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HEALTH QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

Medical Mutual of Ohio

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

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This ________ day of ____________________

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	1,093,757,712		1,093,757,712	1,067,730,906
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	385,651,100		385,651,100	350,224,829
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)	37,298,448		37,298,448	37,639,466
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....101,114,235), cash equivalents ($.....182,546,308) and short-term investments ($..........0)	283,660,543		283,660,543	151,478,611
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	262,761,424		262,761,424	273,306,077
9. Receivables for securities	49,354		49,354	
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)	2,063,178,581	0	2,063,178,581	1,880,379,889
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	6,693,245		6,693,245	6,616,481
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	23,024,385	15,335	23,009,050	20,310,567
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($.....6,985,583) and contracts subject to redetermination ($.....12,203,737)	19,189,320		19,189,320	7,570,400
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,077,455		1,077,455	3,648,082
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	4,641,209
18.1 Current federal and foreign income tax recoverable and interest thereon	2,385,648		2,385,648	
18.2 Net deferred tax asset	234,596,555		234,596,555	219,557,428
19. Guaranty funds receivable or on deposit	7,614,422		7,614,422	8,397,525
20. Electronic data processing equipment and software	5,239,955	2,561,760	2,678,195	2,624,495
21. Furniture and equipment, including health care delivery assets ($..........0)	2,401,716	2,401,716	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	23,725,449		23,725,449	14,561,218
24. Health care ($.....44,376,870) and other amounts receivable	46,150,844	1,773,974	44,376,870	54,912,073
25. Aggregate write-ins for other than invested assets	30,990,082	20,970,951	10,019,131	10,439,922
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,466,267,657	27,723,736	2,438,543,921	2,233,659,289
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	2,466,267,657	27,723,736	2,438,543,921	2,233,659,289

DETAILS OF WRITE-INS

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	9,033,302		9,033,302	9,033,302
2502. Other Assets	1,874,320	1,649,967	224,353	255,760
2503. Prepaid Assets	18,929,315	18,929,315	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	1,153,145	391,669	761,476	1,150,860
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	30,990,082	20,970,951	10,019,131	10,439,922

LIABILITIES, CAPITAL AND SURPLUS

	Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1. Claims unpaid (less $.....4,613 reinsurance ceded)	263,077,946		263,077,946	286,088,441
2. Accrued medical incentive pool and bonus amounts	5,511,792		5,511,792	4,094,522
3. Unpaid claims adjustment expenses	5,843,381		5,843,381	5,856,431
4. Aggregate health policy reserves, including the liability of $..........0 for medical loss ratio rebate per the Public Health Service Act	30,363,107		30,363,107	32,510,231
5. Aggregate life policy reserves			0	
6. Property/casualty unearned premium reserve			0	
7. Aggregate health claim reserves			0	
8. Premiums received in advance	97,373,095		97,373,095	68,060,491
9. General expenses due or accrued	128,972,317		128,972,317	103,763,192
10.1 Current federal and foreign income tax payable and interest thereon (including $..........0 on realized gains (losses))			0	7,201,342
10.2 Net deferred tax liability			0	
11. Ceded reinsurance premiums payable			0	
12. Amounts withheld or retained for the account of others			0	
13. Remittances and items not allocated	569,902		569,902	507,906
14. Borrowed money (including $..........0 current) and interest thereon $..........0 (including $..........0 current)			0	
15. Amounts due to parent, subsidiaries and affiliates			0	
16. Derivatives			0	
17. Payable for securities	266,858		266,858	
18. Payable for securities lending			0	
19. Funds held under reinsurance treaties with ($..........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	6,851,008		6,851,008	
23. Aggregate write-ins for other liabilities (including $.....25,820,608 current)	108,312,765	0	108,312,765	115,053,455
24. Total liabilities (Lines 1 to 23)	647,142,171	0	647,142,171	623,136,011
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	46,818,000
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	1,791,401,750	1,563,705,278
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	1,791,401,750	1,610,523,278
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,438,543,921	2,233,659,289

DETAILS OF WRITE-INS

	1	2	3	4
2301. Accrued Postemployment Benefits Other Than Pension	61,619,862		61,619,862	60,778,472
2302. Building Lease Liability	1,170,811		1,170,811	1,459,349
2303. Other Liabilities	30,359,551		30,359,551	41,446,224
2398. Summary of remaining write-ins for Line 23 from overflow page	15,162,541	0	15,162,541	11,369,410
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	108,312,765	0	108,312,765	115,053,455
2501. Estimated 2018 Health Insurer Fee	XXX	XXX		46,818,000
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	0	46,818,000
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	6,070,132	5,890,241	11,803,287
2. Net premium income (including $..........0 non-health premium income)	XXX	1,310,767,470	1,220,188,021	2,470,269,254
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	1,310,767,470	1,220,188,021	2,470,269,254
Hospital and Medical:				
9. Hospital/medical benefits		722,201,983	652,457,247	1,427,634,660
10. Other professional services		45,059,776	43,871,183	97,744,810
11. Outside referrals		7,818,067	11,910,092	23,348,447
12. Emergency room and out-of-area		92,243,539	97,801,420	201,804,880
13. Prescription drugs		144,392,266	140,989,792	293,888,708
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		2,414,378	1,570,454	2,353,945
16. Subtotal (Lines 9 to 15)	0	1,014,130,009	948,600,188	2,046,775,450
Less:				
17. Net reinsurance recoveries		(2,706,295)	1,240,861	(5,418,004)
18. Total hospital and medical (Lines 16 minus 17)	0	1,016,836,304	947,359,327	2,052,193,454
19. Non-health claims (net)				
20. Claims adjustment expenses, including $.....21,637,299 cost containment expenses		43,244,067	38,532,539	79,509,713
21. General administrative expenses		135,108,071	95,922,438	296,664,163
22. Increase in reserves for life and accident and health contracts (including $..........0 increase in reserves for life only)				(19,833,000)
23. Total underwriting deductions (Lines 18 through 22)	0	1,195,188,442	1,081,814,304	2,408,534,330
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	115,579,028	138,373,717	61,734,924
25. Net investment income earned		17,789,701	15,302,872	34,253,009
26. Net realized capital gains (losses) less capital gains tax of $.....803,700		2,886,096	(778,972)	33,835,161
27. Net investment gains or (losses) (Lines 25 plus 26)	0	20,675,797	14,523,900	68,088,170
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	(1,131,550)	(70,758,764)	(71,746,134)
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	135,123,275	82,138,853	58,076,960
31. Federal and foreign income taxes incurred	XXX	31,126,754	14,516,333	35,715,699
32. Net income (loss) (Lines 30 minus 31)	XXX	103,996,521	67,622,520	22,361,261

DETAILS OF WRITE-INS

	1	2	3	4
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		(1,131,550)	(70,758,764)	(71,746,134)
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	(1,131,550)	(70,758,764)	(71,746,134)

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	1,610,523,278	1,395,788,380	1,395,788,380
34. Net income or (loss) from Line 32	103,996,521	67,622,520	22,361,261
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $.....(830,000)	17,648,470	630,122	(28,086,471)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	14,209,127	(412,456)	201,351,717
39. Change in nonadmitted assets	3,506,909	20,011,130	11,827,988
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	41,517,445	(113,208)	7,280,403
48. Net change in capital and surplus (Lines 34 to 47)	180,878,472	87,738,108	214,734,898
49. Capital and surplus end of reporting period (Line 33 plus 48)	1,791,401,750	1,483,526,488	1,610,523,278

DETAILS OF WRITE-INS

4701. (Increase)/Decrease in Unrecognized Postretirement Benefit Costs, net of tax			(3,445,000)
4702. Increase in Pension Costs, net of tax		(113,208)	(359,264)
4703. Current Utilization of Valued DTA	41,517,445		11,084,667
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)	41,517,445	(113,208)	7,280,403

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	1,323,615,547	1,236,360,907	2,466,244,472
2.	Net investment income	19,649,034	17,881,356	39,288,917
3.	Miscellaneous income			
4.	Total (Lines 1 through 3)	1,343,264,581	1,254,242,263	2,505,533,389
5.	Benefit and loss related payments	1,013,125,919	968,504,674	2,038,687,881
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	148,752,983	226,665,199	427,204,945
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)		3,000,000	14,983,096
10.	Total (Lines 5 through 9)	1,161,878,902	1,198,169,873	2,480,875,922
11.	Net cash from operations (Line 4 minus Line 10)	181,385,679	56,072,390	24,657,467
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	72,814,982	80,860,376	175,781,769
	12.2 Stocks	14,090,929	8,997,005	102,166,278
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	3,244,165	1,538,531	1,934,337
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	266,858	1,177,883	1,016,250
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	90,416,934	92,573,795	280,898,634
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	100,571,841	77,551,737	199,072,041
	13.2 Stocks	16,908,690	8,713,039	91,805,304
	13.3 Mortgage loans			
	13.4 Real estate			37,866,812
	13.5 Other invested assets	4,664,782	3,368,749	21,454,284
	13.6 Miscellaneous applications	49,354		5,614
	13.7 Total investments acquired (Lines 13.1 to 13.6)	122,194,667	89,633,525	350,204,055
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)	(31,777,733)	2,940,270	(69,305,421)
	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)	(17,426,014)	16,839,271	24,980,743
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(17,426,014)	16,839,271	24,980,743
	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)	132,181,932	75,851,931	(19,667,211)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	151,478,611	171,145,822	171,145,822
	19.2 End of period (Line 18 plus Line 19.1)	283,660,543	246,997,753	151,478,611

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

20.0001				

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	990,956	54,708	314,891	11,514	47,178	45,852	2,874	31,628		482,311
2. First Quarter	1,013,952	31,352	334,520	11,176	47,343	44,113	2,555	30,418		512,475
3. Second Quarter	1,012,760	30,578	336,342	10,996	48,027	44,318	2,564	30,618		509,317
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	6,070,132	187,910	2,010,165	66,936	287,495	266,380	15,477	183,153		3,052,616
Total Member Ambulatory Encounters for Period:										
7. Physician	1,708,660	124,429	1,206,667	89,130	15	705	13,555	272,613		1,546
8. Non-Physician	1,205,361	69,402	814,680	64,746	299	31,576	13,830	210,039		789
9. Total	2,914,021	193,831	2,021,347	153,876	314	32,281	27,385	482,652	0	2,335
10. Hospital Patient Days Incurred	98,253	2,998	38,368	12,558			1,538	42,708		83
11. Number of Inpatient Admissions	17,531	642	9,631	1,466			212	5,562		18
12. Health Premiums Written (a)	1,306,639,659	70,049,481	955,999,455	13,344,804	1,798,650	6,717,892	8,947,690	165,636,480		84,145,207
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	1,306,639,659	70,049,481	955,999,455	13,344,804	1,798,650	6,717,892	8,947,690	165,636,480		84,145,207
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	1,016,241,199	54,511,337	707,229,309	9,926,278	1,267,618	4,763,663	13,196,014	166,416,583		58,930,397
18. Amount Incurred for Provision of Health Care Services	1,014,130,009	40,635,726	723,210,123	10,184,159	1,290,484	4,773,554	12,946,902	164,501,355		56,587,706

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees $.....165,636,480.

