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HEALTH QUARTERLY STATEMENT

As of June 30, 2019

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
Michael Kipp Keating	Robert John King Jr.	Dennis John Roche	Greta Jane Russell

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

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

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

Subscribed and sworn to before me
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	1,158,862,485		1,158,862,485	1,137,421,357
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	437,082,696		437,082,696	380,133,875
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)	37,014,756		37,014,756	37,454,337
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....137,085,140), cash equivalents ($.....313,664,417) and short-term investments ($..........0)	450,749,557		450,749,557	238,368,377
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	250,598,406		250,598,406	254,665,541
9. Receivables for securities	343,935		343,935	
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)	2,334,651,835	0	2,334,651,835	2,048,043,487
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	7,227,625		7,227,625	6,825,604
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	23,640,812	107,989	23,532,823	19,816,534
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($.....1,926,336) and contracts subject to redetermination ($.....9,469,364)	11,395,700		11,395,700	15,820,736
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans	1,043,068		1,043,068	2,535,452
18.1 Current federal and foreign income tax recoverable and interest thereon	41,874,946		41,874,946	125,080,486
18.2 Net deferred tax asset	40,071,802		40,071,802	143,212,035
19. Guaranty funds receivable or on deposit	6,018,931		6,018,931	6,829,801
20. Electronic data processing equipment and software	7,823,294	998,751	6,824,543	7,284,526
21. Furniture and equipment, including health care delivery assets ($..........0)	3,234,686	3,234,686	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	20,779,977		20,779,977	11,786,440
24. Health care ($.....55,866,032) and other amounts receivable	60,030,598	4,164,566	55,866,032	57,147,466
25. Aggregate write-ins for other than invested assets	42,111,552	31,996,326	10,115,226	9,485,464
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,599,904,826	40,502,318	2,559,402,508	2,453,868,031
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	2,599,904,826	40,502,318	2,559,402,508	2,453,868,031

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	9,149,586		9,149,586	9,149,586
2502. Other Assets	10,000,074	9,890,370	109,704	85,321
2503. Prepaid Assets	21,947,653	21,947,653	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	1,014,239	158,303	855,936	250,557
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	42,111,552	31,996,326	10,115,226	9,485,464

LIABILITIES, CAPITAL AND SURPLUS

	Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1. Claims unpaid (less $..........0 reinsurance ceded)	300,252,631		300,252,631	291,847,530
2. Accrued medical incentive pool and bonus amounts	4,780,759		4,780,759	5,208,015
3. Unpaid claims adjustment expenses	5,930,174		5,930,174	5,929,174
4. Aggregate health policy reserves, including the liability of $..........0 for medical loss ratio rebate per the Public Health Service Act	38,523,242		38,523,242	38,013,363
5. Aggregate life policy reserves			0	
6. Property/casualty unearned premium reserve			0	
7. Aggregate health claim reserves			0	
8. Premiums received in advance	66,291,422		66,291,422	85,390,659
9. General expenses due or accrued	94,977,747		94,977,747	121,894,119
10.1 Current federal and foreign income tax payable and interest thereon (including $..........0 on realized gains (losses))			0	
10.2 Net deferred tax liability			0	
11. Ceded reinsurance premiums payable			0	
12. Amounts withheld or retained for the account of others			0	13,718
13. Remittances and items not allocated	1,239,055		1,239,055	354,255
14. Borrowed money (including $..........0 current) and interest thereon $..........0 (including $..........0 current)			0	
15. Amounts due to parent, subsidiaries and affiliates			0	
16. Derivatives			0	
17. Payable for securities	495,585		495,585	
18. Payable for securities lending			0	
19. Funds held under reinsurance treaties with ($..........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	15,945,976		15,945,976	11,002,175
23. Aggregate write-ins for other liabilities (including $.....27,471,957 current)	109,808,428	0	109,808,428	101,120,640
24. Total liabilities (Lines 1 to 23)	638,245,019	0	638,245,019	660,773,648
25. Aggregate write-ins for special surplus funds	XXX	XXX	27,331,000	0
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	1,893,826,489	1,793,094,383
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	1,921,157,489	1,793,094,383
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,559,402,508	2,453,868,031

DETAILS OF WRITE-INS

	1	2	3	4
2301. Accrued Postemployment Benefits Other Than Pension	60,339,619		60,339,619	59,004,556
2302. Building Lease Liability	555,286		555,286	869,641
2303. Other Liabilities	33,553,951		33,553,951	29,634,002
2398. Summary of remaining write-ins for Line 23 from overflow page	15,359,572	0	15,359,572	11,612,441
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	109,808,428	0	109,808,428	101,120,640
2501. Estimated 2020 Health Insurer Fee	XXX	XXX	27,331,000	
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	27,331,000	0
3001.				
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1. Member months	XXX	6,358,544	6,070,132	12,197,814
2. Net premium income (including $..........0 non-health premium income)	XXX	1,364,413,238	1,310,767,470	2,636,079,570
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	1,364,413,238	1,310,767,470	2,636,079,570
Hospital and Medical:				
9. Hospital/medical benefits		783,234,994	722,201,983	1,570,808,748
10. Other professional services		49,896,629	45,059,776	101,494,810
11. Outside referrals		8,231,579	7,818,067	14,738,261
12. Emergency room and out-of-area		107,948,134	92,243,539	192,404,894
13. Prescription drugs		142,392,341	144,392,266	302,673,106
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		1,879,814	2,414,378	3,608,780
16. Subtotal (Lines 9 to 15)	0	1,093,583,491	1,014,130,009	2,185,728,599
Less:				
17. Net reinsurance recoveries		(4,211,647)	(2,706,295)	(7,623,825)
18. Total hospital and medical (Lines 16 minus 17)	0	1,097,795,138	1,016,836,304	2,193,352,424
19. Non-health claims (net)				
20. Claims adjustment expenses, including $.....24,261,921 cost containment expenses		47,083,472	43,244,067	87,175,614
21. General administrative expenses		96,049,189	135,108,071	227,782,725
22. Increase in reserves for life and accident and health contracts (including $..........0 increase in reserves for life only)				5,974,000
23. Total underwriting deductions (Lines 18 through 22)	0	1,240,927,799	1,195,188,442	2,514,284,763
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	123,485,439	115,579,028	121,794,807
25. Net investment income earned		20,779,017	17,789,701	39,132,754
26. Net realized capital gains (losses) less capital gains tax of $.....47,200		2,396,697	2,886,096	3,261,913
27. Net investment gains or (losses) (Lines 25 plus 26)	0	23,175,714	20,675,797	42,394,667
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	(3,400,609)	(1,131,550)	(2,584,649)
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	143,260,544	135,123,275	161,604,825
31. Federal and foreign income taxes incurred	XXX	27,570,108	31,126,754	33,567,455
32. Net income (loss) (Lines 30 minus 31)	XXX	115,690,436	103,996,521	128,037,370

DETAILS OF WRITE-INS

0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	XXX	0	0	0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above)	XXX	0	0	0
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	0	0	0	0
2901. (Other Expense), net of Other Income		(3,400,609)	(1,131,550)	(2,584,649)
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	(3,400,609)	(1,131,550)	(2,584,649)

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	1,793,094,383	1,610,523,278	1,610,523,278
34. Net income or (loss) from Line 32	115,690,436	103,996,521	128,037,370
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $.....6,794,000	34,703,749	17,648,470	(26,448,856)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	(96,346,233)	14,209,127	(84,184,393)
39. Change in nonadmitted assets	(3,939,309)	3,506,909	(5,332,364)
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	77,954,463	41,517,445	170,499,348
48. Net change in capital and surplus (Lines 34 to 47)	128,063,106	180,878,472	182,571,105
49. Capital and surplus end of reporting period (Line 33 plus 48)	1,921,157,489	1,791,401,750	1,793,094,383

DETAILS OF WRITE-INS

4701. (Increase)/Decrease in Unrecognized Postretirement Benefit Costs, net of tax			2,359,389
4702. Increase in Pension Costs, net of tax			77,536
4703. Current Utilization of Valued DTA	77,954,463	41,517,445	168,062,423
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)	77,954,463	41,517,445	170,499,348

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	1,346,424,637	1,323,615,547	2,645,197,902
2.	Net investment income	22,480,258	19,649,034	43,095,658
3.	Miscellaneous income			
4.	Total (Lines 1 through 3)	1,368,904,895	1,343,264,581	2,688,293,560
5.	Benefit and loss related payments	1,082,570,483	1,013,125,919	2,179,995,425
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	157,513,799	148,752,983	295,416,592
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....47,200 tax on capital gains (losses)	(124,233,700)		(10,010,034)
10.	Total (Lines 5 through 9)	1,115,850,582	1,161,878,902	2,465,401,983
11.	Net cash from operations (Line 4 minus Line 10)	253,054,313	181,385,679	222,891,577
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	61,004,877	72,814,982	125,388,900
	12.2 Stocks	41,442,659	14,090,929	36,732,320
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	2,450,691	3,244,165	4,210,041
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	495,585	266,858	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	105,393,812	90,416,934	166,331,261
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	84,235,578	100,571,841	199,365,165
	13.2 Stocks	43,178,545	16,908,690	69,409,316
	13.3 Mortgage loans			
	13.4 Real estate	(92,130)		502,680
	13.5 Other invested assets	9,621,083	4,664,782	13,142,862
	13.6 Miscellaneous applications	343,935	49,354	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	137,287,011	122,194,667	282,420,023
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)	(31,893,199)	(31,777,733)	(116,088,762)
	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)	(8,779,934)	(17,426,014)	(19,913,049)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(8,779,934)	(17,426,014)	(19,913,049)
	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)	212,381,180	132,181,932	86,889,766
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	238,368,377	151,478,611	151,478,611
	19.2 End of period (Line 18 plus Line 19.1)	450,749,557	283,660,543	238,368,377

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	1,024,548	28,674	336,624	10,644	47,579	44,441	2,520	30,720		523,346
2. First Quarter	1,065,602	26,513	332,294	9,904	50,561	40,790	2,391	33,900		569,249
3. Second Quarter	1,072,747	25,704	331,454	9,682	51,683	41,859	2,370	34,015		575,980
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	6,358,544	158,534	1,994,447	59,161	302,733	244,923	14,338	203,322		3,381,086
Total Member Ambulatory Encounters for Period:										
7. Physician	2,117,032	127,799	1,591,279	84,348	18	660	11,113	298,573		3,242
8. Non-Physician	1,250,257	53,826	868,242	60,140	346	27,790	7,011	231,548		1,354
9. Total	3,367,289	181,625	2,459,521	144,488	364	28,450	18,124	530,121	0	4,596
10. Hospital Patient Days Incurred	90,217	1,707	37,719	10,557			1,604	38,543		87
11. Number of Inpatient Admissions	15,801	356	9,273	1,251			151	4,753		17
12. Health Premiums Written (a)	1,359,806,779	58,210,894	988,551,946	11,969,376	1,682,458	6,328,408	8,743,690	179,635,774		104,684,233
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	1,359,806,779	58,210,894	988,551,946	11,969,376	1,682,458	6,328,408	8,743,690	179,635,774		104,684,233
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	1,082,474,039	43,665,142	769,075,456	9,289,983	1,298,957	4,540,527	7,611,684	175,080,088		71,912,202
18. Amount Incurred for Provision of Health Care Services	1,093,583,491	42,596,529	777,910,232	9,846,022	1,305,838	4,678,985	6,026,900	181,352,646		69,866,339

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees $.....179,635,774.

