
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,156,691,520	20,290,970	2,136,400,550	1,991,521,499
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	2,156,691,520	20,290,970	2,136,400,550	1,991,521,499

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Cash Surrender Value - Life Insurance	8,709,908		8,709,908	8,972,411
2502. Other Assets	402,199	160,878	241,321	182,884
2503. Prepaid Assets	9,698,578	9,698,578	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	1,150,170	393,040	757,130	3,150,008
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	19,960,855	10,252,496	9,708,359	12,305,303

LIABILITIES, CAPITAL AND SURPLUS

	Current Period 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1. Claims unpaid (less $.....51,700 reinsurance ceded)	236,252,813		236,252,813	264,555,818
2. Accrued medical incentive pool and bonus amounts	4,628,120		4,628,120	4,950,180
3. Unpaid claims adjustment expenses	5,544,300		5,544,300	5,589,100
4. Aggregate health policy reserves, including the liability of $..........0 for medical loss ratio rebate per the Public Health Service Act	54,344,860		54,344,860	50,166,986
5. Aggregate life policy reserves			0	
6. Property/casualty unearned premium reserve			0	
7. Aggregate health claim reserves			0	
8. Premiums received in advance	97,398,795		97,398,795	72,888,267
9. General expenses due or accrued	92,135,140		92,135,140	99,937,512
10.1 Current federal and foreign income tax payable and interest thereon (including $..........0 on realized gains (losses))	14,897,398		14,897,398	3,388,023
10.2 Net deferred tax liability	206,006		206,006	
11. Ceded reinsurance premiums payable			0	
12. Amounts withheld or retained for the account of others			0	11,633
13. Remittances and items not allocated	879,796		879,796	1,515,903
14. Borrowed money (including $..........0 current) and interest thereon $..........0 (including $..........0 current)			0	
15. Amounts due to parent, subsidiaries and affiliates			0	
16. Derivatives			0	
17. Payable for securities	208,089		208,089	5,614
18. Payable for securities lending			0	
19. Funds held under reinsurance treaties with ($..........0 authorized reinsurers, $..........0 unauthorized reinsurers and certified $..........0 reinsurers)			0	
20. Reinsurance in unauthorized and certified ($..........0) companies			0	
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	
22. Liability for amounts held under uninsured plans			0	
23. Aggregate write-ins for other liabilities (including $.....30,134,078 current)	104,618,562	0	104,618,562	92,724,083
24. Total liabilities (Lines 1 to 23)	611,113,879	0	611,113,879	595,733,119
25. Aggregate write-ins for special surplus funds	XXX	XXX	37,872,000	0
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	1,487,414,671	1,395,788,380
32. Less treasury stock, at cost:				
32.1 .....0.000 shares common (value included in Line 26 $..........0)	XXX	XXX		
32.2 .....0.000 shares preferred (value included in Line 27 $..........0)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,525,286,671	1,395,788,380
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,136,400,550	1,991,521,499

DETAILS OF WRITE-INS

	1 Covered	2 Uncovered	3 Total	4 Total
2301. Accrued Postemployment Benefits Other Than Pension	50,471,812		50,471,812	50,144,938
2302. Building Lease Liability	1,599,340		1,599,340	5,917,200
2303. Other Liabilities	35,778,009		35,778,009	24,611,737
2398. Summary of remaining write-ins for Line 23 from overflow page	16,769,401	0	16,769,401	12,050,208
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	104,618,562	0	104,618,562	92,724,083
2501. Estimated 2018 Health Insurer Fee	XXX	XXX	37,872,000	
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	XXX	XXX	37,872,000	0
3001.				
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1. Member months	XXX	8,835,142	9,242,503	12,335,520
2. Net premium income (including $..........0 non-health premium income)	XXX	1,838,211,353	1,760,205,034	2,368,348,818
3. Change in unearned premium reserves and reserve for rate credits	XXX			
4. Fee-for-service (net of $..........0 medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	1,838,211,353	1,760,205,034	2,368,348,818
Hospital and Medical:				
9. Hospital/medical benefits		1,005,242,854	951,810,835	1,327,022,337
10. Other professional services		68,355,191	73,427,623	103,416,471
11. Outside referrals		16,832,223	12,409,623	16,899,028
12. Emergency room and out-of-area		145,720,385	152,629,943	208,426,740
13. Prescription drugs		214,477,388	240,933,225	323,273,758
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		1,627,651	2,959,980	2,819,431
16. Subtotal (Lines 9 to 15)	0	1,452,255,692	1,434,171,229	1,981,857,765
Less:				
17. Net reinsurance recoveries		(2,308,496)	9,288,664	13,246,570
18. Total hospital and medical (Lines 16 minus 17)	0	1,454,564,188	1,424,882,565	1,968,611,195
19. Non-health claims (net)				
20. Claims adjustment expenses, including $.....27,392,000 cost containment expenses		57,622,989	53,602,436	72,601,170
21. General administrative expenses		141,679,472	191,727,297	246,151,640
22. Increase in reserves for life and accident and health contracts (including $..........0 increase in reserves for life only)				28,559,000
23. Total underwriting deductions (Lines 18 through 22)	0	1,653,866,649	1,670,212,298	2,315,923,005
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	184,344,704	89,992,736	52,425,813
25. Net investment income earned		23,166,500	22,688,208	32,058,623
26. Net realized capital gains (losses) less capital gains tax of $..........0		2,286,311	2,273,231	(5,733,941)
27. Net investment gains or (losses) (Lines 25 plus 26)	0	25,452,811	24,961,439	26,324,682
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $..........0) (amount charged off $..........0)]				
29. Aggregate write-ins for other income or expenses	0	(73,170,179)	(139,682)	(2,864,825)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	136,627,336	114,814,493	75,885,670
31. Federal and foreign income taxes incurred	XXX	24,509,375	18,826,361	18,006,044
32. Net income (loss) (Lines 30 minus 31)	XXX	112,117,961	95,988,132	57,879,626

DETAILS OF WRITE-INS

0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	XXX	0	0	0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above)	XXX	0	0	0
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	0	0	0	0
2901. (Other Expense), net of Other Income		(73,170,179)	(139,682)	(2,864,825)
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	(73,170,179)	(139,682)	(2,864,825)

STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year	1,395,788,380	1,352,839,930	1,352,839,930
34. Net income or (loss) from Line 32	112,117,961	95,988,132	57,879,626
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $.....10,466,000	(100,409)	(19,385,280)	(29,213,447)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	(5,173,716)	(6,517,538)	11,702,406
39. Change in nonadmitted assets	22,767,663	12,790,542	(494,135)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus	(113,208)	0	3,074,000
48. Net change in capital and surplus (Lines 34 to 47)	129,498,291	82,875,856	42,948,450
49. Capital and surplus end of reporting period (Line 33 plus 48)	1,525,286,671	1,435,715,786	1,395,788,380

DETAILS OF WRITE-INS

4701. Decrease in Unrecognized Postretirement Benefit Costs			3,074,000
4702. Increase in Pension Costs, net of tax	(113,208)		
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above)	(113,208)	0	3,074,000

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,860,684,860	1,755,936,743	2,353,745,682
2.	Net investment income	26,402,892	26,388,622	37,083,864
3.	Miscellaneous income			
4.	Total (Lines 1 through 3)	1,887,087,752	1,782,325,365	2,390,829,546
5.	Benefit and loss related payments	1,471,002,361	1,372,426,925	1,896,549,434
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	276,150,471	230,169,255	323,237,991
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	13,000,000	18,300,000	18,302,341
10.	Total (Lines 5 through 9)	1,760,152,832	1,620,896,180	2,238,089,766
11.	Net cash from operations (Line 4 minus Line 10)	126,934,920	161,429,185	152,739,780
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	124,560,521	221,981,322	271,060,598
	12.2 Stocks	29,783,646	13,859,185	18,442,470
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	1,862,628	1,087,340	1,876,878
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	1,032,294	239,634	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	157,239,089	237,167,481	291,379,946
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	153,347,658	278,201,101	355,534,276
	13.2 Stocks	17,931,145	97,788,080	139,282,064
	13.3 Mortgage loans			
	13.4 Real estate	37,761,843		
	13.5 Other invested assets	5,668,701	8,384,619	9,223,356
	13.6 Miscellaneous applications		125,943	1,050,962
	13.7 Total investments acquired (Lines 13.1 to 13.6)	214,709,347	384,499,743	505,090,658
14.	Net increase or (decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(57,470,258)	(147,332,262)	(213,710,712)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	23,232,258	(32,552,408)	(24,997,273)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	23,232,258	(32,552,408)	(24,997,273)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	92,696,920	(18,455,485)	(85,968,205)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	171,145,822	257,114,027	257,114,027
	19.2 End of period (Line 18 plus Line 19.1)	263,842,742	238,658,542	171,145,822

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			

Statement as of September 30, 2017 of the **Medical Mutual of Ohio**

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at End of:										
1. Prior Year	1,026,952	87,839	311,928	12,616	42,700	74,166	5,689	17,649		474,365
2. First Quarter	985,298	59,657	304,906	12,157	47,113	53,994	3,429	30,351		473,691
3. Second Quarter	981,000	58,128	302,964	11,980	46,672	48,485	3,329	30,813		478,629
4. Third Quarter	983,288	56,586	309,053	11,781	46,720	48,534	3,108	31,352		476,154
5. Current Year	0									
6. Current Year Member Months	8,835,142	528,204	2,750,884	108,401	423,360	439,570	30,992	276,349		4,277,382
Total Member Ambulatory Encounters for Period:										
7. Physician	2,636,022	346,519	1,752,359	140,716	25	1,114	16,881	375,930		2,478
8. Non-Physician	1,767,385	210,302	1,105,713	103,779	524	50,469	16,660	278,663		1,275
9. Total	4,403,407	556,821	2,858,072	244,495	549	51,583	33,541	654,593	0	3,753
10. Hospital Patient Days Incurred	137,565	9,104	52,928	19,983			1,908	53,499		143
11. Number of Inpatient Admissions	24,988	2,043	13,006	2,419			243	7,251		26
12. Health Premiums Written (a)	1,832,222,582	185,231,483	1,256,020,956	21,056,378	2,721,958	10,820,368	16,796,144	232,619,097		106,956,198
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	1,832,222,582	185,231,483	1,256,020,956	21,056,378	2,721,958	10,820,368	16,796,144	232,619,097		106,956,198
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	1,490,245,058	174,532,344	963,793,053	15,475,921	1,995,827	7,539,036	20,836,176	226,785,193		79,287,508
18. Amount Incurred for Provision of Health Care Services	1,452,255,692	147,639,314	933,419,800	15,898,003	1,994,562	7,329,837	20,180,452	247,026,706		78,767,018