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						263,082,559
0799999. Total Claims Unpaid						263,082,559
0899999. Accrued Medical Incentive Pool and Bonus Amounts						5,511,792

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	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)	120,309,893	652,937,997	11,875,745	193,872,395	132,185,638	221,545,697
2. Medicare Supplement	2,331,388	7,594,890	59,490	2,482,868	2,390,878	2,491,914
3. Dental only	664,018	4,099,645	20,000	700,000	684,018	820,000
4. Vision only	3,360	1,264,258			3,360	7,000
5. Federal Employees Health Benefits Plan	2,636,441	10,559,573	250,000	3,030,000	2,886,441	3,700,000
6. Title XVIII - Medicare	28,661,283	128,369,626	2,948,831	42,673,765	31,610,114	49,982,000
7. Title XIX - Medicaid					0	
8. Other health	5,254,610	53,675,002	2,623,290	2,541,562	7,877,900	7,541,830
9. Health subtotal (Lines 1 to 8)	159,860,993	858,500,991	17,777,356	245,300,590	177,638,349	286,088,441
10. Healthcare receivables (a)	181,739	45,969,104			181,739	65,221,279
11. Other non-health					0	
12. Medical incentive pools and bonus amounts	286,038	711,071	3,236,097	2,275,695	3,522,135	4,094,522
13. Totals (Lines 9-10+11+12)	159,965,292	813,242,958	21,013,453	247,576,285	180,978,745	224,961,684

(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 #	2018	2017
NET INCOME					
(1) Medical Mutual of Ohio Company state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 103,996,521	$ 22,361,261
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 103,996,521	$ 22,361,261
SURPLUS					
(5) Medical Mutual of Ohio Company state basis (Page 3, line 33, Columns 3 & 4)	XXX	XXX	XXX	$1,791,401,750	$1,610,523,278
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$1,791,401,750	$1,610,523,278

C. Accounting Policy

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) Description of Sources Used to Determined Prepayment Assumptions

(2) Other-Than-Temporary Impairments

	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	$	$	$

NOTES TO FINANCIAL STATEMENTS

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 – 2
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

(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	$	3,900,248
	2. 12 Months or Longer	$	8,566,352
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	174,628,603
	2. 12 Months or Longer	$	151,124,511

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Company Policies or Strategies for Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Maturity Time Frame

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance

NOTES TO FINANCIAL STATEMENTS

a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
		3	4	5	6	7	8	9	10
	Juris-diction	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

1	2	Third Quarter				Fourth Quarter			
		11	12	13	14	15	16	17	18
	Juris-diction	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

(5) Securities "Sold" Under Repo – Secured Borrowing

	First Quarter				Second Quarter			
	1	2	3	4	5	6	7	8
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16
	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds- BACV	$	$	$	$	$	$	$	$
b. Bonds- FV								
c. LB & SS- BACV								
d. LB & SS- FV								
e. Preferred Stock- BACV								
f. Preferred Stock- FV								
g. Common Stock								
h. Mortgage Loans- BACV								
i. Mortgage Loans- FV								
j. Real Estate- BACV								
k. Real Estate- FV								
l. Derivatives- BACV								

NOTES TO FINANCIAL STATEMENTS

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
m. Derivatives- FV								
n. Other Invested Assets- BACV								
o. Other Invested Assets- FV								
p. Total Assets- BACV	$	$	$	$	$	$	$	$
q. Total Assets- FV	$	$	$	$	$	$	$	$

p = a + c + e + g + h + j + l + n q = b + d + f + g + i + k + m + o

(7) Collateral Received – Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$	$	$	$	$	$	$	$
b. Bonds- FV								
c. LB & SS- FV								
d. Preferred Stock- FV								
e. Common Stock								
f. Mortgage Loans- FV								
g. Real Estate- FV								
h. Derivatives- FV								
i. Other Invested Assets- FV								
j. Total Collateral Assets- FV (Sum of a through i)								

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$
b. 30 Days or Less	$
c. 31 to 90 Days	$
d. >90 Days	$

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$	$
b. 31 to 60 Days	$	$
c. 61 to 90 Days	$	$
d. 91 to 120 Days	$	$
e. 121 to 180 Days	$	$
f. 181 to 365 Days	$	$
g. 1 to 2 Years	$	$
h. 2 to 3 Years	$	$
i. >3 Years	$	$

(11) Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash (Collateral – All)	$	$	$	$	$	$	$	$
b. Securities Collateral (FV)	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9	10	11	12	13	14	15	16

NOTES TO FINANCIAL STATEMENTS

	Minimum	Maximum	Average Daily Balance	Ending Balance	Minimum	Maximum	Average Daily Balance	Ending Balance
a. Cash (Collateral – All)	$	$	$	$	$	$	$	$
b. Securities Collateral (FV)	$	$	$	$	$	$	$	$

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) and Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
	Juris-diction	3 Minimum	4 Maximum	5 Average Daily Balance	6 Ending Balance	7 Minimum	8 Maximum	9 Average Daily Balance	10 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

1	2	Third Quarter				Fourth Quarter			
	Juris-diction	11 Minimum	12 Maximum	13 Average Daily Balance	14 Ending Balance	15 Minimum	16 Maximum	17 Average Daily Balance	18 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

First Quarter				Second Quarter			
1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
$	$	$	$	$	$	$	$

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
$	$	$	$	$	$	$	$

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds- FV	$	$	$	$	$	$	$	$
b. LB & SS- FV								
c. Preferred Stock- FV								
d. Common Stock								
e. Mortgage Loans- FV								
f. Real Estate- FV								
g. Derivatives- FV								
h. Other Invested Assets- FV								
i. Total Assets- FV (Sum of a through h)	$	$	$	$	$	$	$	$

(7) Collateral Pledged – Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$	$
b. 30 Days or Less	$	$
c. 31 to 90 Days	$	$
d. >90 Days	$	$

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash								
b. Securities (FV)								

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash								
b. Securities (FV)								

NOTES TO FINANCIAL STATEMENTS

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Repo Securities Sold/Acquired with Cash Collateral								
b. Repo Securities Sold/Acquired with Securities Collateral (FV)								

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Repo Securities Sold/Acquired with Cash Collateral								
b. Repo Securities Sold/Acquired with Securities Collateral (FV)								

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
	Juris-diction	3 Minimum	4 Maximum	5 Average Daily Balance	6 Ending Balance	7 Minimum	8 Maximum	9 Average Daily Balance	10 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

1	2	Third Quarter				Fourth Quarter			
	Juris-diction	11 Minimum	12 Maximum	13 Average Daily Balance	14 Ending Balance	15 Minimum	16 Maximum	17 Average Daily Balance	18 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

(5) Securities "Sold" Under Repo – Sale

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

(6) Securities Sold Under Repo – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-BACV	$	$	$	$	$	$	$	$
b. Bonds-FV								
c. LB & SS-BACV								
d. LB & SS-FV								
e. Preferred Stock-BACV								
f. Preferred Stock-FV								
g. Common Stock								
h. Mortgage Loans-BACV								
i. Mortgage Loans-FV								
j. Real Estate-BACV								
k. Real Estate-FV								
l. Derivatives-BACV								
m. Derivatives-FV								
n. Other Invested Assets-BACV								
o. Other Invested Assets-FV								
p. Total Assets-BACV	$	$	$	$	$	$	$	$
q. Total Assets-FV	$	$	$	$	$	$	$	$

p = a + c + e + g + h + j + l + n   q = b + d + f + g + i + k + m + o

(7) Proceeds Received – Sale

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Nonadmitted	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Nonadmitted	$	$	$	$	$	$	$	$

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-FV	$	$	$	$	$	$	$	$
b. LB & SS-FV								

NOTES TO FINANCIAL STATEMENTS

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
c. Preferred Stock-FV								
d. Common Stock								
e. Mortgage Loans-FV								
f. Real Estate-FV								
g. Derivatives-FV								
h. Other Invested Assets-FV								
i. Total Assets-FV (Sum of a through h)								

(9) Recognized Forward Resale Commitment

First Quarter				Second Quarter			
1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
$	$	$	$	$	$	$	$

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
$	$	$	$	$	$	$	$

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

(1) Company Policy or Strategies for Engaging in Repo Programs

(2) Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO				

(3) Original (Flow) & Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open – No Maturity	$	$	$	$	$	$	$	$
b. Overnight	$	$	$	$	$	$	$	$
c. 2 Days to 1 Week	$	$	$	$	$	$	$	$
d. >1 Week to 1 Month	$	$	$	$	$	$	$	$
e. >1 Month to 3 Months	$	$	$	$	$	$	$	$
f. >3 Months to 1 Year	$	$	$	$	$	$	$	$
g. > 1 Year	$	$	$	$	$	$	$	$