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						300,252,631
0799999. Total Claims Unpaid						300,252,631
0899999. Accrued Medical Incentive Pool and Bonus Amounts						4,780,759

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	138,026,150	685,811,050	15,013,565	222,135,853	153,039,715	232,701,107
2. Medicare Supplement	2,074,444	7,215,515	544,277	2,600,000	2,618,721	2,654,009
3. Dental only	543,885	3,996,642	30,000	740,000	573,885	660,000
4. Vision only	3,441	1,295,516			3,441	
5. Federal Employees Health Benefits Plan	2,277,955	5,325,339	97,783	1,596,306	2,375,738	3,667,006
6. Title XVIII - Medicare	27,031,142	138,866,975	1,002,486	49,748,105	28,033,628	43,444,694
7. Title XIX - Medicaid					0	
8. Other health	9,513,878	62,395,106	7,522	6,736,734	9,521,400	8,720,714
9. Health subtotal (Lines 1 to 8)	179,470,895	904,906,143	16,695,633	283,556,998	196,166,528	291,847,530
10. Healthcare receivables (a)	236,664	59,793,934			236,664	63,163,783
11. Other non-health					0	
12. Medical incentive pools and bonus amounts	1,301,373	1,005,697	3,116,463	1,664,296	4,417,836	5,208,015
13. Totals (Lines 9-10+11+12)	180,535,604	846,117,906	19,812,096	285,221,294	200,347,700	233,891,762

(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 #	Current Year to Date	2018
NET INCOME					
(1) Medical Mutual of Ohio Company state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 115,690,436	$ 128,037,370
(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	$ 115,690,436	$ 128,037,370
SURPLUS					
(5) Medical Mutual of Ohio Company state basis (Page 3, line 33, Columns 3 & 4)	XXX	XXX	XXX	$1,921,157,489	$1,793,094,383
(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	$1,921,157,489	$1,793,094,383

B. Use of Estimates

No significant change.

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

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable.

B. Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Not applicable.

(2) Other-Than-Temporary Impairments

Not applicable.

(3) Recognized OTTI Securities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

(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	$	112,220
	2. 12 Months or Longer	$	1,159,704
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	13,599,173
	2. 12 Months or Longer	$	127,092,387

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Investments included in 5D(4) are Federal Agency Mortgage-Backed Securities guaranteed by an agency of the U.S. government and as such, are expected to be settled at a price at or above amortized cost.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

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

Not applicable.

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

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low Income Housing Tax Credits

Not applicable.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	1 Total Gross Restricted from Current Year to Date	2 Total Gross Restricted from Prior Year	3 Increase (Decrease) (1 minus 2)	4 Total Current Year to Date Nonadmitted Restricted	5 Total Current Year to Date Admitted Restricted (1 minus 4)	6 Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	7 Additional Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	%	%
b. Collateral held under security lending arrangements						%	%
c. Subject to repurchase agreements						%	%
d. Subject to reverse repurchase agreements						%	%
e. Subject to dollar repurchase agreements						%	%
f. Subject to dollar reverse repurchase agreements						%	%
g. Placed under option contracts						%	%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock						%	%
i. FHLB capital stock						%	%
j. On deposit with states	893,534	899,670	(6,136)		893,534	%	%
k. On deposit with other regulatory bodies						%	%
l. Pledged as collateral to FHLB (including assets backing funding agreements)						%	%
m. Pledged as collateral not captured in other categories						%	%
n. Other restricted assets						%	%
o. Total Restricted Assets	$ 893,534	$ 899,670	$ (6,136)	$	$ 893,534	%	%

(a) Column 1 divided by Asset Page, Column 1, Line 28

NOTES TO FINANCIAL STATEMENTS

(b) Column 5 divided by Asset Page, Column 1, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contacts that Share Similar Characteristics, Such as Reinsurance and Derivatives, are Reported in the Aggregate)

Not applicable.

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

Not applicable.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. Structured Notes

Not applicable.

P. 5GI Securities

Not applicable.

Q. Short Sales

Not applicable.

R. Prepayment Penalty and Acceleration Fees

(1)	Number of CUSIPs	5
(2)	Aggregate Amount of Investment Income	$ 84,347

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

A. Debt Including Capital Notes
Not applicable.

B. FHLB (Federal Home Loan Bank) Agreements
Not applicable.

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

A. Defined Benefit Plan

No significant change.

B-I. Not applicable.

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

NOTES TO FINANCIAL STATEMENTS

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfer of receivables reported as sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities

No significant change.

(4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)

No significant change.

(b)

No significant change.

C. Wash Sales

(1) Description of the Objectives Regarding These Transactions

Not applicable.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current period and reacquired within 30 days of the sale date are:

Not applicable.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
			$	$	$

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
COMMON STOCK INDUSTRIAL & MISC	$ 282,521,214	$	$	$	$ 282,521,214
OTHER INVESTED ASSETS	$ 14,978,781	$	$	$	$ 14,978,781
Total	$ 297,499,995	$	$	$	$ 297,499,995
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

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

Not applicable.

(3) Policies when Transfers Between Levels are Recognized

Not applicable.

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

Not applicable.

(5) Fair Value Disclosures

Not applicable.

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

Not applicable.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	$1,176,622,596	$1,158,862,485	$	$1,176,622,596	$	$	$
COMMON STOCK INDUSTRIAL & MISC	$ 282,521,214	$ 282,521,214	$ 282,521,214	$	$	$	$
OTHER INVESTED ASSETS	$ 14,978,781	$ 14,978,781	$ 14,978,781	$	$	$	$

D. Not Practicable to Estimate Fair Value

Not applicable.

E. NAV Practical Expedient Investments

Not applicable.

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 to date:

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	$ 9,469,364
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 25,245
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	$ 4,589,364
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ 9,244

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	$ 156,581
9. ACA Reinsurance contributions – not reported as ceded premium	$

NOTES TO FINANCIAL STATEMENTS

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	$

(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 to Date 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	$ 4,880,000	$	$	$	$ 4,880,000	$	$ 1,509,364	$	A	$ 6,389,364	$
2. Premium adjustments (payable)									B		
3. Subtotal ACA Permanent Risk Adjustment Program	$ 4,880,000	$	$	$	$ 4,880,000	$	$ 1,509,364	$		$ 6,389,364	$
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$	$	$ 156,581	$	$ (156,581)	$	$ 156,581	$	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	$	$	$ 156,581	$	$ (156,581)	$	$ 156,581	$		$	$
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	$ 4,880,000	$	$ 156,581	$	$ 4,723,419	$	$ 1,665,945	$		$ 6,389,364	$

Explanations of Adjustments

A. ACA Risk Adjustment based on the final risk adjustment report received from HHS on June 30, 2019.
B. Not applicable.
C. ACA Reinsurance based on the final reinsurance report received from HHS on June 30, 2017 and payments received through June 30, 2019.
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 to Date 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. 2019											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	E	$	$
2. Reserve for rate credits or policy experience rating refunds	$	$	$	$	$	$	$	$	F	$	$
d. Total for Risk Corridors	$	$	$	$	$	$	$	$		$	$

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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, 2018 were $239.8 million. As of June 30, 2019 $256.9 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years and $70.2 million in health care receivables have been recovered. Reserves remaining for prior years are $19.8 million based on the estimation of unpaid claims, claim adjustment expenses, and amounts expected to be received through subrogation at June 30, 2019. Health care receivables remaining to be recovered related to prior years are $0.2 million. Therefore, there has been a $33.5 million favorable prior year development since December 31, 2018. 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 Date	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More Than 180 Days After Billing
6/30/19	26,246,000				
3/31/19	24,372,000	27,083,000			
12/31/18	24,424,000	24,424,000	471,946	26,741,293	
9/30/18	20,883,000	23,645,000	21,955,016	3,800,836	
6/30/18	19,182,000	23,281,284	21,686,237	107,924	3,070,142
3/31/18	18,055,000	22,388,338	21,112,014	22,311	2,424,275
12/31/17	23,092,000	23,092,000	352,750	35,783,695	710,875
9/30/17	21,411,000	21,350,000	16,942,655	23,544	347,403
6/30/17	15,039,000	21,410,000	16,440,439	207,336	170,774
3/31/17	14,940,065	19,191,073	15,838,786	246,625	217,360

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 02/13/2019

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

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

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

Consumers Life Insurance Company changed name to MedMutual Life Insurance Company effective 3/29/19.