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees $.....232,619,097.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0599999. Unreported Claims and Other Claim Reserves						236,304,513
0799999. Total Claims Unpaid						236,304,513
0899999. Accrued Medical Incentive Pool and Bonus Amounts						4,628,120

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	152,818,098	989,292,240	5,257,347	174,707,239	158,075,445	234,939,869
2. Medicare Supplement	2,338,748	13,137,173	12,461	3,038,245	2,351,209	2,600,678
3. Dental only	964,938	6,574,098	10,000	830,000	974,938	1,043,000
4. Vision only	6,076	1,989,751		2,000	6,076	3,000
5. Federal Employees Health Benefits Plan	1,882,200	17,968,926		3,980,000	1,882,200	2,058,376
6. Title XVIII - Medicare	15,528,588	206,371,837	430,000	45,300,000	15,958,588	20,713,711
7. Title XIX - Medicaid					0	
8. Other health	3,502,004	75,784,430		2,685,521	3,502,004	3,197,184
9. Health subtotal (Lines 1 to 8)	177,040,652	1,311,118,455	5,709,808	230,543,005	182,750,460	264,555,818
10. Healthcare receivables (a)	211,945	51,424,148			211,945	44,716,528
11. Other non-health					0	
12. Medical incentive pools and bonus amounts	905,994	1,043,717	2,470,306	2,157,814	3,376,300	4,950,180
13. Totals (Lines 9-10+11+12)	177,734,701	1,260,738,024	8,180,114	232,700,819	185,914,815	224,789,470

(a) Excludes $..........0 loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	2017 Period	2016
NET INCOME					
(1) Medical Mutual of Ohio state basis (Page 4, Line 32, Columns 2 & 3)	XXX	XXX	XXX	$ 112,117,961	$ 57,879,626
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 112,117,961	$ 57,879,626
SURPLUS					
(5) Medical Mutual of Ohio state basis (Page 3, line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,525,286,671	$ 1,395,788,380
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 1,525,286,671	$ 1,395,788,380

C. Accounting Policy

(6) No significant change.

D. Going Concern

No significant change.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

(1)

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 – 2
OTTI recognized 1st Quarter			
a. Intent to sell	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1st Quarter	$	$	$
OTTI recognized 2nd Quarter			
d. Intent to sell	$	$	$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2nd Quarter	$	$	$
OTTI recognized 3rd Quarter			
g. Intent to sell	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3rd Quarter	$	$	$
OTTI recognized 4th Quarter			
j. Intent to sell	$	$	$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l. Total 4th Quarter	$	$	$
m. Annual aggregate total	XXX	$	XXX

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	$	$	$	$	$	
Total			$			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	900,520
	2. 12 Months or Longer	$	3,371,635
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	108,216,747
	2. 12 Months or Longer	$	122,945,242

(5)

E. Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

Not applicable.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

No significant change.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

Not applicable.

C. Wash Sales

Not applicable.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant change.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
COMMON STOCK INDUSTRIAL & MISC	$ 264,159,777	$	$	$ 264,159,777
OTHER INVESTED ASSETS	$ 13,426,796	$	$	$ 13,426,796
Total	$ 277,586,573	$	$	$ 277,586,573
Liabilities at Fair Value				
	$	$	$	$
Total	$	$	$	$

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at current period
a. Assets										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(3) Not applicable.

(4) Not applicable.

(5) Not applicable.

B. Not applicable.

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
BONDS	$ 1,076,409,183	$ 1,074,462,099	$	$ 1,076,409,183	$	$
COMMON STOCK INDUSTRIAL & MISC	$ 264,159,777	$ 264,159,777	$ 264,159,777	$	$	$
OTHER INVESTED ASSETS	$ 13,426,796	$ 13,426,796	$ 13,426,796	$	$	$

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	$			

Note 21 – Other Items

In June 2017, the Company incurred a one-time $70 million expense related to a provider contract renegotiation. The amount was recorded as an "other expense" in the Statement of Revenue and Expenses.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions Yes [X] No [ ]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current period:

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	$ 7,756,722
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 34,542
3. Premium adjustments payable due to ACA Risk Adjustment	$ 3,608,000
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ 3,561,200
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ 36,528

b. Transitional ACA Reinsurance Program	AMOUNT
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	$ 2,595,787
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	$
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	$
5. Ceded reinsurance premiums payable due to ACA Reinsurance	$
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$
Operations (Revenue & Expenses)	
7. Ceded reinsurance premiums due to ACA Reinsurance	$
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$ 3,115,933
9. ACA Reinsurance contributions – not reported as ceded premium	$

c. Temporary ACA Risk Corridors Program	AMOUNT
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	$
Liabilities	
3. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$
Operations (Revenue & Expenses)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	$
4. Effect of ACA Risk Corridors on change in reserves for rate credits	$

NOTES TO FINANCIAL STATEMENTS

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		0	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	$ 9,256,800	$	$ 8,669,278	$	$ 587,522	$	$ 5,663,200	$	A	$ 6,250,722	$
2. Premium adjustments (payable)									B		
3. Subtotal ACA Permanent Risk Adjustment Program	$ 9,256,800	$	$ 8,669,278	$	$ 587,522	$	$ 5,663,200	$		$ 6,250,722	$
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ 16,430,998	$	$ 18,220,263	$	$ (1,789,265)	$	$ 4,385,051	$	C	$ 2,595,786	$
2. Amounts recoverable for claims unpaid (contra liability)	1,269,118				1,269,118		(1,269,118)		D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums		2,200,559		2,200,559					F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	$ 17,700,116	$ 2,200,559	$ 18,220,263	$ 2,200,559	$ (520,147)	$	$ 3,115,933	$		$ 2,595,786	$
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	I	$	$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	$	$	$	$	$	$	$	$		$	$
d. Total for ACA Risk Sharing Provisions	$ 26,956,916	$ 2,200,559	$ 26,889,541	$ 2,200,559	$ 67,375	$	$ 8,779,133	$		$ 8,846,508	$

Explanations of Adjustments

A. ACA Risk Adjustment based on the final risk adjustment report received from HHS on June 30, 2017.
B. Not applicable.
C. ACA Reinsurance based on the final reinsurance report received from HHS on June 30, 2017.
D. ACA Reinsurance based on the final reinsurance report received from HHS on June 30, 2017.
E. Not applicable.
F. Not applicable.
G. Not applicable.
H. Not applicable.
I. Not applicable.
J. Not applicable.

NOTES TO FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	A	$	$
2. Reserve for rate credits for policy experience rating refunds	$	$	$	$	$	$	$	$	B	$	$
b. 2015											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	C	$	$
2. Reserve for rate credits for policy experience rating refunds	$	$	$	$	$	$	$	$	D	$	$
c. 2016											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	E	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	F	$	$
d. Total for Risk Corridors	$	$	$	$	$	$	$	$		$	$

A. Not applicable.
B. Not applicable.
C. Not applicable.
D. Not applicable.
E. Not applicable.
F. Not applicable.

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts Received from CMS	4 Asset Balance (Gross of Non-Admissions) (1-2-3)	5 Non-Admitted Amount	5 Net Admitted Asset (4–5)
a. 2014	$	$	$	$	$	$
b. 2015						
c. 2016						
d. Total (a+b+c)	$	$	$	$	$	$

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves for unpaid claims and claims adjustment expenses net of health care receivables as of December 31, 2016 were $230.4 million. As of September 30, 2017, $232.8 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years and $49.3 million in health care receivables have been recovered. Reserves remaining for prior years are $8.2million based on the estimation of unpaid claims, claim adjustment expenses, and amounts expected to be received through subrogation at September 30, 2017. Health care receivables remaining to be recovered related to prior years are $0.2 million. Therefore, there has been a $38.9 million favorable prior year development since December 31, 2016. The redundancy that emerged resulted from additional amounts recoverable from the ACA Transitional Reinsurance Program, as well as differences in claims severity and utilization as compared to expectations.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 –Structured Settlements

Not applicable for Health entities.