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	First Quarter				Second Quarter			
	Juris-diction	3 Minimum	4 Maximum	5 Average Daily Balance	6 Ending Balance	7 Minimum	8 Maximum	9 Average Daily Balance	10 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

1	2	Third Quarter				Fourth Quarter			
	Juris-diction	11 Minimum	12 Maximum	13 Average Daily Balance	14 Ending Balance	15 Minimum	16 Maximum	17 Average Daily Balance	18 Ending Balance
a. Default (Fair Value of Securities Sold/ Outstanding for which the Repo Agreement Defaulted)	XXX	$	$	$	$	$	$	$	$
b. Counterparty									
		$	$	$	$	$	$	$	$

(5) Securities Acquired Under Repo – Sale

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
b. Nonadmitted – Subset of BACV	XXX	XXX	XXX	$	XXX	XXX	XXX	$
c. Fair Value	$	$	$	$	$	$	$	$

(6) Securities Acquired Under Repo – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-BACV	$	$	$	$	$	$	$	$
b. Bonds-FV								
c. LB & SS-BACV								
d. LB & SS-FV								
e. Preferred Stock-BACV								
f. Preferred Stock-FV								
g. Common Stock								
h. Mortgage Loans-BACV								
i. Mortgage Loans-FV								
j. Real Estate-BACV								
k. Real Estate-FV								
l. Derivatives-BACV								
m. Derivatives-FV								
n. Other Invested Assets-BACV								
o. Other Invested Assets-FV								
p. Total Assets-BACV	$	$	$	$	$	$	$	$
q. Total Assets-FV	$	$	$	$	$	$	$	$

p = a + c + e + g + h + j + l + n   q = b + d + f + g + i + k + m + o

(7) Proceeds Provided – Sale

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset	XXX	XXX	XXX	$	XXX	XXX	XXX	$

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	$	$	$	$	$	$	$	$
b. Securities (FV)	$	$	$	$	$	$	$	$
c. Securities (BACV)	XXX	XXX	XXX	$	XXX	XXX	XXX	$
d. Nonadmitted Subset	XXX	XXX	XXX	$	XXX	XXX	XXX	$

NOTES TO FINANCIAL STATEMENTS

(8) Recognized Forward Resale Commitment

First Quarter				Second Quarter			
1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
$	$	$	$	$	$	$	$

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
$	$	$	$	$	$	$	$

M. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

	Book/Adjusted Carrying Value
a. Up to 180 Days	$
b. 181 to 365 Days	
c. Total	$

(3) Any Events of Default or Working Capital Finance Investments

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
	$	$	$
(2) Liabilities			
	$	$	$

* For derivative assets and derivative liabilities, the amount of offset shall agree to Schedule DB, Part D, Section 1.

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

(4) Components of Net Periodic Benefit Cost

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

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. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
COMMON STOCK INDUSTRIAL & MISC	$ 278,292,358	$	$	$ 278,292,358	$
OTHER INVESTED ASSETS	$ 12,562,099	$	$	$ 12,562,099	$
Total	$ 290,854,457	$	$	$ 290,854,457	$
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

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

	Beginning Balance at 1/1/2018	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 12/31/2018
a. Assets										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(3) Policies when Transfers Between Levels are Recognized

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

(5) Fair Value Disclosures

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
BONDS	$1,063,989,620	$ 1,093,757,712	$	$ 1,063,989,620	$	$	$
COMMON STOCK INDUSTRIAL & MISC	$ 278,292,358	$ 278,292,358	$ 278,292,358	$	$	$	$
OTHER INVESTED ASSETS	$ 12,562,099	$ 12,562,099	$ 12,562,099	$	$	$	$

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

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

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 year:

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	$ 12,203,737
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 52,904
3. Premium adjustments payable due to ACA Risk Adjustment	$
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ 12,512,077
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ 7,513

b. Transitional ACA Reinsurance Program	AMOUNT
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	$
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	$ 388,725
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	$ 2,670,400	$	$	$	$ 2,670,400	$	$ 1,506,623	$	A	$ 4,177,023	$
2. Premium adjustments (payable)		(2,723,000)				(2,723,000)	4,186,714	2,723,000	B	4,186,714	
3. Subtotal ACA Permanent Risk Adjustment Program	$ 2,670,400	$ (2,723,000)	$	$	$ 2,670,400	$ (2,723,000)	$ 5,693,337	$ 2,723,000		$ 8,363,737	$
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ 2,570,627	$	$ 2,959,352	$	$ (388,725)	$	$ 388,725	$	C	$	$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	$ 2,570,627	$	$ 2,959,352	$	$ (388,725)	$	$ 388,725	$		$	$
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	$ 5,241,027	$ (2,723,000)	$ 2,959,352	$	$ 2,281,675	$ (2,723,000)	$ 6,082,062	$ 2,723,000		$ 8,363,737	$

Explanations of Adjustments

A. ACA Risk Adjustment based on the final risk adjustment report received from HHS on June 30, 2018.
B. ACA Risk Adjustment based on the final risk adjustment report received from HHS on June 30, 2018.
C. ACA Reinsurance based on the final reinsurance report received from HHS on June 30, 2017 and payments received through June 30, 2018.
D. Not applicable.
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. 2018											
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. 2016	$	$	$	$	$	$
b. 2017						
c. 2018						
d. Total (a+b+c)	$	$	$	$	$	$

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. 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, 2017 were $230.8 million. As of June 30, 2018 $231.9 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years and $65.9 million in health care receivables have been recovered. Reserves remaining for prior years are $21.0 million based on the estimation of unpaid claims, claim adjustment expenses, and amounts expected to be received through subrogation at June 30, 2018. Health care receivables remaining to be recovered related to prior years are $0.2 million. Therefore, there has been a $44.0 million favorable prior year development since December 31, 2017. The redundancy that emerged resulted from differences in claims severity and utilization as compared to expectations.

B. Information about Significant Changes in Methodologies and Assumptions

No significant change.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

Not Applicable for Health Companies.

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
June 30, 2018	$ 19,182,000	-	-	-	-
March 31, 2018	18,055,000	$ 23,736,499	-	-	-
December 31, 2017	23,092,000	23,092,000	$ 327,009	$ 35,783,695	-
September 30, 2017	21,411,000	21,350,000	16,942,655	21,161	
June 30, 2017	15,039,000	21,410,000	16,440,439	207,336	-
March 31, 2017	14,940,065	19,191,073	15,838,786	246,625	$ 37,892
December 31, 2016	17,395,161	17,395,161	17,819,339	511,580	173,311
September 30, 2016	13,775,000	15,986,155	15,523,145	996,143	67,279
June 30, 2016	15,588,000	17,283,120	16,926,413	22,655	1,435,937
March 31, 2016	14,922,000	16,788,642	16,641,435	18,818	714,496

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 [X] No [ ]

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

2.2 If yes, date of change: In process

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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]

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

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

Zen Acquisition Sub, Inc. was incorporated June 2018

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ]

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	73,979,711	111,387,666
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	227,530,519	214,921,799
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 301,510,230	$ 326,309,465
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 45263

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 [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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
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
124676	ANCORA ADVISORS, LLC	N/A	SEC	NO
N/A	HUNTINGTON BANK	N/A	OCC	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 [ ]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5*GI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:

1.1	A&H loss percent	79.2 %
1.2	A&H cost containment percent	1.7 %
1.3	A&H expense percent excluding cost containment expenses	12.0 %

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
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?	Yes [ ]	No [ ]

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 Reinsurer 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 (a)	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	221,364						221,364	
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	1,131,834,125	165,636,480		8,947,690			1,306,418,295	
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	1,132,055,489	165,636,480	0	8,947,690	0	0	1,306,639,659	0
60. Reporting entity contributions for Employee Benefit Plans	XXX							0	
61. Total (Direct Business)	XXX	1,132,055,489	165,636,480	0	8,947,690	0	0	1,306,639,659	0

DETAILS OF WRITE-INS

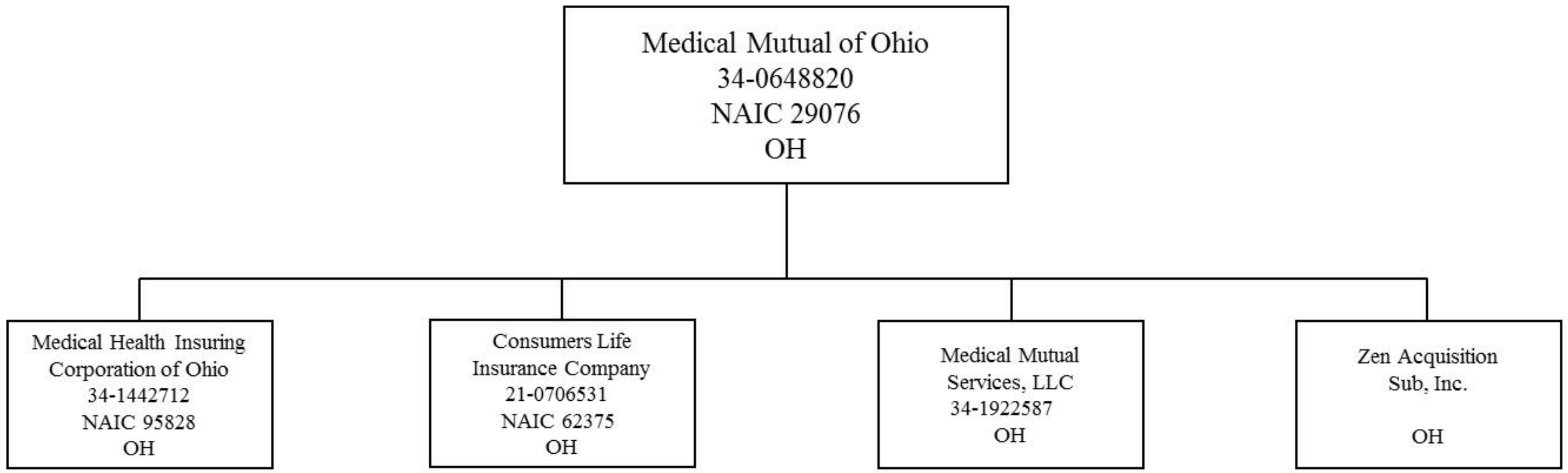
58001.								0	
58002.								0	
58003.								0	
58998. Summary of remaining write-ins for line 58 from overflow page		0	0	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	9	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	48