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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	131,050,287	154,566,261
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	201,431,597	187,060,151
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 332,481,884	$ 341,626,412
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	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 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent	82.2 %
1.2 A&H cost containment percent	1.8 %
1.3 A&H expense percent excluding cost containment expenses	8.7 %

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 of 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	229,918						229,918	
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	1,171,197,397	179,635,774		8,743,690			1,359,576,861	
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	1,171,427,315	179,635,774	0	8,743,690	0	0	1,359,806,779	0
60. Reporting entity contributions for Employee Benefit Plans	XXX							0	
61. Total (Direct Business)	XXX	1,171,427,315	179,635,774	0	8,743,690	0	0	1,359,806,779	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

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

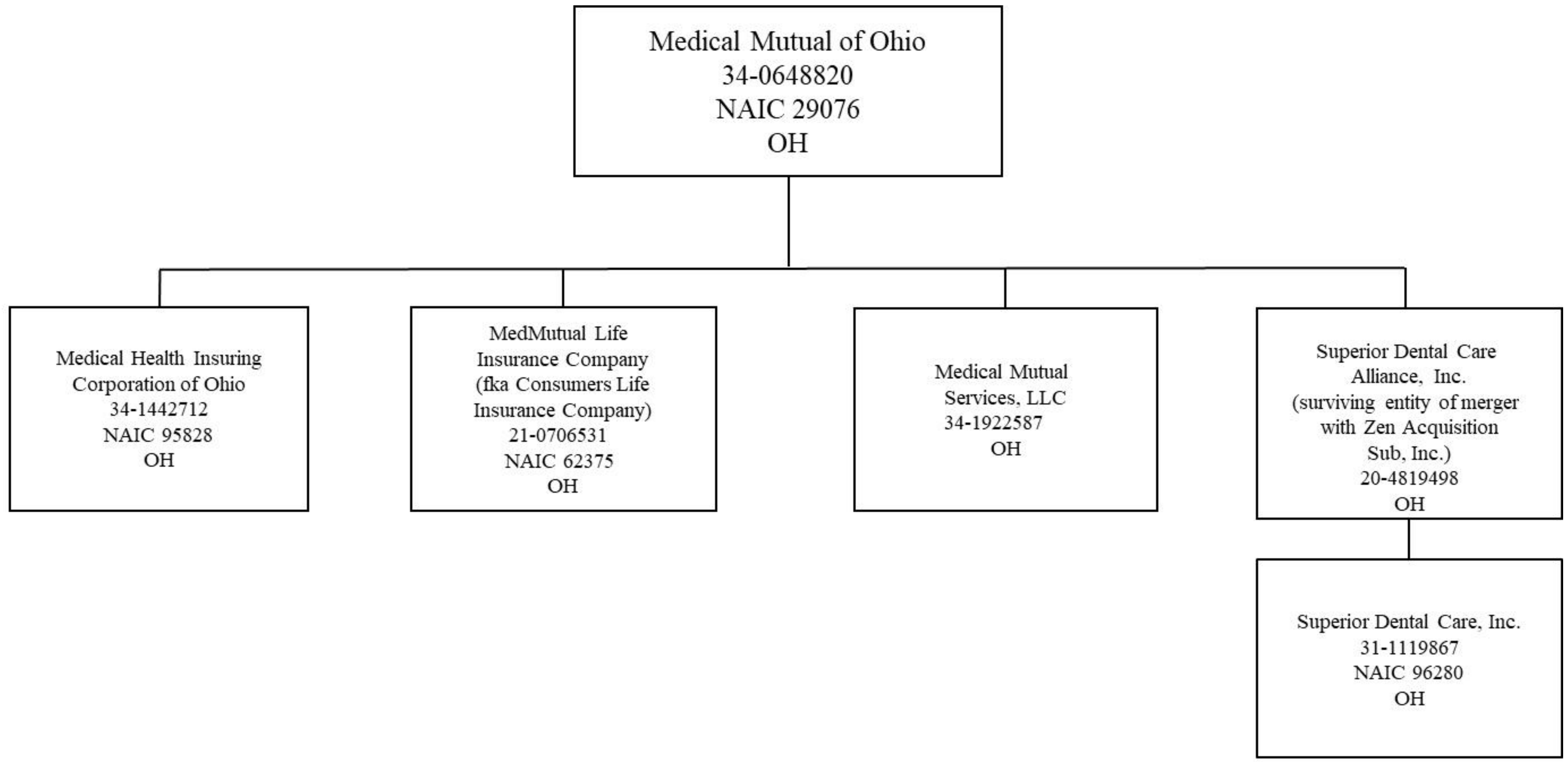
R - Registered - Non-domiciled RRGs 0

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 6/30/2019

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	RE	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				MedMutual 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		20-4819498				Superior Dental Care Alliance, Inc.	OH	DS	Medical Mutual of Ohio	Ownership	100.000	Medical Mutual of Ohio	Y	
0730	Medical Mutual of Ohio	96280	31-1119867				Superior Dental Care, 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.

Bar Code:

* 2 9 0 7 6 2 0 1 9 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	809,389	60,658	748,731	250,557
2505. Intangible Asset	204,850	97,645	107,205	
2597. Summary of remaining write-ins for Line 25	1,014,239	158,303	855,936	250,557

Additional Write-ins for Liabilities:

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Reinsurance Payable	11,605,887		11,605,887	7,492,262
2305. Unclaimed Funds	2,253,685		2,253,685	2,620,179
2306. Guaranty Fund Liability	1,500,000		1,500,000	1,500,000
2397. Summary of remaining write-ins for Line 23	15,359,572	0	15,359,572	11,612,441

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	37,454,337	37,639,466
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	(92,130)	502,680
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	347,451	687,809
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	37,014,756	37,454,337
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	37,014,756	37,454,337

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	254,665,541	273,306,077
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,000,000	515,567
2.2 Additional investment made after acquisition	4,621,083	12,627,295
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(11,672,838)	(28,092,610)
6. Total gain (loss) on disposals	435,311	519,253
7. Deduct amounts received on disposals	2,450,691	4,210,041
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)	250,598,406	254,665,541
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	250,598,406	254,665,541

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	1,517,555,232	1,417,955,735
2. Cost of bonds and stocks acquired	127,414,123	268,774,481
3. Accrual of discount	738,408	774,073
4. Unrealized valuation increase (decrease)	53,170,586	(6,842,246)
5. Total gain (loss) on disposals	3,370,599	6,810,514
6. Deduct consideration for bonds and stocks disposed of	102,531,883	162,419,268
7. Deduct amortization of premium	2,494,219	4,354,251
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	1,362,012	3,441,854
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	84,347	298,048
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,595,945,181	1,517,555,232
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,595,945,181	1,517,555,232

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)	962,952,022	42,605,287	34,996,097	(555,224)	962,952,022	970,005,988		944,028,393
2. NAIC 2 (a)	194,364,359		5,309,238	(198,624)	194,364,359	188,856,497		193,392,964
3. NAIC 3 (a)						0		
4. NAIC 4 (a)						0		
5. NAIC 5 (a)						0		
6. NAIC 6 (a)						0		
7. Total Bonds	1,157,316,381	42,605,287	40,305,335	(753,848)	1,157,316,381	1,158,862,485	0	1,137,421,357
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	1,157,316,381	42,605,287	40,305,335	(753,848)	1,157,316,381	1,158,862,485	0	1,137,421,357

(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.

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	89,056,318	48,491,700
2. Cost of cash equivalents acquired	224,608,099	40,564,618
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
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)	313,664,417	89,056,318
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	313,664,417	89,056,318

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
2060 East Ninth Street - Corporate Headquarters - Building	Cleveland	OH	09/18/2017	Donald Green as Receiver for MMCO, LLC			31,919,222	(92,130)
0199999. Totals					0	0	31,919,222	(92,130)
0399999. Totals					0	0	31,919,222	(92,130)