NOTES TO FINANCIAL STATEMENTS

Note 28 – Health Care Receivables

Quarter	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Invoiced/ Confirmed	Actual Rebates Collected Within 90 Days of Invoicing/ Confirmation	Actual Rebates Collected Within 91 to 180 Days of Invoicing/ Confirmation	Actual Rebates Collected More Than 180 Days After Invoicing/ Confirmation
September 30, 2017	$ 21,411,000	-	-	-	-
June 30, 2017	15,039,000	$ 21,410,000	-	-	-
March 31, 2017	14,940,065	19,191,073	$ 15,838,786	-	-
December 31, 2016	17,395,161	17,395,161	18,657,082	$ 511,580	-
September 30, 2016	13,775,000	15,986,155	15,523,145	880,729	$ (3,650)
June 30, 2016	15,588,000	17,283,120	16,926,413	22,655	1,009,373
March 31, 2016	14,922,000	16,788,642	16,641,435	18,818	671,679
December 31, 2015	15,031,741	15,031,741	-	15,635,223	2,044,319
September 30, 2015	13,232,000	14,849,568	12,742,504	28,848	2,080,469
June 30, 2015	11,707,000	11,351,854	11,426,738	14,154	1,370,729
March 31, 2015	10,320,000	12,136,379	12,593,790	(1,229,387)	262,718

Note 29 – Participating policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [ ] N/A [X]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/12/2016

6.4 By what department or departments?
OHIO DEPARTMENT OF INSURANCE

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	89,758,198	88,108,019
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	251,235,008	233,349,298
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 340,993,206	$ 321,457,317
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
FIFTH THIRD BANK	5050 KINGSLEY DRIVE, CINCINNATI, OHIO 45236

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [X] No [ ]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
PNC BANK	N/A	09/29/2017	ACCOUNT WAS NO LONGER NEEDED

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["…that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
ANCORA ADVISORS, LLC	U
HUNTINGTON BANK	U
PNC CAPITAL ADVISORS	U
JAMES CELLURA	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
124674	ANCORA ADVISORS, LLC	N/A	SEC	NO
N/A	HUNTINGTON BANK	N/A	OCC	NO
151829	PNC CAPITAL ADVISORS	N/A	SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:

1.1	A&H loss percent	80.6 %
1.2	A&H cost containment percent	1.5 %
1.3	A&H expense percent excluding cost containment expenses	9.4 %

2.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.	0
2.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
2.4	If yes, please provide the amount of funds administered as of the reporting date.	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only							
		2	3	4	5	6	7	8	9
State, Etc.	Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 through 7	Deposit-Type Contracts
1. Alabama AL	N							0	
2. Alaska AK	N							0	
3. Arizona AZ	N							0	
4. Arkansas AR	N							0	
5. California CA	N							0	
6. Colorado CO	N							0	
7. Connecticut CT	N							0	
8. Delaware DE	N							0	
9. District of Columbia DC	N							0	
10. Florida FL	N							0	
11. Georgia GA	L							0	
12. Hawaii HI	N							0	
13. Idaho ID	N							0	
14. Illinois IL	N							0	
15. Indiana IN	L							0	
16. Iowa IA	N							0	
17. Kansas KS	N							0	
18. Kentucky KY	N							0	
19. Louisiana LA	N							0	
20. Maine ME	N							0	
21. Maryland MD	N							0	
22. Massachusetts MA	N							0	
23. Michigan MI	L	308,882						308,882	
24. Minnesota MN	N							0	
25. Mississippi MS	N							0	
26. Missouri MO	N							0	
27. Montana MT	N							0	
28. Nebraska NE	N							0	
29. Nevada NV	N							0	
30. New Hampshire NH	N							0	
31. New Jersey NJ	N							0	
32. New Mexico NM	N							0	
33. New York NY	N							0	
34. North Carolina NC	L							0	
35. North Dakota ND	N							0	
36. Ohio OH	L	1,582,498,459	232,619,097		16,796,144			1,831,913,700	
37. Oklahoma OK	N							0	
38. Oregon OR	N							0	
39. Pennsylvania PA	L							0	
40. Rhode Island RI	N							0	
41. South Carolina SC	L							0	
42. South Dakota SD	N							0	
43. Tennessee TN	N							0	
44. Texas TX	N							0	
45. Utah UT	N							0	
46. Vermont VT	N							0	
47. Virginia VA	N							0	
48. Washington WA	N							0	
49. West Virginia WV	L							0	
50. Wisconsin WI	L							0	
51. Wyoming WY	N							0	
52. American Samoa AS	N							0	
53. Guam GU	N							0	
54. Puerto Rico PR	N							0	
55. U.S. Virgin Islands VI	N							0	
56. Northern Mariana Islands MP	N							0	
57. Canada CAN	N							0	
58. Aggregate Other alien OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal	XXX	1,582,807,341	232,619,097	0	16,796,144	0	0	1,832,222,582	0
60. Reporting entity contributions for Employee Benefit Plans	XXX							0	
61. Total (Direct Business)	(a) 9	1,582,807,341	232,619,097	0	16,796,144	0	0	1,832,222,582	0

DETAILS OF WRITE-INS

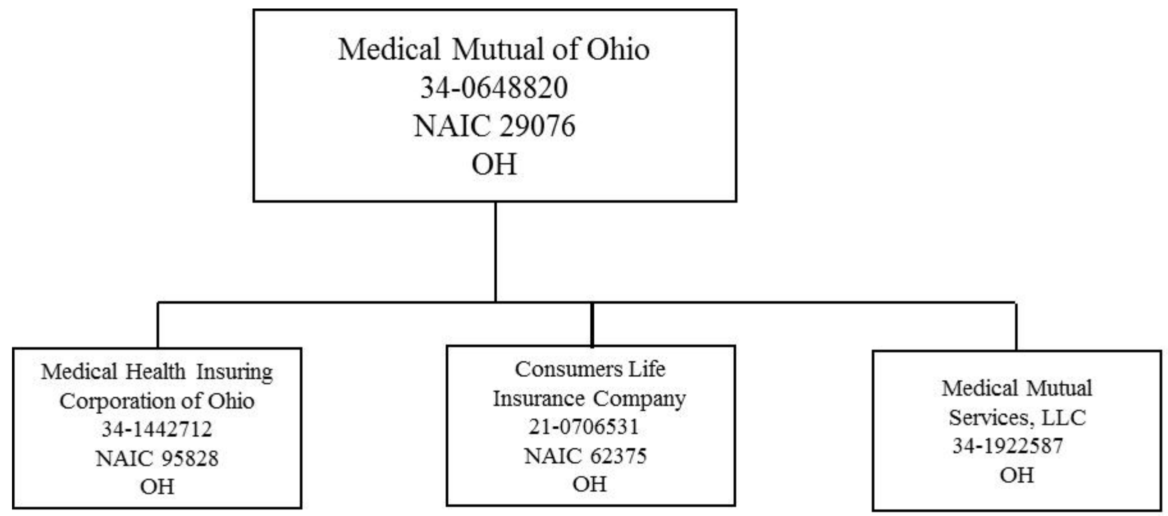
	1	2	3	4	5	6	7	8	9
58001.								0	
58002.								0	
58003.								0	
58998. Summary of remaining write-ins for line 58 from overflow page		0	0	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



As of 9/30/17

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0730	Medical Mutual of Ohio	29076	34-0648820				Medical Mutual of Ohio	OH	UDP	Medical Mutual of Ohio	Ownership	100.000	Medical Mutual of Ohio	N	
0730	Medical Mutual of Ohio	95828	34-1442712				Medical Health Insuring Corporation of Ohio	OH	DS	Medical Mutual of Ohio	Ownership	100.000	Medical Mutual of Ohio	N	
0730	Medical Mutual of Ohio	62375	21-0706531				Consumers Life Insurance Company	OH	DS	Medical Mutual of Ohio	Ownership	100.000	Medical Mutual of Ohio	N	
	Medical Mutual of Ohio		34-1922587				Medical Mutual Services, LLC	OH	DS	Medical Mutual of Ohio	Ownership	100.000	Medical Mutual of Ohio	N	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1. The data for this supplement is not required to be filed.

Bar Code:

* 2 9 0 7 6 2 0 1 7 3 6 5 0 0 0 0 3 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other Receivables	906,058	148,928	757,130	3,150,008
2505. Intangible Asset	244,112	244,112	0	
2597. Summary of remaining write-ins for Line 25	1,150,170	393,040	757,130	3,150,008

Additional Write-ins for Liabilities:

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Reinsurance Payable	11,434,226		11,434,226	6,162,981
2305. Unclaimed Funds	3,835,175		3,835,175	4,387,227
2306. Guaranty Fund Liability	1,500,000		1,500,000	1,500,000
2397. Summary of remaining write-ins for Line 23	16,769,401	0	16,769,401	12,050,208

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	37,761,843	
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	49,543	
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	37,712,300	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	37,712,300	0

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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		
10. Deduct current year's other-than-temporary impairment recognized		
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	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	274,771,977	295,510,604
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,193,603	4,790,000
2.2 Additional investment made after acquisition	4,475,098	4,433,356
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(15,679,199)	(19,310,891)
6. Total gain (loss) on disposals	513,695	(242,115)
7. Deduct amounts received on disposals	1,862,628	1,876,878
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		8,532,099
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	263,412,546	274,771,977
12. Deduct total nonadmitted amounts		4,500,000
13. Statement value at end of current period (Line 11 minus Line 12)	263,412,546	270,271,977

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,385,527,890	1,182,984,782
2. Cost of bonds and stocks acquired	171,278,804	494,816,340
3. Accrual of discount	464,074	665,693
4. Unrealized valuation increase (decrease)	25,482,971	(2,818,556)
5. Total gain (loss) on disposals	4,852,079	7,118,002
6. Deduct consideration for bonds and stocks disposed of	154,344,167	289,503,068
7. Deduct amortization of premium	4,014,112	5,228,274
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	2,517,644	2,507,029
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,426,729,895	1,385,527,890
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,426,729,895	1,385,527,890

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	963,622,427	88,263,296	33,623,064	(1,748,974)	997,630,118	963,622,427	1,016,513,685	942,449,547
2. NAIC 2 (a)	170,329,011	7,463,799	7,943,000	634,529	167,976,966	170,329,011	170,484,339	174,626,216
3. NAIC 3 (a)	7,825,189		2,000,000	(54,841)	7,747,457	7,825,189	5,770,348	2,105,280
4. NAIC 4 (a)							0	
5. NAIC 5 (a)							0	
6. NAIC 6 (a)							0	
7. Total Bonds	1,141,776,627	95,727,095	43,566,064	(1,169,286)	1,173,354,541	1,141,776,627	1,192,768,372	1,119,181,043
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2							0	
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,141,776,627	95,727,095	43,566,064	(1,169,286)	1,173,354,541	1,141,776,627	1,192,768,372	1,119,181,043

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....118,306,273; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	118,306,273	XXX	118,306,273	675,663	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	69,898,181	160,361,209
2. Cost of short-term investments acquired	48,408,092	
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		90,463,028
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	118,306,273	69,898,181
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	118,306,273	69,898,181

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	3	4	5	6	7	8	9
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	32,680,434		32,630,891	
2060 East Ninth Street - Corporate Headquarters - Land	Cleveland	OH	09/18/2017	Donald Green as Receiver for MMCO, LLC	5,081,409		5,081,409	
0199999. Totals					37,761,843	0	37,712,300	0
0399999. Totals					37,761,843	0	37,712,300	0