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

PART 1 – ORGANIZATIONAL CHART



As of 06/30/18

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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.......	....
....	Medical Mutual of Ohio..........	....	....	....	....	....	Zen Acquisition Sub, Inc.................................	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 8 3 6 5 0 0 0 0 2 *

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	971,804	210,328	761,476	1,150,860
2505. Intangible Asset	181,341	181,341	0	
2597. Summary of remaining write-ins for Line 25	1,153,145	391,669	761,476	1,150,860

Additional Write-ins for Liabilities:

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Reinsurance Payable	10,375,971		10,375,971	6,713,422
2305. Unclaimed Funds	3,286,570		3,286,570	3,155,988
2306. Guaranty Fund Liability	1,500,000		1,500,000	1,500,000
2397. Summary of remaining write-ins for Line 23	15,162,541	0	15,162,541	11,369,410

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	37,639,466	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		37,866,812
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	341,018	227,346
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	37,298,448	37,639,466
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	37,298,448	37,639,466

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	273,306,077	274,771,977
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		14,525,603
2.2 Additional investment made after acquisition	4,664,782	6,928,681
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(12,214,104)	(20,954,214)
6. Total gain (loss) on disposals	248,834	(31,633)
7. Deduct amounts received on disposals	3,244,165	1,934,337
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		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	262,761,424	273,306,077
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	262,761,424	273,306,077

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	1,417,955,735	1,385,527,890
2. Cost of bonds and stocks acquired	117,480,531	290,877,345
3. Accrual of discount	431,279	596,454
4. Unrealized valuation increase (decrease)	29,032,573	(10,304,257)
5. Total gain (loss) on disposals	4,019,940	37,783,802
6. Deduct consideration for bonds and stocks disposed of	87,055,951	277,948,047
7. Deduct amortization of premium	2,026,358	5,300,999
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	578,977	3,276,453
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	150,040	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,479,408,812	1,417,955,735
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,479,408,812	1,417,955,735

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)	898,372,142	44,564,374	30,159,102	(2,596,417)	898,372,142	910,180,997		903,563,514
2. NAIC 2 (a)	177,025,168	8,306,075	3,665,000	1,910,472	177,025,168	183,576,715		164,167,392
3. NAIC 3 (a)						0		
4. NAIC 4 (a)						0		
5. NAIC 5 (a)						0		
6. NAIC 6 (a)						0		
7. Total Bonds	1,075,397,310	52,870,449	33,824,102	(685,945)	1,075,397,310	1,093,757,712	0	1,067,730,906
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	1,075,397,310	52,870,449	33,824,102	(685,945)	1,075,397,310	1,093,757,712	0	1,067,730,906

(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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	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		XXX			

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	0	69,898,181
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		118,306,273
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	48,491,700	
2. Cost of cash equivalents acquired	134,054,608	118,306,273
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		69,814,573
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)	182,546,308	48,491,700
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	182,546,308	48,491,700