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol/ Market Indicator	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		200,000		2,785,258	5.714
000000 00 0	Mutual Capital Partners Fund III-Q, LP	Westlake	OH	Mutual Capital Partners Fund III, LLC		03/03/2017	1		100,000		700,000	2.420
000000 00 0	Leerink Transformation Fund I, LP	Boston	MA	Leerink Transformation Partners		06/06/2017	1		1,223,374		1,932,656	1.600
000000 00 0	Ancora Catalyst Fund	Cleveland	OH	Ancora Advisors		06/01/2019	13	5,000,000				4.130
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								5,000,000	1,523,374	0	5,417,914	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	Employee Benefit Trust	Boston	MA	Fidelity Investments		07/01/2004			108,143			100.000
4299999. Total - Any Other Class of Asset - Unaffiliated								0	108,143	0	0	XXX
4499999. Subtotal - Unaffiliated								5,000,000	1,631,517	0	5,417,914	XXX
4699999. Totals								5,000,000	1,631,517	0	5,417,914	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Citymark Capital Fund I, LP	Cleveland	OH.	Citymark Capital GP, LLC	09/23/2016	05/31/2019						0		2,237,500	2,237,500			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	0	0	0	0	0	0	2,237,500	2,237,500	0	0	0	0
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Employee Benefit Trust	Boston	MA.	Fidelity Investments	07/01/2004	06/30/2019						0		88,643	88,643		433,681	433,681	
4299999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	0	88,643	88,643	0	433,681	433,681	0
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	2,326,143	2,326,143	0	433,681	433,681	0
4699999. Totals							0	0	0	0	0	0	0	2,326,143	2,326,143	0	433,681	433,681	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - All Other Government									
46514A CD 9	STATE OF ISRAEL	C	04/01/2019	ISRAEL BONDS		3,000,000	3,000,000		1
1099999. Total - Bonds - All Other Government						3,000,000	3,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3130A9 UZ 2	FEDERAL HOME LOAN BANKS		06/03/2019	NATIONAL FINANCIAL SERVICES		4,926,300	5,000,000	5,625	1
3137FL KM 5	FHLMC REMIC SERIES 4869 AJ		04/25/2019	NATIONAL FINANCIAL SERVICES		8,323,259	8,114,686	22,879	1
3136AV L6 4	FNMA REMIC TRUST 2017-17 EA		06/25/2019	ANCORA ADVISORS		10,390,919	10,193,422	22,935	1
3136AX FG 5	FNMA REMIC TRUST 2017-54 P		05/29/2019	NATIONAL FINANCIAL SERVICES		7,596,159	7,497,751	18,744	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						31,236,637	30,805,859	70,183	XXX
Bonds - Industrial and Miscellaneous									
023135 AZ 9	AMAZON COM INC		04/02/2019	DAVIDSON D A & COMPANY INC		1,001,930	1,000,000	3,267	1FE
0258M0 DX 4	AMERICAN EXPRESS CREDIT CORP		06/14/2019	DAVIDSON D A & COMPANY INC		1,002,770	1,000,000	6,789	1FE
06051G FT 1	BANK OF AMERICA CORP		06/14/2019	DAVIDSON D A & COMPANY INC		1,002,700	1,000,000	4,302	1FE
78409V AK 0	S&P GLOBAL INC		04/05/2019	NATIONAL FINANCIAL SERVICES		5,361,250	5,000,000	33,000	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						8,368,650	8,000,000	47,358	XXX
8399997. Total - Bonds - Part 3						42,605,287	41,805,859	117,541	XXX
8399999. Total - Bonds						42,605,287	41,805,859	117,541	XXX
Common Stocks - Industrial and Miscellaneous									
G5698W 11 6	LUXFER HOLDINGS PLC		06/04/2019	VARIOUS	6,447.000	152,912	XXX		L
L72967 10 9	ORION ENGINEERED CARBONS S A		06/10/2019	VARIOUS	14,612.000	293,902	XXX		L
G7S00T 10 4	PENTAIR PLC	C	06/07/2019	MORGAN STANLEY & CO INC	2,140.000	77,952	XXX		L
006351 30 8	ADAMS RESOURCES & ENERGY INC		06/06/2019	JEFFRIES & CO	2,202.000	76,267	XXX		L
00938A 10 4	AIRGAIN INC		05/15/2019	VARIOUS	6,364.000	88,985	XXX		L
039380 40 7	ARCH COAL INC		06/11/2019	IVY SECURITES INC	530.000	47,984	XXX		L
03965L 10 0	ARCONIC INC		06/20/2019	VARIOUS	14,890.000	332,144	XXX		L
039653 10 0	ARCOSA INC		06/05/2019	VARIOUS	4,530.000	142,388	XXX		L
00206R 10 2	AT&T INC		04/12/2019	MORGAN STANLEY & CO INC	1,375.000	44,209	XXX		L
117043 10 9	BRUNSWICK CORP		06/28/2019	JEFFRIES & CO	3,220.000	147,956	XXX		L
118440 10 6	BUCKLE INC		05/10/2019	KING, CL & ASSIC	3,090.000	57,837	XXX		L
159864 10 7	CHARLES RIVER LABORATORIES INTERNATIONAL INC		06/26/2019	JONESTRADING INSTITUTIONAL SERVICES	1,660.000	226,779	XXX		L
166764 10 0	CHEVRONTEXACO CORP		04/18/2019	BARCLAYS CAPITAL INC	15,000.000	1,796,880	XXX		L
174610 10 5	CITIZENS FINANCIAL GROUP INC		04/12/2019	MORGAN STANLEY & CO INC	3,775.000	132,804	XXX		L
192176 10 5	COFFEE HOLDINGS INC		06/19/2019	JONESTRADING INSTITUTIONAL SERVICES	12,817.000	57,059	XXX		L
197641 10 3	COLUMBIA FINANCIAL INC		05/10/2019	VARIOUS	9,014.000	139,351	XXX		L
22052L 10 4	CORTEVA INC		06/04/2019	VARIOUS	6,000.000	223,132	XXX		L
221907 10 8	COUNTY BANCORP INC		06/28/2019	STATE STREET GLOBAL MARKETS LLC	7,946.000	135,877	XXX		L
125919 30 8	CPI AEROSTRUCTURES INC		05/13/2019	IVY SECURITES INC	5,824.000	40,140	XXX		L
231082 80 1	CUMULUS MEDIA INC		05/28/2019	VARIOUS	9,498.000	170,761	XXX		L
23204G 10 0	CUSTOMERS BANCORP INC		05/14/2019	IVY SECURITES INC	3,867.000	82,248	XXX		L
239360 10 0	DAWSON GEOPHYSICAL CO		05/13/2019	VARIOUS	18,347.000	47,043	XXX		L
253827 70 3	DIGIRAD CORP		06/28/2019	STOCK SPLIT	0.700		XXX		L
254687 10 6	DISNEY WALT COMPANY		04/10/2019	MORGAN STANLEY & CO INC	5,350.000	624,142	XXX		L
260557 10 3	DOW INC		04/03/2019	VARIOUS	6,000.000	423,385	XXX		L
26969P 10 8	EAGLE MATERIALS INC		06/27/2019	GOLDMAN, SACHS & CO	1,540.000	135,265	XXX		L
28618M 10 6	ELEMENT SOLUTIONS INC		05/21/2019	WEEDEN & COMPANY	3,100.000	32,043	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
29272W 10 9	ENERGIZER HOLDINGS INC.		04/29/2019	JEFFRIES & CO.	2,120.000	102,126	XXX		L
41043F 20 8	HANGER INC.		05/14/2019	STEVENS & CO.	3,460.000	69,068	XXX		L
438516 10 6	HONEYWELL INTERNATIONAL INC.		06/05/2019	IVY SECURITES INC.	2,675.000	451,396	XXX		L
46590V 10 0	JBG SMITH PROPERTIES		05/23/2019	VARIOUS	1,380.000	56,009	XXX		L
48238T 10 9	KAR AUCTION SERVICES INC.		05/30/2019	MORGAN STANLEY & CO INC.	2,100.000	119,845	XXX		L
49428J 10 9	KIMBALL ELECTRONICS INC.		06/07/2019	JONESTRADING INSTITUTIONAL SERVICES	3,048.000	48,248	XXX		L
50050N 10 3	KONTOOR BRANDS INC.		06/05/2019	JEFFRIES & CO.	2,890.000	97,521	XXX		L
56585A 10 2	MARATHON PETROLEUM CORP.		04/12/2019	MORGAN STANLEY & CO INC.	1,475.000	91,494	XXX		L
574599 10 6	MASCO CORP COM.		06/05/2019	LIQUIDNET INC.	1,035.000	38,341	XXX		L
552690 10 9	MDU RESOURCES GROUP INC.		06/25/2019	VARIOUS	14,210.000	362,769	XXX		L
589433 10 1	MEREDITH CORP.		04/24/2019	LIQUIDNET INC.	2,400.000	136,736	XXX		L
624580 10 6	MOVADO GROUP INC.		06/17/2019	VARIOUS	4,332.000	125,381	XXX		L
700517 10 5	PARK HOTELS RESORTS INC.		05/30/2019	GOLDMAN SACHS.	1,710.000	48,485	XXX		L
737446 10 4	POST HOLDINGS INC.		06/28/2019	GOLDMAN, SACHS & CO.	1,440.000	149,164	XXX		L
73757R 10 2	POSTAL REALTY TRUST INC.		05/15/2019	STIFEL, NICOLAUS & CO.	5,988.000	101,621	XXX		L
737630 10 3	POTLATCHDELTIC CORPORATION.		06/26/2019	VARIOUS	2,570.000	96,959	XXX		L
74316X 10 1	PROFIRE ENERGY INC.		06/28/2019	VARIOUS	68,779.000	104,506	XXX		L
763165 10 7	RICHARDSON ELECTRONICS LTD.		04/18/2019	WEEDEN & COMPANY.	11,085.000	64,792	XXX		L
806407 10 2	SCHEIN HENRY INC.		06/25/2019	VARIOUS	1,550.000	104,300	XXX		L
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS INC.		05/21/2019	JEFFRIES & CO.	2,400.000	130,352	XXX		L
86722A 10 3	SUNCOKE ENERGY INC.		06/28/2019	VARIOUS	19,590.000	164,423	XXX		L
88870R 10 2	TIVITY HEALTH INC.		04/12/2019	JONESTRADING INSTITUTIONAL SERVICES	380.000	7,666	XXX		L
893529 10 7	TRANSCAT INC.		06/04/2019	VARIOUS	1,930.000	47,889	XXX		L
917488 10 8	UTAH MEDICAL PRODUCTS INC.		05/21/2019	VARIOUS	880.000	73,803	XXX		L
91851C 20 1	VAALCO ENERGY INC.		05/16/2019	STIFEL, NICOLAUS & CO.	34,605.000	63,012	XXX		L
922908 65 2	VANGUARD EXTENDED MARKET ETF.		06/11/2019	STRATEGAS SECURITIES LLC.	17,911.000	2,058,019	XXX		L
922908 36 3	VANGUARD S&P 500 INDEX ETF.		06/11/2019	STRATEGAS SECURITIES LLC.	18,351.000	4,797,454	XXX		L
92335C 10 6	VERA BRADLEY INC.		06/10/2019	VARIOUS	8,524.000	92,908	XXX		L
962166 10 4	WEYERHAEUSER CO.		04/12/2019	MORGAN STANLEY & CO INC.	8,850.000	239,442	XXX		L
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.		06/04/2019	VARIOUS	1,380.000	73,740	XXX		L
98884U 10 8	ZAGG INC.		06/05/2019	VARIOUS	28,495.000	214,851	XXX		L
730843 20 8	POINTS INTERNATIONAL LTD.	C	04/09/2019	IVY SECURITES INC.	389.000	4,544	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						16,066,309	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						16,066,309	XXX	0	XXX
9799999. Total - Common Stocks						16,066,309	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						16,066,309	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						58,671,596	XXX	117,541	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
38375G 2G 5	GNMA REMIC TRUST 2012-102 DN	..	06/20/2019.	PRINCIPAL RECEIPT		71,901	71,901	71,867	71,881		20		20		71,901			0	456	09/20/2040.	1
38378E JV 6	GNMA REMIC TRUST 2012-65 MJ	..	06/20/2019.	PRINCIPAL RECEIPT		116,468	116,468	120,581	118,874		(2,406)		(2,406)		116,468			0	1,219	07/20/2039.	1
38375G DJ 7	GNMA REMIC TRUST 2012-73 NK	..	06/20/2019.	PRINCIPAL RECEIPT		37,437	37,437	39,274	38,468		(1,031)		(1,031)		37,437			0	479	08/20/2040.	1
38379W 5E 8	GNMA REMIC TRUST 2016-62 LA	..	06/20/2019.	PRINCIPAL RECEIPT		161,309	161,309	167,913	165,783		(4,473)		(4,473)		161,309			0	2,100	09/20/2045.	1
38379X KD 1	GNMA REMIC TRUST 2016-83 AP	..	06/20/2019.	PRINCIPAL RECEIPT		239,238	239,238	249,331	246,120		(6,882)		(6,882)		239,238			0	3,115	10/20/2045.	1
38379X Q9 4	GNMA REMIC TRUST 2016-90 MA	..	06/20/2019.	PRINCIPAL RECEIPT		342,519	342,519	357,183	352,265		(9,746)		(9,746)		342,519			0	4,221	10/20/2045.	1
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG	..	06/20/2019.	PRINCIPAL RECEIPT		506,023	506,023	504,125	504,486		1,537		1,537		506,023			0	5,405	06/20/2047.	1
38380H PP 1	GNMA REMIC TRUST 2017-149 CA	..	06/20/2019.	PRINCIPAL RECEIPT		75,433	75,433	73,900	74,135		1,298		1,298		75,433			0	732	02/20/2046.	1
38381A X3 5	GNMA REMIC TRUST 2018-153 VA	..	06/20/2019.	PRINCIPAL RECEIPT		80,239	80,239	82,495			(2,257)		(2,257)		80,239			0	468	02/20/2030.	1
912828 D2 3	U.S. TREASURY NOTES	..	04/30/2019.	MATURITY		10,000,000	10,000,000	9,946,094	9,996,307		3,693		3,693		10,000,000			0	81,250	04/30/2019.	1
0599999.	Total - Bonds - U.S. Government					11,630,567	11,630,567	11,612,763	11,568,319	0	(20,247)	0	(20,247)	0	11,630,567	0	0	0	99,445	XXX	XXX