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Foundation Medical Partners III, LP	Rowayton	CT	Flare Capital Partners		07/14/2008	1		75,000		2,587,331	6.990
000000 00 0	Flare Capital Partners I, LP	Rowayton	CT	Flare Capital Partners		12/20/2013	1		100,000		5,770,258	5.790
000000 00 0	JumpStart Next Fund, LLC	Cleveland	OH	JNF Management, LLC		01/15/2015	1		250,000		250,000	13.940
000000 00 0	MCM Capital Partners III, LP	Cleveland	OH	MCM Capital Partners III, LLC		09/25/2015	1		185,759		1,228,733	4.180
000000 00 0	Citymark Capital Fund I, LP	Cleveland	OH	Citymark Capital GP, LLC		09/23/2016	1		517,462		1,988,807	10.980
000000 00 0	Leerink Transformation Fund I, LP	Boston	MA	Leerink Transformation Partners		06/06/2017	1	1,093,603			3,906,397	2.280
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,093,603	1,128,221	0	15,731,526	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	Employee Benefit Trust	Boston	MA	Fidelity Investments		07/01/2004			78,128			100.000
4299999. Total - Any Other Class of Asset - Unaffiliated								0	78,128	0	0	XXX
4499999. Subtotal - Unaffiliated								1,093,603	1,206,349	0	15,731,526	XXX
4699999. Totals								1,093,603	1,206,349	0	15,731,526	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Foundation Medical Partners III, LP	Rowayton	CT	Flare Capital Partners	07/14/2008	08/02/2017						0		256,035	256,035			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	0	0	0	0	0	0	256,035	256,035	0	0	0	0
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Employee Benefit Trust	Boston	MA	Participant Withdrawals/Trustee Transfer.	07/01/2004	09/30/2017						0		68,063	68,063		695,290	695,290	
4299999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	0	68,063	68,063	0	695,290	695,290	0
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	324,098	324,098	0	695,290	695,290	0
4699999. Totals							0	0	0	0	0	0	0	324,098	324,098	0	695,290	695,290	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG		08/22/2017	ANCORA ADVISORS		9,925,142	9,962,502	15,912	1
912828 2R 0	US TREASURY NOTES		09/27/2017	HSBC SECURITIES		1,494,258	1,500,000	4,035	1
912828 A7 5	US TREASURY NOTES		09/21/2017	HSBC SECURITIES		1,001,601	1,000,000	3,424	1
912828 G9 5	US TREASURY NOTES		09/28/2017	MORGAN STANLEY & CO INC		1,002,656	1,000,000	4,018	1
912828 M5 6	US TREASURY NOTES		09/27/2017	RDS SECURITIES INC		501,055	500,000	4,158	1
912828 TJ 9	US TREASURY NOTES		09/27/2017	HSBC SECURITIES		1,235,010	1,250,000	2,429	1
912828 VS 6	US TREASURY NOTES		09/21/2017	BANK AMERICA SECURITY LLC		1,028,867	1,000,000	2,582	1
912828 X8 8	US TREASURY NOTES		09/27/2017	MORGAN STANLEY & CO INC		2,026,211	2,000,000	15,747	1
912828 XD 7	US TREASURY NOTES		09/27/2017	MORGAN STANLEY & CO INC		999,844	1,000,000	6,148	1
912828 XQ 8	US TREASURY NOTES		08/08/2017	MORGAN STANLEY & CO INC		2,016,250	2,000,000	978	1
0599999. Total - Bonds - U.S. Government						21,230,894	21,212,502	59,431	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3133EG EE 1	FEDERAL FARM CREDIT BANKS		09/12/2017	STIFEL NICOLAUS & CO		3,965,200	4,000,000	19,800	1
3130AA HE 1	FEDERAL HOME LOAN BANKS		09/20/2017	NATIONAL FINANCIAL SERVICES		6,145,200	6,000,000	42,917	1
3130AC DQ 4	FEDERAL HOME LOAN BANKS		09/26/2017	INTERNATIONAL FCSTONE		984,950	1,000,000	1,715	1
3136G4 NR 0	FEDERAL NATIONAL MORTGAGE ASSOC		09/11/2017	INTERNATIONAL FCSTONE		1,001,200	1,000,000	1,264	1
3137BV EH 5	FHLMC REMIC SERIES 4655 HA		07/20/2017	ANCORA ADVISORS		7,929,136	7,640,240	17,827	1
3137BW YH 1	FHLMC REMIC SERIES 4674 A		09/26/2017	ANCORA ADVISORS		6,747,577	6,589,028	15,374	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						26,773,263	26,229,268	98,897	XXX
Bonds - Industrial and Miscellaneous									
05565Q DP 0	BP CAPITAL MARKETS PLC	C	09/14/2017	HSBC SECURITIES		1,000,000	1,000,000		1FE
001055 AL 6	AFLAC INC		09/20/2017	BONY/SUNTRUST CAPITAL MKTS		3,905,070	3,705,000	36,188	1FE
025816 BM 0	AMERICAN EXPRESS CO		08/21/2017	ANCORA ADVISORS		3,010,260	3,000,000	4,375	1FE
031162 BV 1	AMGEN INC		09/14/2017	NATIONAL FINANCIAL SERVICES		5,240,400	5,000,000	58,403	2FE
037833 DB 3	APPLE INC		09/05/2017	DEUTSCHE BANK SECURITIES INC		998,880	1,000,000		1FE
14913Q 2A 6	CATERPILLAR FINANCIAL SERVICES		09/05/2017	BARCLAYS CAPITAL INC		999,160	1,000,000		1FE
12572Q AE 5	CME GROUP INC		09/11/2017	NATIONAL FINANCIAL SERVICES		3,743,369	3,615,000	53,623	1FE
24422E TV 1	DEERE JOHN CAPITAL CORP		09/05/2017	BANK AMERICA SECURITY LLC		997,970	1,000,000		1FE
26138E AS 8	DR PEPPER SNAPPLE GROUP INC		09/28/2017	NATIONAL FINANCIAL SERVICES		2,223,399	2,184,000	27,640	2FE
438516 BL 9	HONEYWELL INTERNATIONAL INC		09/26/2017	DAVIDSON D A & COMPANY INC		482,670	500,000	5,104	1FE
74460D AC 3	PUBLIC STORAGE		09/13/2017	MORGAN STANLEY & CO INC		1,000,000	1,000,000		1FE
747525 AT 0	QUALCOMM INC		08/24/2017	BONY/SUNTRUST CAPITAL MKTS		4,190,587	4,150,000	31,090	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						27,791,765	27,154,000	216,423	XXX
8399997. Total - Bonds - Part 3						75,795,922	74,595,770	374,751	XXX
8399999. Total - Bonds						75,795,922	74,595,770	374,751	XXX
Common Stocks - Industrial and Miscellaneous									
17878Y 10 8	CIVEO CORP CDA	C	09/26/2017	IVY SECURITES INC	22,571.000	65,174	XXX		L
G29183 10 3	EATON CORP PLC	C	09/05/2017	JONESTRADING INSTITUTIONAL SERVICES	14,000.000	998,606	XXX		L
29258Y 10 3	ENDEAVOUR SILVER CORP	C	09/27/2017	IVY SECURITES INC	19,889.000	48,390	XXX		L
G5480U 13 8	LIBERTY GLOBAL PLC	C	07/21/2017	VARIOUS	4,070.000	104,606	XXX		L
67001K 20 2	NOVELION THERAPEUTICS INC	C	09/27/2017	IVY SECURITES INC	2,317.000	16,094	XXX		L
003881 30 7	ACACIA RESH CORP		09/29/2017	VARIOUS	44,496.000	174,701	XXX		L
00081T 10 8	ACCO BRANDS CORP		09/26/2017	VARIOUS	19,140.000	219,093	XXX		L
004816 10 4	ACME UTD CORP		09/21/2017	JONESTRADING INSTITUTIONAL SERVICES	1,026.000	24,293	XXX		L
006351 30 8	ADAMS RESOURCES & ENERGY INC		09/27/2017	VARIOUS	4,309.000	154,666	XXX		L
014491 10 4	ALEXANDER & BALDWIN INC		07/12/2017	KCG AMERICS LLC	1,590.000	66,527	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
060505 10 4	BANK OF AMERICA CORPORATION		09/05/2017	JONESTRADING INSTITUTIONAL SERVICES	41,500.000	970,884	XXX		L
09247X 10 1	BLACKROCK INC		09/21/2017	IVY SECURITES INC	2,300.000	997,943	XXX		L
097488 10 0	BOJANGLES INC		07/28/2017	KCG AMERICS LLC	1,022.000	13,490	XXX		L
10922N 10 3	BRIGHTHOUSE FINANCIAL INC		09/27/2017	KCG AMERICS LLC	3,370.000	201,607	XXX		L
12768T 10 3	CAESARS ACQUISITION CO		08/04/2017	VARIOUS	8,670.000	170,642	XXX		L
140781 10 5	CARBO CERAMICS INC		09/08/2017	IVY SECURITES INC	29,888.000	210,644	XXX		L
14575E 10 5	CARS.COM INC		09/27/2017	VARIOUS	1,720.000	45,723	XXX		L
17275R 10 2	CISCO SYSTEMS		09/21/2017	IVY SECURITES INC	11,000.000	360,259	XXX		L
20050L 10 0	COMMAND SECURITY CORP		08/09/2017	IVY SECURITES INC	5,016.000	15,784	XXX		L
203900 10 5	COMMUNICATIONS SYSTEMS INC		09/29/2017	IVY SECURITES INC	11,666.000	48,785	XXX		L
205477 10 2	COMPUTER TASK GROUP INC		09/28/2017	KCG AMERICS LLC	9,683.000	51,764	XXX		L