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	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	Flare Capital Partners I, LP	Rowayton	CT	Flare Capital Managers I, LLC		12/20/2013	1		600,000		4,120,258	5.714
000000 00 0	MCM Capital Partners III, LP	Cleveland	OH	MCM Capital Partners III, LLC		09/25/2015	1		77,399		1,151,334	3.100
000000 00 0	Strategic Value Investors, LP	Beachwood	OH	Strategic Value Private Investors		11/08/2017	1		423,944		1,149,056	3.330
000000 00 0	Leerink Transformation Fund I, LP	Boston	MA	Leerink Transformation Partners		06/06/2017	1		64,350		3,657,824	1.600
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	1,165,693	0	10,078,472	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	Employee Benefit Trust	Boston	MA	Fidelity Investments		07/01/2004			61,784			100.000
4299999. Total - Any Other Class of Asset - Unaffiliated								0	61,784	0	0	XXX
4499999. Subtotal - Unaffiliated								0	1,227,477	0	10,078,472	XXX
4699999. Totals								0	1,227,477	0	10,078,472	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	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
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Employee Benefit Trust	Boston	MA.	Participant Withdrawals	07/01/2004	03/31/2018						0		84,463	84,463		7,337	7,337	
4299999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	0	84,463	84,463	0	7,337	7,337	0
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	84,463	84,463	0	7,337	7,337	0
4699999. Totals							0	0	0	0	0	0	0	84,463	84,463	0	7,337	7,337	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 4N 7	U.S. TREASURY NOTES		06/25/2018	MORGAN STANLEY & CO INC		1,000,625	1,000,000	3,281	1
912828 4P 2	U.S. TREASURY NOTES		06/27/2018	MORGAN STANLEY & CO INC		1,000,703	1,000,000	3,138	1
912828 4R 8	U.S. TREASURY NOTES		06/27/2018	NATIONAL FINANCIAL SERVICES		8,036,250	8,000,000	17,596	1
0599999. Total - Bonds - U.S. Government						10,037,578	10,000,000	24,015	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3130AD RH 7	FEDERAL HOME LOAN BANKS		05/15/2018	NATIONAL FINANCIAL SERVICES		3,929,200	4,000,000	23,958	1
3137F5 N5 4	FHLMC REMIC SERIES 4794 DA		06/25/2018	SIEBERT BRANDFORD		8,267,633	7,964,005	26,879	1
3136B1 DG 6	FNMA REMIC TRUST 2018-11B VC		04/27/2018	NATIONAL FINANCIAL SERVICES		4,601,125	4,446,203	14,327	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						16,797,958	16,410,208	65,164	XXX
Bonds - Industrial and Miscellaneous									
00037B AF 9	ABB FINANCIAL USA INC		05/21/2018	DAVIDSON D A & COMPANY INC		1,000,860	1,000,000	5,278	1FE
37331N AH 4	GEORGIA-PACIFIC LLC		06/27/2018	NATIONAL FINANCIAL SERVICES		4,992,450	5,000,000	59,000	1FE
539830 BH 1	LOCKHEED MARTIN CORP		06/20/2018	NATIONAL FINANCIAL SERVICES		1,972,720	2,000,000	30,964	2FE
654106 AF 0	NIKE INC		06/22/2018	NATIONAL FINANCIAL SERVICES		2,725,560	3,000,000	10,885	1FE
755111 BY 6	RAYTHEON CO		04/25/2018	NATIONAL FINANCIAL SERVICES		4,115,818	4,171,000	48,175	1FE
855244 AP 4	STARBUCKS CORP		04/16/2018	DAVIDSON D A & COMPANY INC		498,865	500,000	2,431	2FE
863667 AH 4	STRYKER CORP		06/04/2018	NATIONAL FINANCIAL SERVICES		4,894,150	5,000,000	16,406	1FE
867914 BS 1	SUNTRUST BANKS INC		04/24/2018	BONY/SUNTRUST CAPITAL MKTS		2,996,160	3,000,000		2FE
98419M AJ 9	XYLEM INC		06/13/2018	NATIONAL FINANCIAL SERVICES		2,838,330	3,000,000	11,917	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						26,034,913	26,671,000	185,056	XXX
8399997. Total - Bonds - Part 3						52,870,449	53,081,208	274,235	XXX
8399999. Total - Bonds						52,870,449	53,081,208	274,235	XXX
Common Stocks - Industrial and Miscellaneous									
G1151C 10 1	ACCENTURE PLC IRELAND	C	06/26/2018	MORGAN STANLEY & CO INC	1,000.000	157,093	XXX		L
G1190F 10 7	BLUE CAP REINS HOLDINGS LTD	C	06/07/2018	LIQUIDNET INC	5,147.000	53,985	XXX		L
G6700G 10 7	NVENT ELECTRIC PLC	C	05/01/2018	VARIOUS	10,170.000	237,094	XXX		L
G7S00T 10 4	PENTAIR PLC	C	04/13/2018	NOBLE INTERNATIONAL	2,680.000	188,616	XXX		L
003881 30 7	ACACIA RESH CORP		04/24/2018	LIQUIDNET INC	10,400.000	37,804	XXX		L
032332 50 4	AMTECH SYSTEMS INC		05/08/2018	JONESTRADING INSTITUTIONAL SERVICES	9,139.000	67,443	XXX		L
04238R 10 6	ARMSTRONG FLOORING INC		06/14/2018	VARIOUS	19,037.000	253,402	XXX		L
00206R 10 2	AT&T INC		06/15/2018	MERGER	16,957.000	551,768	XXX		L
05351X 10 1	AVAYA HOLDINGS CORP		06/08/2018	STEVENS & CO	2,590.000	54,477	XXX		L
00246W 10 3	AXT INC		04/24/2018	JONESTRADING INSTITUTIONAL SERVICES	17,504.000	104,674	XXX		L
10922N 10 3	BRIGHTHOUSE FINANCIAL INC		04/24/2018	LIQUIDNET INC	940.000	49,060	XXX		L
11135F 10 1	BROADCOM INC		05/02/2018	STRATEGAS SECURITIES LLC	4,725.000	1,073,955	XXX		L
14575E 10 5	CARS.COM INC		05/07/2018	LIQUIDNET INC	3,930.000	111,283	XXX		L
171046 10 5	CHRISTOPHER & BANKS CORP		06/27/2018	INVESTMENT TECHNOLOGY GROUP	13,525.000	12,348	XXX		L
197641 10 3	COLUMBIA FINANCIAL INC		05/04/2018	VARIOUS	9,001.000	140,058	XXX		L
203900 10 5	COMMUNICATIONS SYSTEMS INC		04/04/2018	IVY SECURITES INC	741.000	2,563	XXX		L
253827 10 9	DIGIRAD CORP		04/25/2018	JONESTRADING INSTITUTIONAL SERVICES	58,316.000	79,080	XXX		L
26885G 10 9	ERA GROUP INC		04/27/2018	JONESTRADING INSTITUTIONAL SERVICES	5,713.000	59,873	XXX		L
320557 10 1	FIRST INTERNET BANCORP		06/08/2018	INVESTMENT TECHNOLOGY GROUP	2,542.000	84,573	XXX		L
356108 10 0	FREDS INC		06/01/2018	INVESTMENT TECHNOLOGY GROUP	43,737.000	60,803	XXX		L
36164V 30 5	GCI LIBERTY INC		06/12/2018	INVESTMENT TECHNOLOGY GROUP	1,640.000	73,571	XXX		L
36164Y 10 1	GCP APPLIED TECHNOLOGIES INC		05/08/2018	BAYPOINT TRADING	2,238.000	65,747	XXX		L
37364X 10 9	GEOSPACE TECHNOLOGIES CORP		05/07/2018	BAYPOINT TRADING	6,123.000	69,231	XXX		L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
387328 10 7	GRANITE CONSTRUCTION INC.		06/15/2018	VARIOUS	6,964.000	132,126	XXX		L
402307 10 2	GULF ISLAND FABRICATION INC.		06/20/2018	VARIOUS	7,702.000	72,047	XXX		L
40624Q 20 3	HALLMARK FINANCIAL SERVICES INC EC		06/25/2018	VARIOUS	9,533.000	97,234	XXX		L
404139 10 7	HC2 HOLDINGS INC.		06/21/2018	BAYPOINT TRADING	16,853.000	96,841	XXX		L
461148 10 8	INTEVAC INC.		06/26/2018	VARIOUS	52,692.000	257,993	XXX		L
478160 10 4	JOHNSON & JOHNSON		06/26/2018	MORGAN STANLEY & CO INC.	2,000.000	244,986	XXX		L
48716P 10 8	KEARNY FINANCIAL CORP MD		04/24/2018	VARIOUS	4,121.000	55,114	XXX		L
577128 10 1	MATTHEWS INTERNATIONAL CORP		04/19/2018	VARIOUS	1,780.000	90,414	XXX		L
580135 10 1	MCDONALDS CORP COM		06/26/2018	MORGAN STANLEY & CO INC.	1,000.000	160,984	XXX		L
58958P 10 4	MERIDIAN BANK PAOLI PA		06/11/2018	INVESTMENT TECHNOLOGY GROUP	1,501.000	27,015	XXX		L
59804T 40 7	MIDSTATES PETROLEUM CO INC.		05/25/2018	B RILEY & CO LLC	434.000	5,565	XXX		L
606501 10 4	MITCHAM INDUSTRIES INC.		05/03/2018	VARIOUS	8,864.000	28,808	XXX		L
68628V 30 8	ORION MARINE GROUP INC.		04/25/2018	JONESTRADING INSTITUTIONAL SERVICES	5,280.000	35,847	XXX		L
715347 10 0	PERSPECTA INC.		06/14/2018	VARIOUS	17,040.000	415,873	XXX		L
693366 20 5	PICO HOLDINGS INC.		06/26/2018	VARIOUS	12,657.000	150,346	XXX		L
72766Q 10 5	PLATFORM SPECIALTY PRODS CORP		05/04/2018	CJS SECURITIES INC.	5,550.000	58,409	XXX		L
742718 10 9	PROCTER & GAMBLE CO.		06/26/2018	MORGAN STANLEY & CO INC.	5,500.000	429,458	XXX		L
74915M 10 0	QURATE RETAIL INC.		06/12/2018	B RILEY & CO LLC	1,450.000	31,728	XXX		L
75508B 10 4	RAYONIER ADVANCED MATERIALS INC.		06/27/2018	VARIOUS	5,666.000	113,780	XXX		L
75605L 70 8	REALNETWORKS INC.		04/27/2018	IVY SECURITES INC.	19,467.000	70,050	XXX		L
78573L 10 6	SABRA HEALTH CARE REIT INC.		05/21/2018	RAYMOND JAMES & ASSOC.	1,930.000	37,627	XXX		L
794093 10 4	SALEM COMMUNICATIONS CORP DEL		05/09/2018	VARIOUS	21,409.000	70,890	XXX		L
806407 10 2	SCHEIN HENRY INC.		06/21/2018	VARIOUS	2,730.000	197,694	XXX		L
824543 10 2	SHILOH INDUSTRIES INC.		06/27/2018	IVY SECURITES INC.	6,944.000	62,552	XXX		L
855668 10 9	STARRETT L S CO.		06/27/2018	VARIOUS	6,302.000	41,066	XXX		L
85569C 10 7	STARTEK INC.		06/22/2018	JONESTRADING INSTITUTIONAL SERVICES	7,550.000	50,208	XXX		L
871561 10 6	SYNACOR INC.		04/24/2018	JONESTRADING INSTITUTIONAL SERVICES	21,160.000	36,715	XXX		L
87538X 10 5	TANDY LEATHER FACTORY INC.		06/19/2018	VARIOUS	9,803.000	73,721	XXX		L
879181 10 5	TELARIA INC.		05/31/2018	VARIOUS	15,117.000	62,799	XXX		L
88822Q 10 3	TIPTREE INC.		04/25/2018	BAYPOINT TRADING	1,351.000	7,930	XXX		L
89703P 10 7	TRONC INC.		06/18/2018	VARIOUS	10,417.000	179,014	XXX		L
92220P 10 5	VARIAN MEDICAL SYSTEMS INC.		06/15/2018	INVESTMENT TECHNOLOGY GROUP	490.000	60,220	XXX		L
92532W 10 3	VERSUM MATERIALS INC.		04/18/2018	INVESTMENT TECHNOLOGY GROUP	1,230.000	46,722	XXX		L
91829F 10 4	VOXX INTERNATIONAL CORP		05/08/2018	VARIOUS	11,124.000	57,090	XXX		L
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.		06/04/2018	VARIOUS	3,520.000	170,288	XXX		L
98310W 10 8	WYNDHAM WORLDWIDE CORP		06/15/2018	VARIOUS	4,150.000	324,282	XXX		L
730843 20 8	POINTS INTERNATIONAL LTD	C	04/25/2018	VARIOUS	9,580.000	99,864	XXX		L
Y2187A 14 3	EAGLE BULK SHIPPING INC.		04/09/2018	JONESTRADING INSTITUTIONAL SERVICES	13,652.000	66,439	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						7,808,240	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						7,808,240	XXX	0	XXX
9799999. Total - Common Stocks						7,808,240	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						7,808,240	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						60,678,689	XXX	274,235	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 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)
Bonds - U.S. Government																					
38375G 2G 5	GNMA REMIC TRUST 2012-102 DN		06/20/2018.	PRINCIPAL RECEIPT		88,931	88,931	88,890	88,907		24		24		88,931			0	557	09/20/2040.	1
38378E JV 6	GNMA REMIC TRUST 2012-65 MJ		06/20/2018.	PRINCIPAL RECEIPT		164,468	164,468	170,276	167,921		(3,453)		(3,453)		164,468			0	1,710	07/20/2039.	1
38375G DJ 7	GNMA REMIC TRUST 2012-73 NK		06/20/2018.	PRINCIPAL RECEIPT		59,739	59,739	62,670	61,442		(1,703)		(1,703)		59,739			0	781	08/20/2040.	1
38379W 5E 8	GNMA REMIC TRUST 2016-62 LA		06/20/2018.	PRINCIPAL RECEIPT		106,404	106,404	110,760	109,828		(3,424)		(3,424)		106,404			0	1,304	09/20/2045.	1
38379X KD 1	GNMA REMIC TRUST 2016-83 AP		06/20/2018.	PRINCIPAL RECEIPT		172,757	172,757	180,046	178,501		(5,744)		(5,744)		172,757			0	2,084	10/20/2045.	1
38379X Q9 4	GNMA REMIC TRUST 2016-90 MA		06/20/2018.	PRINCIPAL RECEIPT		246,879	246,879	257,448	255,152		(8,273)		(8,273)		246,879			0	3,097	10/20/2045.	1
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG		06/20/2018.	PRINCIPAL RECEIPT		232,862	232,862	231,988	232,073		789		789		232,862			0	2,443	06/20/2047.	1
38380H PP 1	GNMA REMIC TRUST 2017-149 CA		06/20/2018.	PRINCIPAL RECEIPT		23,044	23,044	22,576			468		468		23,044			0	192	02/20/2046.	1
912828 HZ 6	U.S. TREASURY NOTES		05/15/2018.	MATURITY		1,000,000	1,000,000	987,500	999,438		562		562		1,000,000			0	19,375	05/15/2018.	1