Bonds - All Other Government																					
46513C TF 3	STATE OF ISRAEL	C	04/01/2019.	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	37,170	04/01/2019.	1
1099999.	Total - Bonds - All Other Government					3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	37,170	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3133EC RD 8	FEDERAL FARM CREDIT BANKS	..	06/06/2019.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,250	06/06/2019.	1
3133EJ G4 5	FEDERAL FARM CREDIT BANKS	..	04/12/2019.	CALLED @ 100.0000000		1,000,000	1,000,000	1,001,000	1,000,803		(803)		(803)		1,000,000			0	15,650	10/12/2021.	1
3130AF ML 8	FEDERAL HOME LOAN BANKS	..	06/28/2019.	CALLED @ 100.0000000		500,000	500,000	500,615	500,598		(598)		(598)		500,000			0	7,875	12/28/2022.	1
31394W FL 7	FHLMC REMIC SERIES 2773 TB	..	04/15/2019.	PRINCIPAL RECEIPT		2,406	2,406	2,429	2,407		(1)		(1)		2,406			0	32	04/15/2019.	1
31394W YN 2	FHLMC REMIC SERIES 2783 AY	..	04/15/2019.	PRINCIPAL RECEIPT		1,505	1,505	1,528	1,505		(1)		(1)		1,505			0	20	04/15/2019.	1
31394W GS 1	FHLMC REMIC SERIES 2784 HJ	..	04/15/2019.	PRINCIPAL RECEIPT		6,430	6,430	6,434	6,431				0		6,430			0	86	04/15/2019.	1
31394Y F3 3	FHLMC REMIC SERIES 2796 LB	..	06/15/2019.	PRINCIPAL RECEIPT		24,260	24,260	24,889	24,567		(307)		(307)		24,260			0	451	05/15/2024.	1
31395J MW 3	FHLMC REMIC SERIES 2892 DB	..	06/27/2019.	VARIOUS		9,044	9,044	9,134	9,048		(5)		(5)		9,044			0	152	11/15/2019.	1
31395U RE 3	FHLMC REMIC SERIES 2977 AY	..	06/15/2019.	PRINCIPAL RECEIPT		31,681	31,681	32,819	32,294		(613)		(613)		31,681			0	609	05/15/2025.	1
3137AE LS 2	FHLMC REMIC SERIES 3910 JC	..	06/15/2019.	PRINCIPAL RECEIPT		112,191	112,191	114,681	113,235		(1,044)		(1,044)		112,191			0	961	12/15/2037.	1
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA	..	06/15/2019.	PRINCIPAL RECEIPT		56,474	56,474	59,298	58,672		(2,198)		(2,198)		56,474			0	811	02/15/2041.	1
3137AJ HW 7	FHLMC REMIC SERIES 3960 YH	..	06/15/2019.	PRINCIPAL RECEIPT		58,044	58,044	59,314	58,640		(595)		(595)		58,044			0	491	08/15/2040.	1
3137AN 2J 3	FHLMC REMIC SERIES 4019 EA	..	06/15/2019.	PRINCIPAL RECEIPT		386,519	386,519	386,942	386,947		(427)		(427)		386,519			0	5,202	10/15/2040.	1
3137AP BF 6	FHLMC REMIC SERIES 4033 ED	..	06/15/2019.	PRINCIPAL RECEIPT		140,761	140,761	144,828	142,550		(1,789)		(1,789)		140,761			0	1,500	10/15/2036.	1
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA	..	06/15/2019.	PRINCIPAL RECEIPT		83,613	83,613	87,584	87,082		(3,469)		(3,469)		83,613			0	1,058	12/15/2040.	1
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA	..	06/15/2019.	PRINCIPAL RECEIPT		139,600	139,600	140,538	140,254		(654)		(654)		139,600			0	872	02/15/2042.	1
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP	..	06/15/2019.	PRINCIPAL RECEIPT		152,875	152,875	158,345	156,212		(3,337)		(3,337)		152,875			0	1,672	05/15/2041.	1
3137AW VA 0	FHLMC REMIC SERIES 4145 UC	..	06/15/2019.	PRINCIPAL RECEIPT		180,693	180,693	179,846	180,086		607		607		180,693			0	1,142	12/15/2027.	1
3137AY 6Z 9	FHLMC REMIC SERIES 4150 ND	..	06/15/2019.	PRINCIPAL RECEIPT		216,400	216,400	215,149	215,339		1,060		1,060		216,400			0	1,615	07/15/2041.	1
3137AY SG 7	FHLMC REMIC SERIES 4165 TD	..	06/15/2019.	PRINCIPAL RECEIPT		214,204	214,204	205,435	205,541		8,664		8,664		214,204			0	1,394	12/15/2042.	1
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC	..	06/15/2019.	PRINCIPAL RECEIPT		197,659	197,659	189,320	191,951		5,707		5,707		197,659			0	1,241	03/15/2028.	1
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD	..	06/15/2019.	PRINCIPAL RECEIPT		121,743	121,743	123,360	122,906		(1,163)		(1,163)		121,743			0	1,019	01/15/2033.	1
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA	..	06/15/2019.	PRINCIPAL RECEIPT		105,356	105,356	105,850	105,750		(394)		(394)		105,356			0	1,099	05/15/2028.	1
3137B3 FF 0	FHLMC REMIC SERIES 4226 GV	..	06/15/2019.	PRINCIPAL RECEIPT		87,319	87,319	86,729			590		590		87,319			0	655	09/15/2036.	1
3137B7 3L 1	FHLMC REMIC SERIES 4289 WE	..	06/15/2019.	PRINCIPAL RECEIPT		144,913	144,913	148,423	147,101		(2,188)		(2,188)		144,913			0	1,818	08/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3137B7 TL 3	FHLMC REMIC SERIES 4306 A		06/15/2019	PRINCIPAL RECEIPT		100,998	100,998	105,606	104,157		(3,159)		(3,159)		100,998			0	1,586	03/15/2041	1
3137B9 FL 4	FHLMC REMIC SERIES 4314 KA		06/15/2019	PRINCIPAL RECEIPT		248,517	248,517	254,341	252,890		(4,374)		(4,374)		248,517			0	3,057	12/15/2039	1
3137BA 3T 7	FHLMC REMIC SERIES 4329 KA		06/15/2019	PRINCIPAL RECEIPT		104,732	104,732	107,464	106,761		(2,029)		(2,029)		104,732			0	1,365	01/15/2040	1
3137BB A9 1	FHLMC REMIC SERIES 4337 BA		06/15/2019	PRINCIPAL RECEIPT		178,653	178,653	187,139	186,508		(7,855)		(7,855)		178,653			0	2,247	02/15/2046	1
3137BB N9 7	FHLMC REMIC SERIES 4358 DA		06/15/2019	PRINCIPAL RECEIPT		214,821	214,821	219,856	218,849		(4,028)		(4,028)		214,821			0	2,846	06/15/2040	1
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE		06/15/2019	PRINCIPAL RECEIPT		193,090	193,090	191,491	191,568		1,523		1,523		193,090			0	2,012	01/15/2043	1
3137BN Z8 0	FHLMC REMIC SERIES 4569 A		06/15/2019	PRINCIPAL RECEIPT		206,762	206,762	213,611	212,761		(5,999)		(5,999)		206,762			0	2,169	11/15/2040	1
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA		06/15/2019	PRINCIPAL RECEIPT		184,266	184,266	189,391	188,496		(4,230)		(4,230)		184,266			0	2,125	06/15/2041	1
3137BV EH 5	FHLMC REMIC SERIES 4655 HA		06/15/2019	PRINCIPAL RECEIPT		316,490	316,490	328,457	327,444		(10,954)		(10,954)		316,490			0	4,735	01/15/2042	1
3137BW YH 1	FHLMC REMIC SERIES 4674 A		06/15/2019	PRINCIPAL RECEIPT		220,249	220,249	225,549	225,281		(5,032)		(5,032)		220,249			0	2,806	12/15/2042	1
3137F1 XN 3	FHLMC REMIC SERIES 4698 HP		06/15/2019	PRINCIPAL RECEIPT		200,052	200,052	196,802	196,791		3,261		3,261		200,052			0	2,586	05/15/2046	1
3137FD KH 4	FHLMC REMIC SERIES 4759 NA		06/15/2019	PRINCIPAL RECEIPT		149,081	149,081	147,963			1,118		1,118		149,081			0	1,500	08/15/2044	1
3137F3 W8 3	FHLMC REMIC SERIES 4764 WJ		06/15/2019	PRINCIPAL RECEIPT		166,750	166,750	165,552	165,679		1,071		1,071		166,750			0	2,114	01/15/2045	1
3137F4 7J 5	FHLMC REMIC SERIES 4782 L		06/15/2019	PRINCIPAL RECEIPT		432,170	432,170	442,029	442,041		(9,871)		(9,871)		432,170			0	7,534	09/15/2044	1
3137F5 N5 4	FHLMC REMIC SERIES 4794 DA		06/15/2019	PRINCIPAL RECEIPT		655,255	655,255	680,237	678,555		(23,301)		(23,301)		655,255			0	12,749	08/15/2044	1
3137FG 2Q 7	FHLMC REMIC SERIES 4801		06/15/2019	PRINCIPAL RECEIPT		307,667	307,667	314,061	313,916		(6,248)		(6,248)		307,667			0	5,558	01/15/2044	1
3137FG BD 6	FHLMC REMIC SERIES 4811 VB		06/15/2019	PRINCIPAL RECEIPT		160,358	160,358	164,016	163,867		(3,509)		(3,509)		160,358			0	2,674	08/15/2029	1
3137FL KM 5	FHLMC REMIC SERIES 4869 AJ		06/15/2019	PRINCIPAL RECEIPT		194,585	194,585	199,586			(5,001)		(5,001)		194,585			0	940	04/15/2049	1
3138L9 AT 9	FN AM8117		06/25/2019	PRINCIPAL RECEIPT		13,569	13,569	13,933	13,773		(205)		(205)		13,569			0	144	03/01/2025	1
31415Y LW 7	FNMA PASS-THRU POOL 993241		06/25/2019	PRINCIPAL RECEIPT		18,399	18,399	19,347	19,116		(717)		(717)		18,399			0	326	06/01/2024	1
31417Y GK 7	FNMA PASS-THRU 15 YEAR		06/25/2019	PRINCIPAL RECEIPT		25,806	25,806	26,661	26,399		(593)		(593)		25,806			0	433	10/01/2024	1
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ		06/25/2019	PRINCIPAL RECEIPT		74,301	74,301	76,019	75,094		(794)		(794)		74,301			0	1,434	12/25/2024	1
31398M Q2 5	FNMA REMIC TRUST 2010-36 BC		06/25/2019	PRINCIPAL RECEIPT		300,636	300,636	308,293	308,315		(7,679)		(7,679)		300,636			0	5,111	04/25/2030	1
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC		06/25/2019	PRINCIPAL RECEIPT		95,610	95,610	97,328	97,127		(1,517)		(1,517)		95,610			0	831	04/25/2041	1
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB		06/25/2019	PRINCIPAL RECEIPT		81,434	81,434	84,361	83,013		(1,579)		(1,579)		81,434			0	892	03/25/2039	1
31397S XM 1	FNMA REMIC TRUST 2011-40 KA		06/25/2019	PRINCIPAL RECEIPT		14	14	14	14				0		14			0		03/25/2026	1
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA		06/25/2019	PRINCIPAL RECEIPT		111,221	111,221	117,390	116,726		(5,505)		(5,505)		111,221			0	1,764	10/25/2041	1
3136AA JT 3	FNMA REMIC TRUST 2012-139 CA		06/25/2019	PRINCIPAL RECEIPT		358,913	358,913	351,240	351,032		7,881		7,881		358,913			0	3,011	11/25/2042	1
3136AA 5A 9	FNMA REMIC TRUST 2012-149 ND		06/25/2019	PRINCIPAL RECEIPT		289,823	289,823	289,823	289,823				0		289,823			0	2,291	06/25/2042	1
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA		06/25/2019	PRINCIPAL RECEIPT		106,132	106,132	109,067	107,973		(1,841)		(1,841)		106,132			0	934	01/25/2028	1
3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA		06/25/2019	PRINCIPAL RECEIPT		76,252	76,252	76,228	76,238		14		14		76,252			0	679	04/25/2040	1
3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB		06/25/2019	PRINCIPAL RECEIPT		49,326	49,326	49,542	49,480		(154)		(154)		49,326			0	453	10/25/2040	1
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB		06/25/2019	PRINCIPAL RECEIPT		76,902	76,902	77,479	77,276		(374)		(374)		76,902			0	647	01/25/2032	1
3136A5 AC 0	FNMA REMIC TRUST 2012-40 MG		06/25/2019	PRINCIPAL RECEIPT		149,345	149,345	150,138	149,953		(608)		(608)		149,345			0	1,596	04/25/2041	1
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB		06/25/2019	PRINCIPAL RECEIPT		76,779	76,779	78,843	78,344		(1,565)		(1,565)		76,779			0	722	02/25/2041	1
3136A7 U3 4	FNMA REMIC TRUST 2012-84 QG		06/25/2019	PRINCIPAL RECEIPT		43,313	43,313	43,854	43,782		(469)		(469)		43,313			0	549	09/25/2031	1
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD		06/25/2019	PRINCIPAL RECEIPT		79,775	79,775	80,809	80,666		(892)		(892)		79,775			0	702	07/25/2041	1
3136AC ES 6	FNMA REMIC TRUST 2013-10 DE		06/25/2019	PRINCIPAL RECEIPT		294,939	294,939	295,630	295,521		(582)		(582)		294,939			0	2,311	10/25/2041	1
3136AH U9 9	FNMA REMIC TRUST 2013-133 VT		06/25/2019	PRINCIPAL RECEIPT		133,710	133,710	137,607	135,761		(2,051)		(2,051)		133,710			0	1,672	05/25/2025	1
3136AC WN 7	FNMA REMIC TRUST 2013-20 CA		06/25/2019	PRINCIPAL RECEIPT		91,366	91,366	93,279	93,111		(1,745)		(1,745)		91,366			0	950	01/25/2043	1
3136AD MZ 9	FNMA REMIC TRUST 2013-30 JA		06/25/2019	PRINCIPAL RECEIPT		298,997	298,997	279,525	272,274		26,724		26,724		298,997			0	1,940	04/25/2043	1