206787 10 3	CONDUENT INC		09/26/2017	SIDOTI & CO	3,060.000	48,294	XXX		L
239360 10 0	DAWSON GEOPHYSICAL CO		09/29/2017	VARIOUS	11,907.000	50,010	XXX		L
28035Q 10 2	EDGEWELL PERSONAL CARE CO		07/19/2017	VARIOUS	1,940.000	140,374	XXX		L
29272W 10 9	ENERGIZER HOLDINGS INC		08/24/2017	VARIOUS	4,355.000	190,169	XXX		L
300487 10 5	EVINE LIVE INC		09/27/2017	VARIOUS	72,403.000	75,424	XXX		L
381370 10 5	GOLDFIELD CORP		09/21/2017	VARIOUS	6,830.000	39,149	XXX		L
384556 10 6	GRAHAM CORP		09/27/2017	KCG AMERICS LLC	2,590.000	52,702	XXX		L
41165F 10 1	HARBORONE BANCORP INC		09/18/2017	VARIOUS	1,107.000	19,873	XXX		L
416906 10 5	HARVARD BIOSCIENCE INC		07/18/2017	IVY SECURITES INC	9,000.000	21,688	XXX		L
437076 10 2	HOME DEPOT INC		09/05/2017	JONESTRADING INSTITUTIONAL SERVICES	1,300.000	198,636	XXX		L
44244K 10 9	HOUSTON WIRE & CABLE CO		09/27/2017	IVY SECURITES INC	13,360.000	67,090	XXX		L
45685K 10 2	INFUSYSTEM HOLDINGS INC		09/27/2017	KING, CL & ASSIC	9,845.000	21,478	XXX		L
46609J 10 6	J ALEXANDERS HOLDINGS INC		09/12/2017	KCG AMERICS LLC	1,542.000	15,028	XXX		L
46590V 10 0	JBG SMITH PROPERTYS		09/25/2017	VARIOUS	3,660.000	127,207	XXX		L
493144 10 9	KEY TRONIC CORP		09/25/2017	VARIOUS	24,842.000	171,454	XXX		L
53635B 10 7	LIQUIDITY SERVICES INC		09/26/2017	VARIOUS	16,053.000	98,650	XXX		L
574599 10 6	MASCO CORP		09/14/2017	MKM PARTNERS LLC	2,210.000	82,141	XXX		L
577767 10 6	MAXWELL TECHNOLOGIES INC		09/27/2017	VARIOUS	12,895.000	65,618	XXX		L
59804T 40 7	MIDSTATES PETROLEUM CO INC		09/25/2017	VARIOUS	3,240.000	51,309	XXX		L
624580 10 6	MOVADO GROUP INC		08/21/2017	IVY SECURITES INC	1,090.000	23,662	XXX		L
553829 10 2	MVC CAPITAL INC		09/27/2017	IVY SECURITES INC	3,162.000	32,127	XXX		L
65339F 10 1	NEXTERA ENERGY INC		09/05/2017	JONESTRADING INSTITUTIONAL SERVICES	3,000.000	449,657	XXX		L
68162K 10 6	OLYMPIC STEEL INC		08/17/2017	IVY SECURITES INC	5,000.000	86,809	XXX		L
68628V 30 8	ORION MARINE GROUP INC		09/25/2017	IVY SECURITES INC	6,727.000	40,658	XXX		L
698884 10 3	PAR TECHNOLOGY CORP		08/16/2017	IVY SECURITES INC	2,901.000	26,331	XXX		L
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS CORP		08/22/2017	VARIOUS	21,940.000	279,071	XXX		L
750459 10 9	RADISYS CORP		09/25/2017	VARIOUS	70,641.000	122,969	XXX		L
755111 50 7	RAYTHEON CO		09/05/2017	JONESTRADING INSTITUTIONAL SERVICES	400.000	73,192	XXX		L
75605L 70 8	REALNETWORKS INC		09/27/2017	KCG AMERICS LLC	5,247.000	25,487	XXX		L
78112V 10 2	RUBICON PROJECT INC		08/11/2017	IVY SECURITES INC	8,100.000	30,588	XXX		L
78573L 10 6	SABRA HEALTH CARE REIT INC		09/12/2017	ABEL NOSER CORP	3,670.000	84,443	XXX		L
854305 20 8	STANLEY FURNITURE CO INC		09/27/2017	VARIOUS	24,273.000	29,905	XXX		L
855668 10 9	STARRETT L S CO		09/21/2017	IVY SECURITES INC	1,638.000	14,166	XXX		L
871561 10 6	SYNACOR INC		09/28/2017	VARIOUS	50,757.000	136,287	XXX		L
88157K 10 1	TESCO CORP		08/08/2017	VARIOUS	28,300.000	123,064	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
872386 10 7	TESSCO TECHNOLOGIES INC.		09/29/2017	LIQUIDNET INC.	1,660.000	20,727	XXX		L
91324P 10 2	UNITEDHEALTH GROUP INC.		09/05/2017	SALOMON SMITH BARNEY INC.	5,000.000	997,730	XXX		L
91851C 20 1	VAALCO ENERGY INC.		09/14/2017	VARIOUS	16,000.000	11,704	XXX		L
92214X 10 6	VAREX IMAGING CORP.		09/19/2017	VARIOUS	2,440.000	73,443	XXX		L
91829F 10 4	VOXX INTERNATIONAL CORP.		07/11/2017	IVY SECURITES INC.	5,600.000	40,117	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						9,218,106	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						9,218,106	XXX	0	XXX
9799999. Total - Common Stocks						9,218,106	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						9,218,106	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						85,014,028	XXX	374,751	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues: 0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
38379W 5E 8	GNMA REMIC TRSUT 2016-62 LA		09/20/2017.	PRINCIPAL RECEIPT		95,578	95,578	99,490	99,224		(3,647)		(3,647)		95,578			0	1,917	09/20/2045.	1
38376P TP 5	GNMA REMIC TRUST 2009-125 PB		09/20/2017.	PRINCIPAL RECEIPT		607,045	607,045	618,996	608,314		(1,268)		(1,268)		607,045			0	18,295	02/20/2037.	1
38375G 2G 5	GNMA REMIC TRUST 2012-102 DN		09/20/2017.	PRINCIPAL RECEIPT		153,277	153,277	153,206	153,237		40		40		153,277			0	1,551	09/20/2040.	1
38378E JV 6	GNMA REMIC TRUST 2012-65 MJ		09/20/2017.	PRINCIPAL RECEIPT		188,104	188,104	194,747	192,565		(4,461)		(4,461)		188,104			0	3,100	07/20/2039.	1
38375G DJ 7	GNMA REMIC TRUST 2012-73 NK		09/20/2017.	PRINCIPAL RECEIPT		95,420	95,420	100,102	97,455		(2,035)		(2,035)		95,420			0	1,932	08/20/2040.	1
38379X KD 1	GNMA REMIC TRUST 2016-83 AP		09/20/2017.	PRINCIPAL RECEIPT		144,487	144,487	150,582	150,181		(5,694)		(5,694)		144,487			0	2,899	10/20/2045.	1
38379X Q9 4	GNMA REMIC TRUST 2016-90 MA		09/20/2017.	PRINCIPAL RECEIPT		184,777	184,777	192,688	192,172		(7,395)		(7,395)		184,777			0	3,708	10/20/2045.	1
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG		09/20/2017.	PRINCIPAL RECEIPT		42,088	42,088	41,930			158		158		42,088			0	88	06/20/2047.	1
912828 HA 1	US TREASURY NOTES		08/15/2017.	MATURITY		2,000,000	2,000,000	2,079,453	2,006,107		(6,107)		(6,107)		2,000,000			0	95,000	08/15/2017.	1
912828 TM 2	US TREASURY NOTES		08/31/2017.	MATURITY		2,000,000	2,000,000	1,998,516	1,999,295		705		705		2,000,000			0	12,500	08/31/2017.	1
0599999.	Total - Bonds - U.S. Government					5,510,776	5,510,776	5,629,710	5,498,550	0	(29,704)	0	(29,704)	0	5,510,776	0	0	0	140,990	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31331X S5 2	FEDERAL FARM CREDIT BANKS		08/01/2017.	MATURITY		1,000,000	1,000,000	1,124,240	1,010,068		(10,068)		(10,068)		1,000,000			0	55,500	08/01/2017.	1
3137EA DL 0	FEDERAL HOME LOAN MORTGAGE CORP		09/29/2017.	MATURITY		1,000,000	1,000,000	999,380	999,850		150		150		1,000,000			0	10,000	09/29/2017.	1
3137EA DV 8	FEDERAL HOME LOAN MORTGAGE CORP		07/14/2017.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,500	07/14/2017.	1
3133XM CL 3	FEDERAL HOME LOAN BANKS		09/08/2017.	MATURITY		1,000,000	1,000,000	1,034,040	1,003,002		(3,002)		(3,002)		1,000,000			0	48,750	09/08/2017.	1
3134G3 B9 0	FEDERAL HOME LOAN MORTGAGE CORP		08/15/2017.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	8,750	08/15/2017.	1
3134G3 ZH 6	FEDERAL HOME LOAN MORTGAGE CORP		07/25/2017.	MATURITY		1,000,000	1,000,000	1,002,470	1,000,000				0		1,000,000			0	10,000	07/25/2017.	1
3135G0 PP 2	FEDERAL NATIONAL MORTGAGE ASSOC		09/20/2017.	MATURITY		1,000,000	1,000,000	999,360	999,820		180		180		1,000,000			0	10,000	09/20/2017.	1
31394R ZY 8	FHLMC REMIC SERIES 2769 LB		09/15/2017.	PRINCIPAL RECEIPT		73,818	73,818	74,833	74,036		(218)		(218)		73,818			0	1,994	03/15/2019.	1
31394W FL 7	FHLMC REMIC SERIES 2773 TB		09/15/2017.	PRINCIPAL RECEIPT		67,716	67,716	68,351	67,847		(131)		(131)		67,716			0	1,757	04/15/2019.	1
31394W YN 2	FHLMC REMIC SERIES 2783 AY		09/15/2017.	PRINCIPAL RECEIPT		67,709	67,709	68,777	67,920		(211)		(211)		67,709			0	1,807	04/15/2019.	1