0599999.	Total - Bonds - U.S. Government					2,095,084	2,095,084	2,112,154	2,093,262	0	(20,754)	0	(20,754)	0	2,095,084	0	0	0	31,543	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313373 UU 4	FEDERAL HOME LOAN BANKS		06/08/2018.	MATURITY		4,000,000	4,000,000	4,226,920	4,021,085		(21,085)		(21,085)		4,000,000			0	55,000	06/08/2018.	1
313379 DT 3	FEDERAL HOME LOAN BANKS		06/08/2018.	MATURITY		1,000,000	1,000,000	986,620	998,753		1,247		1,247		1,000,000			0	6,250	06/08/2018.	1
31394R ZY 8	FHLMC REMIC SERIES 2769 LB		06/15/2018.	PRINCIPAL RECEIPT		53,417	53,417	54,151	53,506		(90)		(90)		53,417			0	876	03/15/2019.	1
31394W FL 7	FHLMC REMIC SERIES 2773 TB		06/15/2018.	PRINCIPAL RECEIPT		46,358	46,358	46,793	46,412		(54)		(54)		46,358			0	757	04/15/2019.	1
31394W YN 2	FHLMC REMIC SERIES 2783 AY		06/15/2018.	PRINCIPAL RECEIPT		34,069	34,069	34,606	34,135		(66)		(66)		34,069			0	551	04/15/2019.	1
31394W GS 1	FHLMC REMIC SERIES 2784 HJ		06/15/2018.	PRINCIPAL RECEIPT		68,404	68,404	68,447	68,410		(6)		(6)		68,404			0	1,122	04/15/2019.	1
31394Y F3 3	FHLMC REMIC SERIES 2796 LB		06/15/2018.	PRINCIPAL RECEIPT		26,113	26,113	26,790	26,475		(362)		(362)		26,113			0	482	05/15/2024.	1
31395J MW 3	FHLMC REMIC SERIES 2892 DB		06/15/2018.	PRINCIPAL RECEIPT		48,491	48,491	48,976	48,557		(66)		(66)		48,491			0	887	11/15/2019.	1
31395U RE 3	FHLMC REMIC SERIES 2977 AY		06/15/2018.	PRINCIPAL RECEIPT		48,186	48,186	49,918	49,170		(984)		(984)		48,186			0	890	05/15/2025.	1
3137AE LS 2	FHLMC REMIC SERIES 3910 JC		06/15/2018.	PRINCIPAL RECEIPT		89,359	89,359	91,342	90,279		(920)		(920)		89,359			0	745	12/15/2037.	1
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA		06/15/2018.	PRINCIPAL RECEIPT		63,128	63,128	66,285	65,362		(2,233)		(2,233)		63,128			0	907	02/15/2041.	1
3137AJ HW 7	FHLMC REMIC SERIES 3960 YH		06/15/2018.	PRINCIPAL RECEIPT		106,142	106,142	108,464	107,323		(1,181)		(1,181)		106,142			0	857	08/15/2040.	1
3137AP BF 6	FHLMC REMIC SERIES 4033 ED		06/15/2018.	PRINCIPAL RECEIPT		139,445	139,445	143,474	141,387		(1,942)		(1,942)		139,445			0	1,481	10/15/2036.	1
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA		06/15/2018.	PRINCIPAL RECEIPT		50,340	50,340	52,731	52,286		(1,946)		(1,946)		50,340			0	571	12/15/2040.	1
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA		06/15/2018.	PRINCIPAL RECEIPT		157,310	157,310	158,367	158,017		(708)		(708)		157,310			0	967	02/15/2042.	1
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP		06/15/2018.	PRINCIPAL RECEIPT		162,604	162,604	168,422	166,472		(3,868)		(3,868)		162,604			0	1,609	05/15/2041.	1
3137AW VA 0	FHLMC REMIC SERIES 4145 UC		06/15/2018.	PRINCIPAL RECEIPT		171,192	171,192	170,390	170,589		603		603		171,192			0	1,146	12/15/2027.	1
3137AY 6Z 9	FHLMC REMIC SERIES 4150 ND		06/15/2018.	PRINCIPAL RECEIPT		165,530	165,530	164,573	164,686		844		844		165,530			0	1,191	07/15/2041.	1
3137AY SG 7	FHLMC REMIC SERIES 4165 TD		06/15/2018.	PRINCIPAL RECEIPT		213,096	213,096	204,372			8,724		8,724		213,096			0	1,020	12/15/2042.	1
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC		06/15/2018.	PRINCIPAL RECEIPT		163,752	163,752	156,843	158,700		5,052		5,052		163,752			0	1,045	03/15/2028.	1
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD		06/15/2018.	PRINCIPAL RECEIPT		134,098	134,098	135,879	135,408		(1,310)		(1,310)		134,098			0	1,133	01/15/2033.	1
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA		06/15/2018.	PRINCIPAL RECEIPT		142,131	142,131	142,797	142,694		(563)		(563)		142,131			0	1,514	05/15/2028.	1
3137B7 3L 1	FHLMC REMIC SERIES 4289 WE		06/15/2018.	PRINCIPAL RECEIPT		135,636	135,636	138,921	137,909		(2,273)		(2,273)		135,636			0	1,706	08/15/2031.	1
3137B7 TL 3	FHLMC REMIC SERIES 4306 A		06/15/2018.	PRINCIPAL RECEIPT		90,464	90,464	94,591	92,738		(2,274)		(2,274)		90,464			0	1,371	03/15/2041.	1
3137B9 FL 4	FHLMC REMIC SERIES 4314 KA		06/15/2018.	PRINCIPAL RECEIPT		272,464	272,464	278,850	277,388		(4,924)		(4,924)		272,464			0	3,495	12/15/2039.	1
3137BA 3T 7	FHLMC REMIC SERIES 4329 KA		06/15/2018.	PRINCIPAL RECEIPT		112,739	112,739	115,681	114,968		(2,230)		(2,230)		112,739			0	1,440	01/15/2040.	1
3137BB A9 1	FHLMC REMIC SERIES 4337 BA		06/15/2018.	PRINCIPAL RECEIPT		279,573	279,573	292,852	292,448		(12,875)		(12,875)		279,573			0	3,493	02/15/2046.	1
3137BB N9 7	FHLMC REMIC SERIES 4358 DA		06/15/2018.	PRINCIPAL RECEIPT		216,345	216,345	221,415	220,473		(4,129)		(4,129)		216,345			0	2,747	06/15/2040.	1
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE		06/15/2018.	PRINCIPAL RECEIPT		267,854	267,854	265,636	265,762		2,092		2,092		267,854			0	2,785	01/15/2043.	1
3137BN Z8 0	FHLMC REMIC SERIES 4569 A		06/15/2018.	PRINCIPAL RECEIPT		245,981	245,981	254,129	253,493		(7,513)		(7,513)		245,981			0	2,605	11/15/2040.	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)
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA		06/15/2018	PRINCIPAL RECEIPT		255,388	255,388	262,491	261,693		(6,305)		(6,305)		255,388			0	2,540	06/15/2041	1
3137BV EH 5	FHLMC REMIC SERIES 4655 HA		06/15/2018	PRINCIPAL RECEIPT		278,464	278,464	288,993	288,565		(10,101)		(10,101)		278,464			0	4,091	01/15/2042	1
3137BW YH 1	FHLMC REMIC SERIES 4674 A		06/15/2018	PRINCIPAL RECEIPT		242,435	242,435	248,269	248,228		(5,793)		(5,793)		242,435			0	3,072	12/15/2042	1
3137F3 W8 3	FHLMC REMIC SERIES 4764 WJ		06/15/2018	PRINCIPAL RECEIPT		83,267	83,267	82,669			598		598		83,267			0	427	01/15/2045	1
31415Y LW 7	FNMA PASS-THRU POOL 993241		06/25/2018	PRINCIPAL RECEIPT		22,787	22,787	23,962	23,792		(1,005)		(1,005)		22,787			0	375	06/01/2024	1
31417Y GK 7	FNMA PASS-THRU 15 YEAR		06/25/2018	PRINCIPAL RECEIPT		55,696	55,696	57,541	57,147		(1,451)		(1,451)		55,696			0	989	10/01/2024	1
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ		06/25/2018	PRINCIPAL RECEIPT		79,029	79,029	80,856	79,921		(892)		(892)		79,029			0	1,502	12/25/2024	1
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC		06/25/2018	PRINCIPAL RECEIPT		147,172	147,172	149,816	149,243		(2,071)		(2,071)		147,172			0	1,196	04/25/2041	1
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB		06/25/2018	PRINCIPAL RECEIPT		110,748	110,748	114,728	113,151		(2,403)		(2,403)		110,748			0	1,133	03/25/2039	1
31397S XM 1	FNMA REMIC TRUST 2011-40 KA		06/25/2018	PRINCIPAL RECEIPT		13	13	13	13				0		13			0		03/25/2026	1
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA		06/25/2018	PRINCIPAL RECEIPT		23,133	23,133	24,416	24,187		(1,054)		(1,054)		23,133			0	337	10/25/2041	1
3136AA JT 3	FNMA REMIC TRUST 2012-139 CA		06/25/2018	PRINCIPAL RECEIPT		406,299	406,299	397,613	397,669		8,630		8,630		406,299			0	3,382	11/25/2042	1
3136AA 5A 9	FNMA REMIC TRUST 2012-149 ND		06/25/2018	PRINCIPAL RECEIPT		174,020	174,020	174,020	174,020				0		174,020			0	1,558	06/25/2042	1
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA		06/25/2018	PRINCIPAL RECEIPT		133,402	133,402	137,091	136,225		(2,823)		(2,823)		133,402			0	1,125	01/25/2028	1
3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA		06/25/2018	PRINCIPAL RECEIPT		147,088	147,088	147,042	147,063		24		24		147,088			0	1,265	04/25/2040	1
3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB		06/25/2018	PRINCIPAL RECEIPT		90,085	90,085	90,479	90,337		(252)		(252)		90,085			0	866	10/25/2040	1
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB		06/25/2018	PRINCIPAL RECEIPT		80,376	80,376	80,979	80,764		(387)		(387)		80,376			0	672	01/25/2032	1
3136A5 AC 0	FNMA REMIC TRUST 2012-40 MG		06/25/2018	PRINCIPAL RECEIPT		159,966	159,966	160,816	160,670		(704)		(704)		159,966			0	1,665	04/25/2041	1
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB		06/25/2018	PRINCIPAL RECEIPT		131,563	131,563	135,099	133,828		(2,264)		(2,264)		131,563			0	1,241	02/25/2041	1
3136A7 U3 4	FNMA REMIC TRUST 2012-84 QG		06/25/2018	PRINCIPAL RECEIPT		64,944	64,944	65,756	65,629		(684)		(684)		64,944			0	781	09/25/2031	1
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD		06/25/2018	PRINCIPAL RECEIPT		96,096	96,096	97,342	97,069		(973)		(973)		96,096			0	806	07/25/2041	1
3136AC ES 6	FNMA REMIC TRUST 2013-10 DE		06/25/2018	PRINCIPAL RECEIPT		208,878	208,878	209,367	209,314		(436)		(436)		208,878			0	1,793	10/25/2041	1
3136AH U9 9	FNMA REMIC TRUST 2013-133 VT		06/25/2018	PRINCIPAL RECEIPT		129,763	129,763	133,545	132,024		(2,261)		(2,261)		129,763			0	1,623	05/25/2025	1
3136AC WN 7	FNMA REMIC TRUST 2013-20 CA		06/25/2018	PRINCIPAL RECEIPT		274,651	274,651	280,401	280,031		(5,380)		(5,380)		274,651			0	2,961	01/25/2043	1
3136AD MZ 9	FNMA REMIC TRUST 2013-30 JA		06/25/2018	PRINCIPAL RECEIPT		193,312	193,312	180,722	179,284		14,028		14,028		193,312			0	1,378	04/25/2043	1
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB		06/25/2018	PRINCIPAL RECEIPT		158,820	158,820	163,188	162,025		(3,205)		(3,205)		158,820			0	1,928	05/25/2032	1
3136AD V4 8	FNMA REMIC TRUST 2013-41 WG		06/25/2018	PRINCIPAL RECEIPT		203,346	203,346	203,918	203,818		(472)		(472)		203,346			0	2,141	11/25/2042	1
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA		06/25/2018	PRINCIPAL RECEIPT		278,736	278,736	285,661	285,273		(6,537)		(6,537)		278,736			0	3,614	09/25/2039	1
3136AJ K4 7	FNMA REMIC TRUST 2014-28 ND		06/25/2018	PRINCIPAL RECEIPT		300,943	300,943	307,949	306,219		(5,276)		(5,276)		300,943			0	3,811	03/25/2040	1
3136AQ UM 0	FNMA REMIC TRUST 2015-92 VA		06/25/2018	PRINCIPAL RECEIPT		143,270	143,270	151,150	149,571		(6,300)		(6,300)		143,270			0	1,792	01/25/2029	1
3136AR R4 2	FNMA REMIC TRUST 2016-25 A		06/25/2018	PRINCIPAL RECEIPT		198,135	198,135	206,680	206,610		(8,475)		(8,475)		198,135			0	2,418	11/25/2042	1
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA		06/25/2018	PRINCIPAL RECEIPT		235,916	235,916	241,630	241,271		(5,355)		(5,355)		235,916			0	2,878	09/25/2045	1
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN		06/25/2018	PRINCIPAL RECEIPT		183,466	183,466	191,607	190,748		(7,282)		(7,282)		183,466			0	2,418	02/25/2046	1
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN		06/25/2018	PRINCIPAL RECEIPT		194,652	194,652	192,584	192,832		1,820		1,820		194,652			0	2,034	05/25/2045	1
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE		06/25/2018	PRINCIPAL RECEIPT		162,777	162,777	169,186	168,742		(5,965)		(5,965)		162,777			0	2,422	08/25/2040	1
3136AW EJ 2	FNMA REMIC TRUST 2017-28 A		06/25/2018	PRINCIPAL RECEIPT		304,369	304,369	313,643	313,530		(9,162)		(9,162)		304,369			0	3,798	05/25/2045	1
3136AY DD 2	FNMA REMIC TRUST 2017-66 BH		06/25/2018	PRINCIPAL RECEIPT		217,076	217,076	224,369	224,384		(7,307)		(7,307)		217,076			0	3,169	05/25/2044	1
3136B1 DG 6	FNMA REMIC TRUST 2018-11B VC		06/25/2018	PRINCIPAL RECEIPT		54,156	54,156	56,044			(1,887)		(1,887)		54,156			0	271	04/25/2029	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					14,928,458	14,928,458	15,300,870	14,729,775	0	(144,402)	0	(144,402)	0	14,928,458	0	0	0	170,115	XXX	XXX
Bonds - Industrial and Miscellaneous																					
90261X FA 5	UBS AG	C	04/25/2018	MATURITY		1,000,000	1,000,000	993,780	999,742		258		258		1,000,000			0	28,750	04/25/2018	1FE
14912L 3U 3	CATERPILLAR FINANCIAL SERVICES		04/15/2018	MATURITY		1,000,000	1,000,000	1,021,215	1,000,786		(786)		(786)		1,000,000			0	27,250	04/15/2018	1FE