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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 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 and Administrative Symbol/ Market Indicator (a)
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB	..	06/25/2019.	PRINCIPAL RECEIPT		173,180	173,180	177,943	176,733		(3,553)		(3,553)		173,180			0	2,226	05/25/2032.	1
3136AD V4 8	FNMA REMIC TRUST 2013-41 WG	..	06/25/2019.	PRINCIPAL RECEIPT		155,065	155,065	155,501	155,426		(362)		(362)		155,065			0	1,660	11/25/2042.	1
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA	..	06/25/2019.	PRINCIPAL RECEIPT		191,742	191,742	196,505	195,907		(4,165)		(4,165)		191,742			0	2,486	09/25/2039.	1
3136AJ K4 7	FNMA REMIC TRUST 2014-28 ND	..	06/25/2019.	PRINCIPAL RECEIPT		174,650	174,650	178,716	177,606		(2,955)		(2,955)		174,650			0	2,249	03/25/2040.	1
3136AQ UM 0	FNMA REMIC TRUST 2015-92 VA	..	06/25/2019.	PRINCIPAL RECEIPT		147,628	147,628	155,748	153,664		(6,036)		(6,036)		147,628			0	1,846	01/25/2029.	1
3136AR R4 2	FNMA REMIC TRUST 2016-25 A	..	06/25/2019.	PRINCIPAL RECEIPT		234,116	234,116	244,212	243,884		(9,768)		(9,768)		234,116			0	3,030	11/25/2042.	1
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA	..	06/25/2019.	PRINCIPAL RECEIPT		231,583	231,583	237,192	236,655		(5,072)		(5,072)		231,583			0	2,839	09/25/2045.	1
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN	..	06/25/2019.	PRINCIPAL RECEIPT		193,906	193,906	202,510	201,349		(7,443)		(7,443)		193,906			0	2,349	02/25/2046.	1
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN	..	06/25/2019.	PRINCIPAL RECEIPT		171,784	171,784	169,959	170,223		1,561		1,561		171,784			0	1,770	05/25/2045.	1
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE	..	06/25/2019.	PRINCIPAL RECEIPT		224,351	224,351	233,185	232,133		(7,781)		(7,781)		224,351			0	3,386	08/25/2040.	1
3136AW EJ 2	FNMA REMIC TRUST 2017-28 A	..	06/25/2019.	PRINCIPAL RECEIPT		212,565	212,565	219,042	218,478		(5,913)		(5,913)		212,565			0	2,975	05/25/2045.	1
3136AX FG 5	FNMA REMIC TRUST 2017-54 P	..	06/25/2019.	PRINCIPAL RECEIPT		91,161	91,161	92,357			(1,196)		(1,196)		91,161			0	228	05/25/2046.	1
3136AY DD 2	FNMA REMIC TRUST 2017-66 BH	..	06/25/2019.	PRINCIPAL RECEIPT		192,754	192,754	199,230	199,131		(6,377)		(6,377)		192,754			0	2,910	05/25/2044.	1
3136B1 DG 6	FNMA REMIC TRUST 2018-11B VC	..	06/25/2019.	PRINCIPAL RECEIPT		84,404	84,404	87,345	87,038		(2,634)		(2,634)		84,404			0	1,407	04/25/2029.	1
3136B1 ML 5	FNMA REMIC TRUST 2018-22 BA	..	06/25/2019.	PRINCIPAL RECEIPT		331,893	331,893	338,220	338,023		(6,130)		(6,130)		331,893			0	5,702	05/25/2044.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					14,865,530	14,865,530	15,061,716	14,492,544	0	(153,650)	0	(153,650)	0	14,865,530	0	0	0	181,733	XXX	XXX
Bonds - Industrial and Miscellaneous																					
446438 RG 0	HUNTINGTON NATIONAL BANK	..	04/01/2019.	MATURITY		3,000,000	3,000,000	2,995,260	2,999,754		246		246		3,000,000			0	33,000	04/01/2019.	1FE
459200 HE 4	INTERNATIONAL BUSINESS MACHS	..	05/15/2019.	MATURITY		1,000,000	1,000,000	999,500	999,960		40		40		1,000,000			0	9,375	05/15/2019.	1FE
594918 AC 8	MICROSOFT CORP	..	06/01/2019.	MATURITY		1,500,000	1,500,000	1,489,750	1,499,472		528		528		1,500,000			0	31,500	06/01/2019.	1FE
620076 BB 4	MOTOROLA SOLUTIONS INC	..	05/24/2019.	CALLED @ 103.2280000		1,356,416	1,314,000	1,300,203	1,307,420		732		732		1,308,152		5,848	5,848	67,593	05/15/2022.	2FE
824348 AZ 9	SHERWIN WILLIAMS CO	..	06/15/2019.	MATURITY		3,000,000	3,000,000	3,643,200	3,043,540		(43,541)		(43,541)		3,000,000			0	108,750	06/15/2019.	2FE
92343V BC 7	VERIZON COMMUNICATIONS INC	..	05/06/2019.	VARIOUS		1,001,932	980,000	1,070,415	1,009,996		(8,909)		(8,909)		1,001,086		(21,086)	(21,086)	39,559	11/01/2021.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					10,858,348	10,794,000	11,498,328	10,860,142	0	(50,904)	0	(50,904)	0	10,809,238	0	(15,238)	(15,238)	289,777	XXX	XXX
8399997.	Total - Bonds - Part 4					40,354,445	40,290,097	41,172,807	39,921,005	0	(224,801)	0	(224,801)	0	40,305,335	0	(15,238)	(15,238)	608,125	XXX	XXX
8399999.	Total - Bonds					40,354,445	40,290,097	41,172,807	39,921,005	0	(224,801)	0	(224,801)	0	40,305,335	0	(15,238)	(15,238)	608,125	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
25243Q 20 5	DIAGEO P L C	C	04/12/2019.	MORGAN STANLEY & CO INC	700.000	113,975	XXX	74,212	99,260	(25,048)			(25,048)		74,212		39,762	39,762		XXX	L
G5698W 11 6	LUXFER HOLDINGS PLC	C	06/28/2019.	CJS SECURITIES INC	3,770.000	92,325	XXX	72,705					0		72,705		19,620	19,620	471	XXX	L
63905A 20 0	NATUZZI S P A	C	05/22/2019.	VARIOUS	25,265.000	89,226	XXX	99,549	99,549				0		99,549		(10,323)	(10,323)		XXX	L
G7S00T 10 4	PENTAIR PLC	C	04/09/2019.	JEFFRIES & CO	1,308.000	52,303	XXX	49,416	49,416				0		49,416		2,887	2,887	235	XXX	L
00081T 10 8	ACCO BRANDS CORP	..	06/12/2019.	VARIOUS	16,274.000	130,018	XXX	175,420	73,672	57,064			57,064		175,420		(45,402)	(45,402)	976	XXX	L
00938A 10 4	AIRGAIN INC	..	06/28/2019.	JEFFRIES & CO	6,364.000	89,985	XXX	88,985					0		88,985		1,000	1,000		XXX	L
032332 50 4	AMTECH SYSTEMS INC	..	04/12/2019.	VARIOUS	8,797.000	57,279	XXX	33,183	39,850	(6,668)			(6,668)		33,183		24,096	24,096		XXX	L
04238R 10 6	ARMSTRONG FLOORING INC	..	05/03/2019.	LIQUIDNET INC	4,180.000	53,915	XXX	56,723	49,491	7,231			7,231		56,723		(2,807)	(2,807)		XXX	L
05351X 10 1	AVAYA HOLDINGS CORP	..	05/28/2019.	VARIOUS	9,080.000	131,160	XXX	176,732	132,205	44,528			44,528		176,732		(45,573)	(45,573)		XXX	L
075896 10 0	BED BATH & BEYOND INC	..	06/17/2019.	VARIOUS	14,520.000	184,124	XXX	225,174					0		225,174		(41,050)	(41,050)	2,323	XXX	L
090672 10 6	BIOTELEMETRY INC	..	04/17/2019.	JEFFRIES & CO	700.000	38,745	XXX	17,571	41,804	(24,233)			(24,233)		17,571		21,174	21,174		XXX	L
10922N 10 3	BRIGHTHOUSE FINANCIAL INC	..	06/25/2019.	JONESTRADING INSTITUTIONAL SER	3,030.000	104,591	XXX	106,768					0		106,768		(2,177)	(2,177)		XXX	L
109641 10 0	BRINKER INTERNATIONAL INC	..	05/23/2019.	Stevens & Co.	224.000	8,869	XXX	9,485					0		9,485		(616)	(616)	85	XXX	L