31394W GS 1	FHLMC REMIC SERIES 2784 HJ		09/15/2017.	PRINCIPAL RECEIPT		114,477	114,477	114,548	114,493		(16)		(16)		114,477			0	3,046	04/15/2019.	1
31394Y F3 3	FHLMC REMIC SERIES 2796 LB		09/15/2017.	PRINCIPAL RECEIPT		27,926	27,926	28,650	28,366		(440)		(440)		27,926			0	847	05/15/2024.	1
31395J MW 3	FHLMC REMIC SERIES 2892 DB		09/15/2017.	PRINCIPAL RECEIPT		61,922	61,922	62,541	62,056		(135)		(135)		61,922			0	1,849	11/15/2019.	1
31395U RE 3	FHLMC REMIC SERIES 2977 AY		09/15/2017.	PRINCIPAL RECEIPT		69,817	69,817	72,326	71,397		(1,580)		(1,580)		69,817			0	2,130	05/15/2025.	1
3137A2 TH 4	FHLMC REMIC SERIES 3759 LW		09/15/2017.	PRINCIPAL RECEIPT		578,031	578,031	575,773	577,762		269		269		578,031			0	15,379	08/15/2036.	1
3137AE LS 2	FHLMC REMIC SERIES 3910 JC		09/15/2017.	PRINCIPAL RECEIPT		109,865	109,865	112,303	111,181		(1,316)		(1,316)		109,865			0	1,459	12/15/2037.	1
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA		09/15/2017.	PRINCIPAL RECEIPT		91,294	91,294	95,859	94,757		(3,463)		(3,463)		91,294			0	2,134	02/15/2041.	1
3137AJ HW 7	FHLMC REMIC SERIES 3960 YH		09/15/2017.	PRINCIPAL RECEIPT		150,458	150,458	153,749	152,366		(1,908)		(1,908)		150,458			0	2,045	08/15/2040.	1
3137AP BF 6	FHLMC REMIC SERIES 4033 ED		09/15/2017.	PRINCIPAL RECEIPT		167,642	167,642	172,486	170,472		(2,829)		(2,829)		167,642			0	2,798	10/15/2036.	1
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA		09/15/2017.	PRINCIPAL RECEIPT		118,495	118,495	124,123	123,306		(4,811)		(4,811)		118,495			0	2,294	12/15/2040.	1
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA		09/15/2017.	PRINCIPAL RECEIPT		159,598	159,598	160,671	160,371		(772)		(772)		159,598			0	1,595	02/15/2042.	1
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP		09/15/2017.	PRINCIPAL RECEIPT		175,475	175,475	181,754	179,313		(3,838)		(3,838)		175,475			0	2,910	05/15/2041.	1
3137AW VA 0	FHLMC REMIC SERIES 4145 UC		09/15/2017.	PRINCIPAL RECEIPT		230,999	230,999	229,916	230,143		856		856		230,999			0	2,315	12/15/2027.	1
3137AY 6Z 9	FHLMC REMIC SERIES 4150 ND		09/15/2017.	PRINCIPAL RECEIPT		164,627	164,627	163,675	163,710		917		917		164,627			0	1,886	07/15/2041.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC		09/15/2017	PRINCIPAL RECEIPT		179,892	179,892	172,303	173,828		6,064		6,064		179,892			0	1,778	03/15/2028	1
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD		09/15/2017	PRINCIPAL RECEIPT		169,304	169,304	171,552	171,081		(1,778)		(1,778)		169,304			0	2,251	01/15/2033	1
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA		09/15/2017	PRINCIPAL RECEIPT		188,131	188,131	189,013	188,925		(794)		(794)		188,131			0	3,175	05/15/2028	1
3137B7 3L 1	FHLMC REMIC SERIES 4289 WE		09/15/2017	PRINCIPAL RECEIPT		208,303	208,303	213,348	212,116		(3,813)		(3,813)		208,303			0	4,123	08/15/2031	1
3137B7 TL 3	FHLMC REMIC SERIES 4306 A		09/15/2017	PRINCIPAL RECEIPT		94,839	94,839	99,166	98,317		(3,478)		(3,478)		94,839			0	2,074	03/15/2041	1
3137B9 FL 4	FHLMC REMIC SERIES 4314 KA		09/15/2017	PRINCIPAL RECEIPT		368,235	368,235	376,866	375,626		(7,391)		(7,391)		368,235			0	7,335	12/15/2039	1
3137BA 3T 7	FHLMC REMIC SERIES 4329 KA		09/15/2017	PRINCIPAL RECEIPT		155,648	155,648	159,709	159,058		(3,410)		(3,410)		155,648			0	3,080	01/15/2040	1
3137BB A9 1	FHLMC REMIC SERIES 4337 BA		09/15/2017	PRINCIPAL RECEIPT		280,695	280,695	294,028	293,942		(13,247)		(13,247)		280,695			0	5,801	02/15/2046	1
3137BB N9 7	FHLMC REMIC SERIES 4358 DA		09/15/2017	PRINCIPAL RECEIPT		309,022	309,022	316,265	315,500		(6,478)		(6,478)		309,022			0	6,067	06/15/2040	1
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE		09/15/2017	PRINCIPAL RECEIPT		335,934	335,934	333,152			2,782		2,782		335,934			0	3,397	01/15/2043	1
3137BN Z8 0	FHLMC REMIC SERIES 4569 A		09/15/2017	PRINCIPAL RECEIPT		296,788	296,788	306,619	306,501		(9,713)		(9,713)		296,788			0	4,920	11/15/2040	1
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA		09/15/2017	PRINCIPAL RECEIPT		212,257	212,257	218,160	218,081		(5,824)		(5,824)		212,257			0	3,373	06/15/2041	1
3137BV EH 5	FHLMC REMIC SERIES 4655 HA		09/15/2017	PRINCIPAL RECEIPT		222,360	222,360	230,768			(8,408)		(8,408)		222,360			0	961	01/15/2042	1
31415Y LW 7	FNMA PASS-THRU POOL 993241		09/25/2017	PRINCIPAL RECEIPT		38,796	38,796	40,796	40,705		(1,909)		(1,909)		38,796			0	1,021	06/01/2024	1
31417Y GK 7	FNMA PASS-THRU 15 YEAR		09/25/2017	PRINCIPAL RECEIPT		60,170	60,170	62,163	61,888		(1,718)		(1,718)		60,170			0	1,653	10/01/2024	1
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ		09/25/2017	PRINCIPAL RECEIPT		104,714	104,714	107,136	106,029		(1,315)		(1,315)		104,714			0	3,117	12/25/2024	1
31398S TN 3	FNMA REMIC TRUST 2010-146 PC		07/27/2017	VARIOUS		205,588	205,588	210,984	206,037		(449)		(449)		205,588			0	4,797	09/25/2036	1
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC		09/25/2017	PRINCIPAL RECEIPT		242,889	242,889	247,253	246,464		(3,575)		(3,575)		242,889			0	3,251	04/25/2041	1
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB		09/25/2017	PRINCIPAL RECEIPT		113,038	113,038	117,100	115,847		(2,809)		(2,809)		113,038			0	1,881	03/25/2039	1
31397S XM 1	FNMA REMIC TRUST 2011-40 KA		09/25/2017	PRINCIPAL RECEIPT		13	13	13	13				0		13			0		03/25/2026	1
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA		09/25/2017	PRINCIPAL RECEIPT		213,969	213,969	225,838	223,063		(9,094)		(9,094)		213,969			0	4,975	10/25/2041	1
3136AA JT 3	FNMA REMIC TRUST 2012-139 CA		09/25/2017	PRINCIPAL RECEIPT		436,398	436,398	427,067	426,994		9,403		9,403		436,398			0	5,814	11/25/2042	1
3136AA 5A 9	FNMA REMIC TRUST 2012-149 ND		09/25/2017	PRINCIPAL RECEIPT		284,798	284,798	284,798	284,798				0		284,798			0	3,608	06/25/2042	1
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA		09/25/2017	PRINCIPAL RECEIPT		163,072	163,072	167,582	166,421		(3,349)		(3,349)		163,072			0	2,172	01/25/2028	1
3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA		09/25/2017	PRINCIPAL RECEIPT		82,367	82,367	82,341	82,352		15		15		82,367			0	1,083	04/25/2040	1
3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB		09/25/2017	PRINCIPAL RECEIPT		87,723	87,723	88,106	87,987		(264)		(264)		87,723			0	1,366	10/25/2040	1
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB		09/25/2017	PRINCIPAL RECEIPT		108,091	108,091	108,902	108,648		(556)		(556)		108,091			0	1,439	01/25/2032	1
3136A5 AC 0	FNMA REMIC TRUST 2012-40 MG		09/25/2017	PRINCIPAL RECEIPT		215,461	215,461	216,606	216,479		(1,018)		(1,018)		215,461			0	3,586	04/25/2041	1
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB		09/25/2017	PRINCIPAL RECEIPT		204,956	204,956	210,464	209,054		(4,098)		(4,098)		204,956			0	3,077	02/25/2041	1
3136A7 U3 4	FNMA REMIC TRUST 2012-84 QG		09/25/2017	PRINCIPAL RECEIPT		97,161	97,161	98,376	98,251		(1,090)		(1,090)		97,161			0	1,950	09/25/2031	1
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD		09/25/2017	PRINCIPAL RECEIPT		127,714	127,714	129,370	129,066		(1,352)		(1,352)		127,714			0	1,720	07/25/2041	1
3136AC ES 6	FNMA REMIC TRUST 2013-10 DE		09/25/2017	PRINCIPAL RECEIPT		320,475	320,475	321,226	321,199		(724)		(724)		320,475			0	4,120	10/25/2041	1