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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)
26442C AD 6	DUKE ENERGY CAROLINAS LLC		04/15/2018	MATURITY		500,000	500,000	499,265	499,973		27		27		500,000			0	12,750	04/15/2018	1FE
29250R AN 6	ENBRIDGE ENERGY PARTNERS L P		04/15/2018	MATURITY		1,000,000	1,000,000	1,227,020	1,012,845		(12,845)		(12,845)		1,000,000			0	32,500	04/15/2018	2FE
29379V AL 7	ENTERPRISE PRODS OPER LLC		04/15/2018	MATURITY		2,665,000	2,665,000	3,340,018	2,702,357		(37,357)		(37,357)		2,665,000			0	88,611	04/15/2018	2FE
354613 AG 6	FRANKLIN RESOURCES INC		05/21/2018	CALLED @ 103.3890000		4,135,560	4,000,000	4,492,753	4,210,104		(74,544)		(74,544)		4,135,560		(135,560)	(135,560)	228,060	05/20/2020	1FE
377372 AD 9	GLAXOSMITHKLINE CAP INC		05/15/2018	MATURITY		2,000,000	2,000,000	1,990,300	1,999,530		470		470		2,000,000			0	56,500	05/15/2018	1FE
64952W BZ 5	NEW YORK LIFE GLOBAL FUNDING		04/27/2018	MATURITY		1,500,000	1,500,000	1,498,950	1,499,886		114		114		1,500,000			0	9,750	04/27/2018	1FE
713448 BH 0	PEPSICO INC		06/01/2018	MATURITY		1,000,000	1,000,000	994,860	999,731		269		269		1,000,000			0	25,000	06/01/2018	1FE
06366R E7 6	BMO BANK OF MONTREAL	C	04/10/2018	MATURITY		2,000,000	2,000,000	1,998,720	1,999,881		119		119		2,000,000			0	14,000	04/10/2018	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					16,800,560	16,665,000	18,056,881	16,924,835	0	(124,275)	0	(124,275)	0	16,800,560	0	(135,560)	(135,560)	523,171	XXX	XXX
8399997.	Total - Bonds - Part 4					33,824,102	33,688,542	35,469,905	33,747,872	0	(289,431)	0	(289,431)	0	33,824,102	0	(135,560)	(135,560)	724,829	XXX	XXX
8399999.	Total - Bonds					33,824,102	33,688,542	35,469,905	33,747,872	0	(289,431)	0	(289,431)	0	33,824,102	0	(135,560)	(135,560)	724,829	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
G0176J 10 9	ALLEGION PUB LTD CO	C	04/26/2018	DIRECT TRADING	1,960.000	153,006	XXX	129,513	155,938	(26,425)			(26,425)		129,513		23,493	23,493	329	XXX	L
G7S00T 10 4	PENTAIR PLC	C	05/01/2018	COST ADJ.		63,449	XXX	63,449					0		63,449			0		XXX	L
004816 10 4	ACME UTD CORP		05/30/2018	VARIOUS	1,139.000	25,173	XXX	26,595	26,653	(57)			(57)		26,595		(1,423)	(1,423)	251	XXX	L
039380 40 7	ARCH COAL INC		04/26/2018	DIRECT TRADING	1,140.000	98,302	XXX	80,065	106,202	(26,138)			(26,138)		80,065		18,238	18,238	456	XXX	L
04649U 10 2	ASURE SOFTWARE INC		06/22/2018	VARIOUS	5,050.000	87,297	XXX	70,273					0		70,273		17,024	17,024		XXX	L
00206R 10 2	AT&T INC		06/22/2018	VARIOUS	25,806.600	825,127	XXX	905,878	1,003,337	(97,479)			(97,479)		905,878		(80,751)	(80,751)	25,806	XXX	L
05351X 10 1	AVAYA HLDGS CORP		05/10/2018	JONESTRADING INSTITUTIONAL SERVICES	1,810.000	38,579	XXX	30,788	31,766	(977)			(977)		30,788		7,791	7,791		XXX	L
05969A 10 5	BANCORP INC DEL		06/08/2018	VARIOUS	15,016.000	172,218	XXX	72,768	148,358	(75,590)			(75,590)		72,768		99,450	99,450		XXX	L
090672 10 6	BIOTELEMETRY INC		05/22/2018	DOUGHERTY & COMPANY LLC	1,010.000	41,388	XXX	18,077	30,199	(12,122)			(12,122)		18,077		23,310	23,310		XXX	L
131193 10 4	CALLAWAY GOLF CO		06/05/2018	VARIOUS	9,354.000	173,620	XXX	59,579	130,301	(70,722)			(70,722)		59,579		114,041	114,041	121	XXX	L
205477 10 2	COMPUTER TASK GROUP INC		04/24/2018	VARIOUS	29,911.000	258,833	XXX	139,668	152,546	(12,878)			(12,878)		139,668		119,164	119,164		XXX	L
206787 10 3	CONDUENT INC		06/27/2018	VARIOUS	3,910.000	72,406	XXX	53,235	63,186	(9,951)			(9,951)		53,235		19,171	19,171		XXX	L
219350 10 5	CORNING INC COM		05/02/2018	STRATEGAS SECURITIES LLC	33,775.000	902,998	XXX	1,093,533	1,080,462	13,071			13,071		1,093,533		(190,536)	(190,536)	6,080	XXX	L
239360 10 0	DAWSON GEOPHYSICAL CO		06/19/2018	VARIOUS	15,788.650	120,710	XXX	59,338	77,329	(17,991)			(17,991)		59,338		61,372	61,372		XXX	L
254423 10 6	DINEEQUITY INC		05/14/2018	VARIOUS	1,630.000	116,968	XXX	73,888	82,690	(8,802)			(8,802)		73,888		43,079	43,079	2,608	XXX	L
23334L 10 2	DSW INC		05/30/2018	DIRECT TRADING	2,400.000	56,873	XXX	47,962	51,384	(3,422)			(3,422)		47,962		8,910	8,910	600	XXX	L
28035Q 10 2	EDGEWELL PERS CARE CO		05/02/2018	IVY SECURITES INC	1,970.000	83,500	XXX	117,610	80,770				0		117,610		(34,110)	(34,110)		XXX	L
28470R 10 2	ELDORADO RESORTS INC		06/14/2018	VARIOUS	4,320.000	185,380	XXX	53,334	143,208	(89,874)			(89,874)		53,334		132,046	132,046		XXX	L
387328 10 7	GRANITE CONSTR INC		06/20/2018	VARIOUS	6,963.840	395,385	XXX	132,126					0		132,126		263,259	263,259		XXX	L
41165F 10 1	HARBORONE BANCORP INC		06/15/2018	VARIOUS	996.000	17,842	XXX	18,567	19,083	(516)			(516)		18,567		(725)	(725)		XXX	L
416906 10 5	HARVARD BIOSCIENCE INC		06/26/2018	VARIOUS	11,571.000	60,759	XXX	33,238	38,184	(4,947)			(4,947)		33,238		27,521	27,521		XXX	L
45685K 10 2	INFUSYSTEM HLDGS INC		06/29/2018	VARIOUS	17,398.000	60,741	XXX	37,828	40,015	(2,187)			(2,187)		37,828		22,913	22,913		XXX	L
47012E 10 6	JAKKS PAC INC		05/21/2018	IVY SECURITES INC	24,402.000	74,996	XXX	57,345	57,345				0		57,345		17,651	17,651		XXX	L
521050 10 4	LAYNE CHRISTENSEN CO		06/15/2018	ABEL NOSER CORP	25,792.000	132,126	XXX	132,126	323,690	(191,564)			(191,564)		132,126			0		XXX	L
525327 10 2	LEIDOS HLDGS INC		06/18/2018	INVESTMENT TECHNOLOGY GROUP	1,746.000	102,496	XXX	76,388	112,739	(36,351)			(36,351)		76,388		26,109	26,109	559	XXX	L
574599 10 6	MASCO CORP COM		04/24/2018	ABEL NOSER CORP	1,240.000	46,947	XXX	33,612	54,486	(20,874)			(20,874)		33,612		13,335	13,335	130	XXX	L
700517 10 5	PARK HOTELS RESORTS INC		06/05/2018	MORGAN, J.P. SECURITIES	1,430.000	45,698	XXX	37,239	41,113	(3,873)			(3,873)		37,239		8,458	8,458	1,401	XXX	L
830879 10 2	SKYWEST INC		04/30/2018	VARIOUS	2,704.000	147,588	XXX	58,791	143,582	(84,792)			(84,792)		58,790		88,797	88,797	487	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					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)
84763R 10 1	SPECTRUM BRANDS HLDGS INC	..	04/26/2018.	JONESTRADING INSTITUTIONAL SERVICES	1,400.000	90,496	XXX	145,180				3,971	(3,971)		145,180		(54,684)	(54,684)	400	XXX	L
855707 10 5	STATE AUTO FINANCIAL CORP	..	04/24/2018.	LIQUIDNET INC	7,789.000	236,895	XXX	101,595	226,816	(125,220)			(125,220)		101,595		135,300	135,300	779	XXX	L
872386 10 7	TESSCO TECHNOLOGIES INC	..	06/21/2018.	VARIOUS	2,130.000	36,820	XXX	26,934	42,920	(15,986)			(15,986)		26,934		9,887	9,887	852	XXX	L
87240R 10 7	TFS FINANCIAL CORP	..	06/27/2018.	VARIOUS	6,718.000	105,534	XXX	76,152	100,367	(24,214)			(24,214)		76,152		29,382	29,382	1,782	XXX	L
887317 30 3	TIME WARNER INC	..	06/15/2018.	MERGER	11,800.000	1,186,018	XXX	845,514	1,079,346	(233,832)			(233,832)		845,514		340,504	340,504	9,499	XXX	L
901476 10 1	TWIN DISC INC	..	05/07/2018.	IVY SECURITES INC	1,838.000	48,352	XXX	18,051	48,836	(30,784)			(30,784)		18,051		30,302	30,302		XXX	L
913837 10 0	UNIVERSAL STAINLESS & ALLOY	..	04/26/2018.	VARIOUS	7,074.000	206,902	XXX	65,659	151,525	(85,866)			(85,866)		65,659		141,243	141,243		XXX	L
917488 10 8	UTAH MED PRODS INC	..	05/14/2018.	DIRECT TRADING	160.000	16,190	XXX	8,043	13,024	(4,981)			(4,981)		8,043		8,147	8,147	91	XXX	L
92214X 10 6	VAREX IMAGING CORP	..	05/01/2018.	VARIOUS	3,110.000	115,166	XXX	91,598	124,929	(33,330)			(33,330)		91,598		23,568	23,568		XXX	L
92835K 10 3	VISHAY PRECISION GROUP INC	..	05/30/2018.	VARIOUS	4,580.000	163,580	XXX	56,489	115,187	(58,698)			(58,698)		56,489		107,091	107,091		XXX	L
92840M 10 2	VISTRA ENERGY CORP	..	06/15/2018.	VARIOUS	8,000.000	185,204	XXX	118,293	146,560	(28,267)			(28,267)		118,294		66,912	66,912		XXX	L
929089 10 0	VOYA FINANCIAL INC	..	06/11/2018.	VARIOUS	2,790.000	147,153	XXX	84,786	138,021	(53,236)			(53,236)		84,786		62,368	62,368	28	XXX	L
96145D 10 5	WESTROCK CO	..	06/22/2018.	STEVENS & CO	1,410.000	81,530	XXX	53,747	89,126	(35,379)			(35,379)		53,747		27,784	27,784	1,212	XXX	L
98310W 10 8	WYNDHAM WORLDWIDE CORP	..	06/04/2018.	COST ADJ		170,288	XXX	170,288	58,851				0		170,288			0		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					7,350,533	XXX	5,575,142	6,530,074	(1,514,254)	0	3,971	(1,518,225)	0	5,575,142	0	1,775,391	1,775,391	53,471	XXX	XXX
9799997.	Total - Common Stocks - Part 4					7,350,533	XXX	5,575,142	6,530,074	(1,514,254)	0	3,971	(1,518,225)	0	5,575,142	0	1,775,391	1,775,391	53,471	XXX	XXX
9799999.	Total - Common Stocks					7,350,533	XXX	5,575,142	6,530,074	(1,514,254)	0	3,971	(1,518,225)	0	5,575,142	0	1,775,391	1,775,391	53,471	XXX	XXX
9899999.	Total - Preferred and Common Stocks					7,350,533	XXX	5,575,142	6,530,074	(1,514,254)	0	3,971	(1,518,225)	0	5,575,142	0	1,775,391	1,775,391	53,471	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					41,174,635	XXX	41,045,047	40,277,946	(1,514,254)	(289,431)	3,971	(1,807,656)	0	39,399,244	0	1,639,831	1,639,831	778,300	XXX	XXX