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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 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 and Administrative Symbol/ Market Indicator (a)
118440 10 6	BUCKLE INC		06/06/2019	JONESTRADING INSTITUTIONAL SER	4,996.000	78,388	XXX	92,259					0		92,259		(13,871)	(13,871)	1,435	XXX	L
13765N 10 7	CANNAE HOLDINGS INC		05/02/2019	STEVENS & CO	2,550.000	63,538	XXX	29,249	43,656	(14,408)			(14,408)		29,249		34,289	34,289		XXX	L
14575E 10 5	CARS.COM INC		06/03/2019	VARIOUS	4,280.000	88,140	XXX	122,295	92,020	30,275			30,275		122,295		(34,156)	(34,156)		XXX	L
171046 10 5	CHRISTOPHER & BANKS CORP		05/21/2019	CANACCORD GENUITY LLC	102,128.000	25,019	XXX	47,510	47,510				0		47,510		(22,491)	(22,491)		XXX	L
17306X 10 2	CITI TRENDS INC		05/22/2019	JONESTRADING INSTITUTIONAL SER	1,070.000	18,365	XXX	21,247	21,817	(570)			(570)		21,247		(2,882)	(2,882)	86	XXX	L
197641 10 3	COLUMBIA FINANCIAL INC		06/07/2019	JONESTRADING INSTITUTIONAL SER	1,955.000	28,273	XXX	30,521	29,892	629			629		30,521		(2,248)	(2,248)		XXX	L
206787 10 3	CONDUENT INC		05/09/2019	VARIOUS	12,870.000	117,907	XXX	192,304					0		192,304		(74,398)	(74,398)		XXX	L
20854L 10 8	CONSOL ENERGY INC		05/24/2019	VARIOUS	3,413.000	92,934	XXX	76,597	108,226	(31,629)			(31,629)		76,597		16,337	16,337		XXX	L
22052L 10 4	CORTEVA INC		06/24/2019	VARIOUS	6,000.000	157,776	XXX	223,132					0		223,132		(65,357)	(65,357)		XXX	L
238337 10 9	DAVE & BUSTERS ENTERTAINMENT INC		06/19/2019	JEFFRIES & CO	867.000	34,021	XXX	41,356					0		41,356		(7,335)	(7,335)	130	XXX	L
254423 10 6	DINEEQUITY INC		06/12/2019	VARIOUS	930.000	83,563	XXX	40,401	62,626	(22,226)			(22,226)		40,401		43,162	43,162	1,228	XXX	L
26614N 10 2	DOWDUPONT DE NEMOURS INC		06/04/2019	COST ADJ		646,517	XXX	646,517	551,117				0		646,517			0		XXX	L
28035Q 10 2	EDGEWELL PERSONAL CARE CO		05/09/2019	GOLDMAN SACHS	2,240.000	76,275	XXX	120,239	83,664	36,575			36,575		120,239		(43,964)	(43,964)		XXX	L
28470R 10 2	ELDORADO RESORTS INC		06/24/2019	VARIOUS	4,230.000	201,678	XXX	55,492	153,168	(97,677)			(97,677)		55,492		146,186	146,186		XXX	L
29272W 10 9	ENERGIZER HOLDINGS INC		06/19/2019	VARIOUS	4,290.000	172,121	XXX	187,209	193,694	(6,484)			(6,484)		187,210		(15,089)	(15,089)	2,287	XXX	L
300487 10 5	EVINE LIVE INC		05/03/2019	JONESTRADING INSTITUTIONAL SER	39,314.000	24,248	XXX	40,680	15,682	24,998			24,998		40,680		(16,432)	(16,432)		XXX	L
30231G 10 2	EXXON MOBIL CORP		04/18/2019	BARCLAYS CAPITAL INC	15,700.000	1,275,828	XXX	1,070,583	1,070,583				0		1,070,583		205,245	205,245	12,874	XXX	L
350060 10 9	FOSTER L B CO		05/10/2019	IVY SECURITES INC	4,398.000	101,857	XXX	78,533	69,928	8,605			8,605		78,533		23,325	23,325		XXX	L
356108 10 0	FREDS INC		05/06/2019	WEEDEN & COMPANY	46,296.000	26,203	XXX	83,005	87,499	(4,495)			(4,495)		83,005		(56,802)	(56,802)		XXX	L
36164V 30 5	GCI LIBERTY INC		06/12/2019	VARIOUS	2,320.000	135,782	XXX	88,425	95,491	(7,067)			(7,067)		88,425		47,357	47,357		XXX	L
36164Y 10 1	GCP APPLIED TECHNOLOGIES INC		06/18/2019	JONESTRADING INSTITUTIONAL SER	2,868.000	65,134	XXX	77,054	70,409	6,645			6,645		77,054		(11,920)	(11,920)		XXX	L
395259 10 4	GREENHILL & CO INC		06/25/2019	VARIOUS	5,853.000	97,074	XXX	110,385	142,813	(32,429)			(32,429)		110,385		(13,310)	(13,310)	399	XXX	L
401617 10 5	GUESS INC		06/07/2019	VARIOUS	3,708.000	56,055	XXX	41,344	77,015	(35,671)			(35,671)		41,344		14,711	14,711	1,669	XXX	L
40624Q 20 3	HALLMARK FINANCIAL SERVICES INC		06/27/2019	INVESTMENT TECHNOLOGY GROUP	5,142.000	72,759	XXX	52,438	54,968	(2,530)			(2,530)		52,438		20,321	20,321		XXX	L
40701T 10 4	HAMILTON BEACH BRANDS HOLDING CO		06/25/2019	VARIOUS	6,154.000	113,488	XXX	129,945	144,373	(14,428)			(14,428)		129,945		(16,458)	(16,458)	1,026	XXX	L
42834P 10 8	HG HOLDINGS INC		04/16/2019	CANACCORD GENUITY LLC	157,697.000	81,599	XXX	94,618	68,598	26,020			26,020		94,618		(13,019)	(13,019)		XXX	U
45378A 10 6	INDEPENDENCE REALTY TRUST INC		05/01/2019	VARIOUS	15,370.000	160,793	XXX	130,861	141,097	(10,236)			(10,236)		130,861		29,933	29,933	5,533	XXX	L
461148 10 8	INTEVAC INC		04/01/2019	JEFFRIES & CO	2,183.000	13,474	XXX	10,390	11,417	(1,027)			(1,027)		10,390		3,084	3,084		XXX	L
48716P 10 8	KEARNY FINANCIAL CORP MD		06/25/2019	VARIOUS	3,688.000	49,101	XXX	49,835	47,280	2,555			2,555		49,835		(734)	(734)	414	XXX	L
48253L 10 6	KLX ENERGY SERVICS HOLDNGS INC		05/30/2019	JONESTRADING INSTITUTIONAL SER	1,100.000	22,981	XXX	32,935	25,795	7,140			7,140		32,935		(9,953)	(9,953)		XXX	L
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM		04/24/2019	RBC CAPITAL MARKETS	980.000	39,044	XXX	37,176	36,240	935			935		37,176		1,869	1,869		XXX	L
56624R 10 8	MARCHEX INC		06/28/2019	JEFFRIES & CO	13,370.000	62,437	XXX	41,714	35,431	6,284			6,284		41,714		20,722	20,722		XXX	L
589433 10 1	MEREDITH CORP		05/28/2019	VARIOUS	4,650.000	255,407	XXX	264,588					0		264,588		(9,181)	(9,181)		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 and Administrative Symbol/ Market Indicator (a)
598039 10 5	MIDSOUTH BANCORP INC.		05/01/2019.	NEEDHAM & COMPANY	14,056.000	175,417	XXX	135,417	148,994	(13,576)			(13,576)		135,417		40,000	40,000	281	XXX	L
59804T 40 7	MIDSTATES PETE CO INC.		06/12/2019.	VARIOUS	8,290.000	64,022	XXX	73,864	62,258	11,606			11,606		73,864		(9,842)	(9,842)		XXX	L
606501 10 4	MITCHAM INDS INC.		05/15/2019.	VARIOUS	27,858.000	105,356	XXX	94,076	71,317	22,760			22,760		94,076		11,280	11,280		XXX	L
553829 10 2	MVC CAPITAL INC.		05/30/2019.	VARIOUS	51,094.000	460,206	XXX	404,908	419,482	(14,574)			(14,574)		404,908		55,298	55,298	15,328	XXX	L
667746 10 1	NORTHWEST PIPE CO.		04/25/2019.	DAVIDSON D A & COMPANY INC.	3,156.000	77,886	XXX	26,317	73,503	(47,187)			(47,187)		26,317		51,569	51,569		XXX	L
700517 10 5	PARK HOTELS RESORTS INC.		05/06/2019.	VARIOUS	2,590.000	81,762	XXX	67,507	67,288	219			219		67,507		14,255	14,255	3,756	XXX	L
714157 20 3	PERMA-FIX ENVIRONMENTAL SERVICES		06/27/2019.	VARIOUS	8,813.000	33,687	XXX	15,863	20,711	(4,847)			(4,847)		15,863		17,824	17,824		XXX	L
739128 10 6	POWELL INDS INC.		05/28/2019.	VARIOUS	4,261.000	148,025	XXX	122,619	106,568	16,052			16,052		122,619		25,406	25,406	1,108	XXX	L
742718 10 9	PROCTER & GAMBLE CO.		04/12/2019.	MORGAN STANLEY & CO INC.	1,000.000	104,644	XXX	64,648	91,920	(27,272)			(27,272)		64,648		39,996	39,996	837	XXX	L
74915M 10 0	QURATE RETAIL INC.		05/10/2019.	JEFFRIES & CO.	6,232.000	83,698	XXX	139,405	121,649	17,756			17,756		139,405		(55,706)	(55,706)		XXX	L
75508B 10 4	RAYONIER ADVANCED MATERIALS INC		05/13/2019.	SIDOTI & CO.	19,708.000	179,758	XXX	331,227	209,890	121,337			121,337		331,227		(151,469)	(151,469)	1,380	XXX	L
784635 10 4	SPX CORP.		05/13/2019.	VARIOUS	3,260.000	109,065	XXX	37,210	91,313	(54,103)			(54,103)		37,210		71,855	71,855		XXX	L
855668 10 9	STARRETT L S CO.		05/15/2019.	WEEDEN & COMPANY	5,500.000	41,420	XXX	33,000	28,765	4,235			4,235		33,000		8,420	8,420		XXX	L
85569C 10 7	STARTEK INC.		06/28/2019.	JONESTRADING INSTITUTIONAL SER	3,234.000	26,324	XXX	21,506	21,506				0		21,506		4,818	4,818		XXX	L
879455 10 3	TELENAV INC.		06/11/2019.	VARIOUS	29,359.000	204,933	XXX	164,956	119,198	45,758			45,758		164,955		39,977	39,977		XXX	L
872386 10 7	TESSCO TECHNOLOGIES INC.		06/26/2019.	VARIOUS	1,530.000	28,457	XXX	19,347	18,360	987			987		19,347		9,110	9,110	612	XXX	L
88870R 10 2	TIVITY HEALTH INC.		05/10/2019.	IVY SECURITES INC.	380.000	7,482	XXX	7,666					0		7,666		(184)	(184)		XXX	L
894174 10 1	TRAVELCENTERS AMER LLC.		05/14/2019.	JONESTRADING INSTITUTIONAL SER	15,198.000	54,228	XXX	63,175	57,145	6,031			6,031		63,175		(8,947)	(8,947)		XXX	L
89469A 10 4	TREEHOUSE FOODS INC.		05/28/2019.	VARIOUS	1,600.000	89,939	XXX	82,469	81,136	1,333			1,333		82,469		7,470	7,470		XXX	L
89609W 10 7	TRIBUNE PUBLISHING CO.		06/20/2019.	VARIOUS	4,951.000	42,139	XXX	57,684	31,990	(113)			(113)		57,684		(15,544)	(15,544)		XXX	L
911312 10 6	UNITED PARCEL SERVICE INC.		05/03/2019.	BARCLAYS CAPITAL INC.	9,500.000	1,004,530	XXX	1,055,309	926,535	128,774			128,774		1,055,309		(50,779)	(50,779)	9,120	XXX	L
91324P 10 2	UNITEDHEALTH GROUP INC.		06/13/2019.	STRATEGAS SECURITIES LLC.	2,600.000	635,559	XXX	518,820	647,712	(128,892)			(128,892)		518,820		116,739	116,739	2,340	XXX	L
92532W 10 3	VERSUM MATERIALS INC.		04/22/2019.	JEFFRIES & CO.	7,639.000	396,716	XXX	224,074	211,753	12,321			12,321		224,074		172,642	172,642	611	XXX	L
92840M 10 2	VISTRA ENERGY CORP.		06/26/2019.	CJS SECURITIES INC.	2,570.000	58,910	XXX	39,887	58,827	(18,940)			(18,940)		39,887		19,023	19,023	321	XXX	L
929089 10 0	VOYA FINANCIAL INC.		06/25/2019.	IVY SECURITES INC.	5,360.000	285,376	XXX	169,276	215,150	(45,874)			(45,874)		169,276		116,100	116,100	102	XXX	L
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.		04/29/2019.	IVY SECURITES INC.	780.000	42,811	XXX	45,698	35,389	10,309			10,309		45,698		(2,887)	(2,887)	412	XXX	L
22163N 10 6	COTT CORP QUE.	C	06/20/2019.	VARIOUS	12,715.000	172,108	XXX	193,622					0		193,622		(21,514)	(21,514)	819	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					10,398,752	XXX	9,756,310	8,105,615	(33,242)	0	0	(33,242)	0	9,756,310	0	642,442	642,442	68,198	XXX	XXX
Common Stocks - Mutual Funds																					
00203H 42 0	AQR STYLE PREMIA ALTERNATIVE FUND		05/31/2019.	NATIONAL FINANCIAL SERVICES	574,712.644	5,000,000	XXX	5,172,414	5,183,908	688,690		700,184	(11,494)		5,172,414		(172,414)	(172,414)		XXX	U
9299999.	Total - Common Stocks - Mutual Funds					5,000,000	XXX	5,172,414	5,183,908	688,690	0	700,184	(11,494)	0	5,172,414	0	(172,414)	(172,414)	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					15,398,752	XXX	14,928,724	13,289,523	655,448	0	700,184	(44,736)	0	14,928,724	0	470,028	470,028	68,198	XXX	XXX
9799999.	Total - Common Stocks					15,398,752	XXX	14,928,724	13,289,523	655,448	0	700,184	(44,736)	0	14,928,724	0	470,028	470,028	68,198	XXX	XXX
9899999.	Total - Preferred and Common Stocks					15,398,752	XXX	14,928,724	13,289,523	655,448	0	700,184	(44,736)	0	14,928,724	0	470,028	470,028	68,198	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					55,753,197	XXX	56,101,531	53,210,528	655,448	(224,801)	700,184	(269,537)	0	55,234,059	0	454,790	454,790	676,323	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 2.