3136AH U9 9	FNMA REMIC TRUST 2013-133 VT		09/25/2017	PRINCIPAL RECEIPT		126,880	126,880	130,577	129,429		(2,549)		(2,549)		126,880			0	2,538	05/25/2025	1
3136AC WN 7	FNMA REMIC TRUST 2013-20 CA		09/25/2017	PRINCIPAL RECEIPT		219,190	219,190	223,780	223,770		(4,580)		(4,580)		219,190			0	3,528	01/25/2043	1
3136AD MZ 9	FNMA REMIC TRUST 2013-30 JA		09/25/2017	PRINCIPAL RECEIPT		465,039	465,039	434,753	433,236		31,803		31,803		465,039			0	4,338	04/25/2043	1
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB		09/25/2017	PRINCIPAL RECEIPT		180,112	180,112	185,065	184,216		(4,104)		(4,104)		180,112			0	3,582	05/25/2032	1
3136AD V4 8	FNMA REMIC TRUST 2013-41 WG		09/25/2017	PRINCIPAL RECEIPT		144,307	144,307	144,713	144,663		(356)		(356)		144,307			0	2,459	11/25/2042	1
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA		09/25/2017	PRINCIPAL RECEIPT		226,156	226,156	231,775			(5,619)		(5,619)		226,156			0	2,929	09/25/2039	1
3136AJ K4 7	FNMA REMIC TRUST 2014-28 ND		09/25/2017	PRINCIPAL RECEIPT		275,728	275,728	282,147	281,134		(5,406)		(5,406)		275,728			0	5,508	03/25/2040	1
3136AQ UM 0	FNMA REMIC TRUST 2015-92 VA		09/25/2017	PRINCIPAL RECEIPT		140,087	140,087	147,792	147,376		(7,289)		(7,289)		140,086			0	2,802	01/25/2029	1
3136AR R4 2	FNMA REMIC TRUST 2016-25 A		09/25/2017	PRINCIPAL RECEIPT		347,334	347,334	362,313	362,796		(15,462)		(15,462)		347,333			0	6,814	11/25/2042	1
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA		09/25/2017	PRINCIPAL RECEIPT		159,836	159,836	163,708			(3,871)		(3,871)		159,837			0	1,208	09/25/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN	..	09/25/2017.	PRINCIPAL RECEIPT		173,342	173,342	181,034	180,859		(7,517)		(7,517)		173,342			0	3,551	02/25/2046.	1
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN	..	09/25/2017.	PRINCIPAL RECEIPT		148,233	148,233	146,659			1,575		1,575		148,233			0	2,169	05/25/2045.	1
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE	..	09/25/2017.	PRINCIPAL RECEIPT		257,826	257,826	267,979			(10,152)		(10,152)		257,827			0	2,935	08/25/2040.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					18,422,740	18,422,740	18,749,190	17,193,985	0	(145,283)	0	(145,283)	0	18,422,740	0	0	0	342,071	XXX	XXX
Bonds - Industrial and Miscellaneous																					
055451 AU 2	BHP BILLITON FIN USA LTD	C	09/12/2017.	CALLED @ 106.2330000		1,168,563	1,100,000	1,098,647	1,099,033		89		89		1,099,122		69,441	69,441	73,233	09/30/2023.	1FE
448055 AC 7	HUSKY ENERGY INC	C	09/15/2017.	MATURITY		1,000,000	1,000,000	1,198,500	1,030,315		(30,315)		(30,315)		1,000,000			0	62,000	09/15/2017.	2FE
80283L AD 5	SANTANDER UK PLC	C	09/29/2017.	MATURITY		1,500,000	1,500,000	1,498,515	1,499,163		837		837		1,500,000			0	24,750	09/29/2017.	1FE
039483 AY 8	ARCHER DANIELS MIDLAND CO	..	09/29/2017.	CALLED @ 101.8335942		1,621,191	1,592,000	1,566,162	1,587,991		2,444		2,444		1,590,435		30,756	30,756	90,138	03/15/2018.	1FE
20825C AN 4	CONOCOPHILLIPS	..	08/01/2017.	CALLED @ 102.9570000		1,029,570	1,000,000	999,910	999,985		6		6		999,991		29,579	29,579	36,978	05/15/2018.	1FE
457153 AE 4	INGRAM MICRO INC	..	09/01/2017.	MATURITY		2,000,000	2,000,000	2,122,300	2,015,502		(15,502)		(15,502)		2,000,000			0	105,000	09/01/2017.	3FE
459200 GJ 4	INTERNATIONAL BUSINESS MACHINES	..	09/14/2017.	MATURITY		2,500,000	2,500,000	2,528,125	2,502,538		(2,539)		(2,539)		2,500,000			0	142,500	09/14/2017.	1FE
478160 AQ 7	JOHNSON & JOHNSON	..	08/15/2017.	MATURITY		2,000,000	2,000,000	2,126,178	2,010,261		(10,261)		(10,261)		2,000,000			0	111,000	08/15/2017.	1FE
50540R AK 8	LABORATORY CORP AMER HLDGS	..	08/23/2017.	MATURITY		2,180,000	2,180,000	2,204,285	2,183,276		(3,276)		(3,276)		2,180,000			0	47,960	08/23/2017.	2FE
84755T AA 5	SPECTRA ENERGY CAP LLC	..	07/13/2017.	CALLED @ 103.4120000		2,767,305	2,676,000	3,248,873	2,823,639		(60,639)		(60,639)		2,763,000		4,305	4,305	123,512	04/15/2018.	2FE
878237 AF 3	TECH DATA CORP	..	09/21/2017.	MATURITY		2,000,000	2,000,000	2,024,240	2,003,836		(3,836)		(3,836)		2,000,000			0	75,000	09/21/2017.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					19,766,629	19,548,000	20,615,735	19,755,539	0	(122,992)	0	(122,992)	0	19,632,548	0	134,081	134,081	892,071	XXX	XXX
8399997.	Total - Bonds - Part 4					43,700,145	43,481,516	44,994,635	42,448,074	0	(297,979)	0	(297,979)	0	43,566,064	0	134,081	134,081	1,375,132	XXX	XXX
8399999.	Total - Bonds					43,700,145	43,481,516	44,994,635	42,448,074	0	(297,979)	0	(297,979)	0	43,566,064	0	134,081	134,081	1,375,132	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
G0176J 10 9	ALLEGION PUBLIC LTD CO	C	07/26/2017.	KCG AMERICS LLC	380.000	29,846	XXX	20,913	24,320	(3,407)			(3,407)		20,913		8,933	8,933	122	XXX	L
03852X 10 0	ARALEZ PHARMACEUTICALS INC	C	07/19/2017.	IVY SECURITES INC	5,850.000	8,395	XXX	7,898	25,799	(6,494)		11,408	(17,902)		7,898		497	497		XXX	L
G5480U 13 8	LIBERTY GLOBAL PLC	C	09/22/2017.	VARIOUS	1,560.000	36,759	XXX	41,269					0		41,269		(4,510)	(4,510)		XXX	L
960908 30 9	WESTPORT FUEL SYSTEMS INC	C	09/28/2017.	IVY SECURITES INC	23,786.000	65,871	XXX	22,835	26,878			4,044	(4,044)		22,835		43,036	43,036		XXX	L
88579Y 10 1	3M CO	..	09/21/2017.	IVY SECURITES INC	700.000	147,411	XXX	55,950	124,999	(69,049)			(69,049)		55,950		91,461	91,461	2,467	XXX	L
005098 10 8	ACUSHNET HOLDINGS CORP	..	09/05/2017.	KCG AMERICS LLC	11,270.000	179,120	XXX	209,285	222,132	(12,846)			(12,846)		209,285		(30,166)	(30,166)	3,381	XXX	L
012423 10 9	ALBANY MOLECULAR RESH INC	..	09/01/2017.	CASH MERGER	22,000.000	478,500	XXX	120,894	412,720	(291,827)			(291,827)		120,894		357,607	357,607		XXX	L
019330 10 9	ALLIED MOTION TECHNOLOGIES INC	..	09/20/2017.	VARIOUS	2,743.000	68,908	XXX	52,766	58,673	(5,907)			(5,907)		52,766		16,142	16,142	189	XXX	L
032332 50 4	AMTECH SYSTEMS INC	..	08/14/2017.	IVY SECURITES INC	10,500.000	112,686	XXX	35,197	44,625	(9,428)			(9,428)		35,197		77,490	77,490		XXX	L
04238R 10 6	ARMSTRONG FLOORING INC	..	08/17/2017.	VARIOUS	9,640.000	143,407	XXX	136,302	191,932	(55,630)			(55,630)		136,302		7,104	7,104		XXX	L
058516 10 5	BALLANTYNE STRONG INC	..	08/10/2017.	IVY SECURITES INC	4,742.000	27,151	XXX	20,915	37,936	(17,021)			(17,021)		20,915		6,236	6,236		XXX	L
090672 10 6	BIOTELEMETRY INC	..	09/15/2017.	KCG AMERICS LLC	1,630.000	54,131	XXX	28,030	36,431	(8,401)			(8,401)		28,030		26,101	26,101		XXX	L
096761 10 1	BOB EVANS FARMS INC	..	08/29/2017.	VARIOUS	1,700.000	113,861	XXX	69,450	79,815	(21,595)			(21,595)		69,450		44,411	44,411	15,903	XXX	L
097488 10 0	BOJANGLES INC	..	09/27/2017.	KCG AMERICS LLC	1,022.000	13,792	XXX	13,490					0		13,490		303	303		XXX	L
125071 10 0	C D I CORP	..	09/18/2017.	VARIOUS	36,308.000	299,991	XXX	222,704	259,000	(43,806)			(43,806)		222,704		77,286	77,286		XXX	L
131193 10 4	CALLAWAY GOLF CO	..	09/07/2017.	IVY SECURITES INC	7,586.000	104,721	XXX	42,679	83,143	(40,463)			(40,463)		42,679		62,042	62,042	227	XXX	L
171871 50 2	CINCINNATI BELL INC	..	08/21/2017.	VARIOUS	5,010.000	95,387	XXX	85,713	111,974	(26,260)			(26,260)		85,713		9,674	9,674		XXX	L