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

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		0.300	761		1,005,714	1,005,714	1,006,474	XXX
CORTLAND BANK	CORTLAND, OHIO		1.100	5,805	2,116	2,263,176	2,265,291	2,265,291	XXX
FIRST FEDERAL BANK	DEFIANCE, OHIO		0.250	314		504,495	504,495	504,809	XXX
FIRST FEDERAL OF LAKEWOOD	CLEVELAND, OHIO		1.470	4,232		2,499,810	2,500,978	2,752,875	XXX
HUNTINGTON BANK	CLEVELAND, OHIO		0.350	28,029		59,841,912	64,001,347	58,904,265	XXX
PNC BANK	CLEVELAND, OHIO					61,580,532	62,602,994	35,041,844	XXX
WATERFORD BANK	TOLEDO, OHIO		1.750	2,278	1,769	636,395	638,673	638,673	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	4	XXX
0199999. Total Open Depositories		XXX	XXX	41,419	3,885	128,332,037	133,519,496	101,114,235	XXX
0399999. Total Cash on Deposit		XXX	XXX	41,419	3,885	128,332,037	133,519,496	101,114,235	XXX
0599999. Total Cash		XXX	XXX	41,419	3,885	128,332,037	133,519,496	101,114,235	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 10 4	FEDERATED GOVERNMENT OBLIGATIONS FUND INSTITUTIONAL SHARES		06/30/2018	1.700		35,081,761	78,124	345,345
52470G 79 1	WESTERN ASSET INSTITUTIONAL GOVERNMENT RESERVES		06/30/2018	1.845		147,464,000	251,393	520,178
94975H 29 6	WELLS FARGO TREASURY PLUS MMF		05/15/2018	1.740		547		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						182,546,308	329,517	865,523
8899999. Total - Cash Equivalents						182,546,308	329,517	865,523