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		1.730	4,377	96	1,012,060	1,012,060	1,016,437	XXX
CORTLAND BANK	CORTLAND, OHIO		1.100	6,275		2,288,197	2,288,197	2,292,406	XXX
FARMERS & MERCHANTS BANK	ARCHBOLD, OHIO		2.000	2,546	695	504,971	504,971	507,517	XXX
FIRST FEDERAL BANK	DEFIANCE, OHIO		2.000	2,522	56	510,828	510,828	513,350	XXX
FIRST FEDERAL OF LAKEWOOD	CLEVELAND, OHIO		1.100	9,433		2,786,878	2,790,357	2,792,724	XXX
HUNTINGTON BANK	CLEVELAND, OHIO		2.018	219,463		61,456,249	64,049,221	85,945,471	XXX
PNC BANK	CLEVELAND, OHIO					31,386,926	30,599,897	33,267,625	XXX
THIRD FEDERAL SAVINGS & LOAN	CLEVELAND, OHIO		2.170	55,119	20,231	10,046,575	10,101,694	10,101,694	XXX
WATERFORD BANK	TOLEDO, OHIO		1.750	6,648	2,671	641,230	647,914	647,914	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	1		4	2	2	XXX
0199999. Total Open Depositories		XXX	XXX	306,384	23,749	110,633,918	112,505,141	137,085,140	XXX
0399999. Total Cash on Deposit		XXX	XXX	306,384	23,749	110,633,918	112,505,141	137,085,140	XXX
0599999. Total Cash		XXX	XXX	306,384	23,749	110,633,918	112,505,141	137,085,140	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 GOVERNMENTOBLIGATIONS FUND INSTITUTIONAL SHARES		06/30/2019	2.200		250,535,000	116,966	636,530
52470G 79 1	WESTERN ASSET INSTITUTIONAL GOVERNMENT RESERVES		06/30/2019	2.242		63,129,417	436,031	1,401,302
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						313,664,417	552,997	2,037,832
8899999. Total - Cash Equivalents						313,664,417	552,997	2,037,832