126650 10 0	CVS/CAREMARK CORPORATION	..	09/05/2017.	JONESTRADING INSTITUTIONAL SER	11,000.000	859,003	XXX	980,048	868,010	112,038			112,038		980,048		(121,045)	(121,045)	16,500	XXX	L
253651 10 3	DIEBOLD INC	..	07/05/2017.	JONESTRADING INSTITUTIONAL SER	6,080.000	151,642	XXX	145,887	132,038	(9,146)			(9,146)		145,887		5,755	5,755	1,050	XXX	L
285229 10 0	ELECTRO SCIENTIFIC INDUSTRIES INC	..	09/18/2017.	VARIOUS	22,059.000	264,172	XXX	102,354	130,589	(28,236)			(28,236)		102,354		161,818	161,818		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29272W 10 9	ENERGIZER HOLDINGS INC	..	08/02/2017.	MORGAN, J.P. SECURITIES	900.000	39,497	XXX	33,458	40,149	(6,691)			(6,691)		33,458		6,039	6,039	495	XXX	L
369604 10 3	GENERAL ELEC CO	..	09/05/2017.	JONESTRADING INSTITUTIONAL SER	22,000.000	541,469	XXX	454,704	695,200	(240,496)			(240,496)		454,704		86,765	86,765	15,840	XXX	L
431475 10 2	HILL ROM HOLDINGS INC	..	07/28/2017.	KING, CL & ASSIC	1,300.000	97,236	XXX	74,117					0		74,117		23,119	23,119	468	XXX	L
44244K 10 9	HOUSTON WIRE & CABLE CO	..	09/26/2017.	VARIOUS	4,210.000	21,122	XXX	26,019	27,365	(1,346)			(1,346)		26,019		(4,897)	(4,897)		XXX	L
46062X 20 4	INTERSPACE DIAGNOSTICS GROUP INC	..	07/19/2017.	IVY SECURITES INC	3,193.000	2,715	XXX	2,845	17,562	(12,453)		2,264	(14,717)		2,845		(130)	(130)		XXX	L
46564T 10 7	ITERIS INC	..	07/18/2017.	IVY SECURITES INC	16,700.000	104,334	XXX	25,307	60,788	(35,481)			(35,481)		25,307		79,026	79,026		XXX	L
511795 10 6	LAKELAND INDUSTRIES INC	..	07/11/2017.	IVY SECURITES INC	3,300.000	52,766	XXX	33,844	34,320	(476)			(476)		33,844		18,922	18,922		XXX	L
53046P 10 9	LIBERTY EXPEDIA HOLDINGS	..	09/06/2017.	VARIOUS	2,310.000	121,474	XXX	45,124	91,638	(46,514)			(46,514)		45,124		76,350	76,350		XXX	L
53071M 85 6	LIBERTY INTERACTIVE CORP - LIBERTY VENTURES	..	09/08/2017.	VARIOUS	3,280.000	195,479	XXX	129,401	120,934	8,468			8,468		129,401		66,078	66,078		XXX	L
53071M 10 4	LIBERTY INTERACTIVE CORP QVC GROUP	..	09/28/2017.	KING, CL & ASSIC	5,160.000	119,267	XXX	115,881	103,097	12,784			12,784		115,881		3,387	3,387		XXX	L
609207 10 5	MONDELEZ INTERNATIONAL INC	..	09/05/2017.	JONESTRADING INSTITUTIONAL SER	10,000.000	406,296	XXX	241,256	443,300	(202,044)			(202,044)		241,256		165,039	165,039	5,700	XXX	L
67555N 20 6	OCLARO INC	..	08/04/2017.	IVY SECURITES INC	7,800.000	69,146	XXX	15,945	69,810	(53,865)			(53,865)		15,945		53,201	53,201		XXX	L
720279 10 8	PIER 1 IMPORTS INC	..	07/26/2017.	KCG AMERICS LLC	16,160.000	72,862	XXX	83,870				25,184	(25,184)		83,870		(11,009)	(11,009)	2,093	XXX	L
808625 10 7	SCIENCE APPLICATIONS INTERNATIONAL CORP	..	07/17/2017.	IVY SECURITES INC	945.000	66,643	XXX	41,227	80,136	(38,909)			(38,909)		41,227		25,416	25,416	879	XXX	L
812362 10 1	SEARS HOMETOWN & OUTLET STORES	..	08/11/2017.	IVY SECURITES INC	16,500.000	32,521	XXX	44,550	77,550	3,795		36,795	(33,000)		44,550		(12,029)	(12,029)		XXX	L
829214 10 5	SIMULATIONS PLUS INC	..	09/07/2017.	VARIOUS	1,880.000	27,674	XXX	15,114	18,142	(3,028)			(3,028)		15,114		12,560	12,560	239	XXX	L
85569C 10 7	STARTEK INC	..	07/24/2017.	KCG AMERICS LLC	810.000	10,869	XXX	6,687					0		6,687		4,182	4,182		XXX	L
86722A 10 3	SUNCOKE ENERGY INC	..	07/31/2017.	ABEL NOSER CORP	6,660.000	60,695	XXX	47,663	75,524	(27,861)			(27,861)		47,663		13,032	13,032		XXX	L
87901J 10 5	TEGNA INC	..	08/02/2017.	NOBLE INTERNATIONAL	3,060.000	43,204	XXX	44,095				7,370	(7,370)		44,095		(891)	(891)	214	XXX	L
887228 10 4	TIME INC NEW	..	09/22/2017.	JONESTRADING INSTITUTIONAL SER	2,070.000	25,861	XXX	28,722					0		28,722		(2,861)	(2,861)	83	XXX	L
896047 50 3	TRIBUNE CO NEW	..	08/01/2017.	VARIOUS	3,417.000	143,591	XXX	119,075	119,526	(452)			(452)		119,075		24,516	24,516	24,288	XXX	L
Q9235V 10 1	TRONOX LTD	..	09/20/2017.	KCG AMERICS LLC	4,180.000	92,054	XXX	25,637	43,095	(17,458)			(17,458)		25,637		66,417	66,417	595	XXX	L
91325V 10 8	UNITI GROUP INC	..	09/28/2017.	VARIOUS	9,170.000	157,221	XXX	177,178	233,009	(55,832)			(55,832)		177,178		(19,956)	(19,956)	16,506	XXX	L
918204 10 8	V F CORP	..	09/21/2017.	IVY SECURITES INC	13,500.000	837,090	XXX	742,095	720,225	94,717		72,846	21,871		742,095		94,995	94,995	17,010	XXX	L
949746 10 1	WELLS FARGO & CO	..	09/05/2017.	JONESTRADING INSTITUTIONAL SER	22,000.000	1,098,879	XXX	904,932	1,212,420	(307,488)			(307,488)		904,932		193,948	193,948	25,300	XXX	L
98884U 10 8	ZAGG INC	..	09/21/2017.	IVY SECURITES INC	4,627.000	65,415	XXX	24,729	32,851	(8,122)			(8,122)		24,729		40,686	40,686		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					7,760,134	XXX	5,918,054	7,187,655	(1,476,230)	0	159,911	(1,636,141)	0	5,918,054	0	1,842,080	1,842,080	149,549	XXX	XXX
Common Stocks - Mutual Funds																					
00203H 85 9	AQR MANAGED FUTURES STRATEGY FUND	..	08/24/2017.	REDEEMED	947,475.388	8,218,275	XXX	8,337,783	8,830,471	1,171,075		1,663,763	(492,688)		8,337,783		(119,508)	(119,508)		XXX	U
92205G 10 4	VANGUARD MARKET NEUTRAL FUND	..	08/10/2017.	REDEEMED	406,100.678	4,808,232	XXX	4,808,232	5,031,420	(88,406)		134,944	(223,350)		4,808,232			0	162	XXX	L
9299999.	Total - Common Stocks - Mutual Funds					13,026,507	XXX	13,146,015	13,861,891	1,082,669	0	1,798,707	(716,038)	0	13,146,015	0	(119,508)	(119,508)	162	XXX	XXX
9799997.	Total - Common Stocks - Part 4					20,786,641	XXX	19,064,069	21,049,546	(393,561)	0	1,958,618	(2,352,179)	0	19,064,069	0	1,722,572	1,722,572	149,711	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9799999.	Total - Common Stocks					20,786,641	XXX	19,064,069	21,049,546	.....(393,561)	0	..1,958,618	......(2,352,179)	0	19,064,069	0	..1,722,572	1,722,572	149,711	XXX	XXX
9899999.	Total - Preferred and Common Stocks					20,786,641	XXX	19,064,069	21,049,546	.....(393,561)	0	..1,958,618	......(2,352,179)	0	19,064,069	0	..1,722,572	1,722,572	149,711	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					64,486,786	XXX	64,058,704	63,497,620	.....(393,561)	......(297,979)	..1,958,618	......(2,650,158)	0	62,630,133	0	..1,856,653	1,856,653	..1,524,843	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
CIVISTA BANK	SANDUSKY, OHIO		0.250	633		1,003,719	1,003,719	1,004,352	XXX
CORTLAND BANK	CORTLAND, OHIO		0.750	2,369	799	1,254,013	1,254,812	1,254,812	XXX
FIRST FEDERAL BANK	DEFIANCE, OHIO		0.250	317		503,549	503,549	503,867	XXX
FIRST FEDERAL OF LAKEWOOD	CLEVELAND, OHIO		0.550	3,414		2,489,550	2,490,713	2,491,801	XXX
HUNTINGTON BANK	CLEVELAND, OHIO		0.350	27,876		74,226,838	78,514,560	64,179,457	XXX
MIDDLEFIELD BANK	MIDDLEFIELD, OHIO		0.800		3,362	1,002,493	1,002,493	1,002,493	XXX
PNC BANK	CLEVELAND, OHIO					83,989,570	71,768,337	74,464,148	XXX
WATERFORD BANK	TOLEDO, OHIO		0.550		1,683	635,123	635,123	635,123	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			3	4	416	XXX
0199999. Total Open Depositories		XXX	XXX	34,609	5,844	165,104,858	157,173,310	145,536,469	XXX
0399999. Total Cash on Deposit		XXX	XXX	34,609	5,844	165,104,858	157,173,310	145,536,469	XXX
0599999. Total Cash		XXX	XXX	34,609	5,844	165,104,858	157,173,310	145,536,469	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE