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HEALTH QUARTERLY STATEMENT

As of September 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	Kevin Spruch *(Name)*	216-687-2759 *(Area Code) (Telephone Number) (Extension)*
	Kevin.Spruch@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	1,157,528,457		1,157,528,457	1,137,421,357
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	437,364,436		437,364,436	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)	36,835,337		36,835,337	37,454,337
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....148,457,687), cash equivalents ($.....318,976,972) and short-term investments ($..........0)	467,434,659		467,434,659	238,368,377
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	237,481,732		237,481,732	254,665,541
9. Receivables for securities	148,066		148,066	
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)	2,336,792,687	0	2,336,792,687	2,048,043,487
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	6,957,635		6,957,635	6,825,604
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	27,945,662	40,764	27,904,898	19,816,534
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($.....789,285) and contracts subject to redetermination ($.....9,540,844)	10,330,129		10,330,129	15,820,736
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans	1,875,974		1,875,974	2,535,452
18.1 Current federal and foreign income tax recoverable and interest thereon	39,302,275		39,302,275	125,080,486
18.2 Net deferred tax asset	45,866,132		45,866,132	143,212,035
19. Guaranty funds receivable or on deposit	5,613,495		5,613,495	6,829,801
20. Electronic data processing equipment and software	6,749,196	817,033	5,932,163	7,284,526
21. Furniture and equipment, including health care delivery assets ($..........0)	2,973,452	2,973,452	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	71,041,086		71,041,086	11,786,440
24. Health care ($.....60,543,858) and other amounts receivable	65,855,929	5,312,071	60,543,858	57,147,466
25. Aggregate write-ins for other than invested assets	52,631,415	52,391,488	239,927	9,485,464
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	2,673,935,067	61,534,808	2,612,400,259	2,453,868,031
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	2,673,935,067	61,534,808	2,612,400,259	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			0	9,149,586
2502. Other Assets	29,937,596	29,852,274	85,322	85,321
2503. Prepaid Assets	21,088,388	21,088,388	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	1,605,431	1,450,826	154,605	250,557
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	52,631,415	52,391,488	239,927	9,485,464

LIABILITIES, CAPITAL AND SURPLUS

	Current Period 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1. Claims unpaid (less $..........0 reinsurance ceded)	303,773,122		303,773,122	291,847,530
2. Accrued medical incentive pool and bonus amounts	4,989,513		4,989,513	5,208,015
3. Unpaid claims adjustment expenses	5,884,224		5,884,224	5,929,174
4. Aggregate health policy reserves, including the liability of $..........0 for medical loss ratio rebate per the Public Health Service Act	40,405,638		40,405,638	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	83,046,994		83,046,994	85,390,659
9. General expenses due or accrued	122,415,831		122,415,831	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	65,186		65,186	13,718
13. Remittances and items not allocated	897,566		897,566	354,255
14. Borrowed money (including $..........0 current) and interest thereon $..........0 (including $..........0 current)			0	
15. Amounts due to parent, subsidiaries and affiliates			0	
16. Derivatives			0	
17. Payable for securities	638,674		638,674	
18. Payable for securities lending			0	
19. Funds held under reinsurance treaties with ($..........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	15,505,555		15,505,555	11,002,175
23. Aggregate write-ins for other liabilities (including $.....31,764,825 current)	115,575,771	0	115,575,771	101,120,640
24. Total liabilities (Lines 1 to 23)	693,198,074	0	693,198,074	660,773,648
25. Aggregate write-ins for special surplus funds	XXX	XXX	41,133,000	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	1,878,069,185	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	1,919,202,185	1,793,094,383
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	2,612,400,259	2,453,868,031

DETAILS OF WRITE-INS

	1	2	3	4
2301. Accrued Postemployment Benefits Other Than Pension	60,969,991		60,969,991	59,004,556
2302. Building Lease Liability	392,985		392,985	869,641
2303. Other Liabilities	36,587,137		36,587,137	29,634,002
2398. Summary of remaining write-ins for Line 23 from overflow page	17,625,658	0	17,625,658	11,612,441
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	115,575,771	0	115,575,771	101,120,640
2501. Estimated 2020 Health Insurer Fee	XXX	XXX	41,133,000	
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	41,133,000	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	9,604,354	9,129,024	12,197,814
2. Net premium income (including $..........0 non-health premium income)	XXX	2,050,497,083	1,968,728,150	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	2,050,497,083	1,968,728,150	2,636,079,570
Hospital and Medical:				
9. Hospital/medical benefits		1,203,522,827	1,113,126,201	1,570,808,748
10. Other professional services		77,601,289	70,965,853	101,494,810
11. Outside referrals		13,261,328	11,186,665	14,738,261
12. Emergency room and out-of-area		169,499,743	138,196,499	192,404,894
13. Prescription drugs		221,812,133	216,722,430	302,673,106
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		3,134,085	4,221,217	3,608,780
16. Subtotal (Lines 9 to 15)	0	1,688,831,405	1,554,418,865	2,185,728,599
Less:				
17. Net reinsurance recoveries		(6,485,876)	(5,476,264)	(7,623,825)
18. Total hospital and medical (Lines 16 minus 17)	0	1,695,317,281	1,559,895,129	2,193,352,424
19. Non-health claims (net)				
20. Claims adjustment expenses, including $.....37,984,841 cost containment expenses		73,569,639	66,706,297	87,175,614
21. General administrative expenses		143,385,185	179,859,589	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	1,912,272,105	1,806,461,015	2,514,284,763
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	138,224,978	162,267,135	121,794,807
25. Net investment income earned		31,792,397	27,471,856	39,132,754
26. Net realized capital gains (losses) less capital gains tax of $.....66,700		(68,948)	3,300,870	3,261,913
27. Net investment gains or (losses) (Lines 25 plus 26)	0	31,723,449	30,772,726	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	(1,326,777)	(1,985,703)	(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	168,621,650	191,054,158	161,604,825
31. Federal and foreign income taxes incurred	XXX	32,630,092	40,005,167	33,567,455
32. Net income (loss) (Lines 30 minus 31)	XXX	135,991,558	151,048,991	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		(1,326,777)	(1,985,703)	(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	(1,326,777)	(1,985,703)	(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	135,991,558	151,048,991	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 $.....7,837,000	24,135,669	25,779,069	(26,448,856)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	(89,508,903)	(95,258,924)	(84,184,393)
39. Change in nonadmitted assets	(24,971,798)	(5,272,813)	(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	80,461,276	165,494,916	170,499,348
48. Net change in capital and surplus (Lines 34 to 47)	126,107,802	241,791,239	182,571,105
49. Capital and surplus end of reporting period (Line 33 plus 48)	1,919,202,185	1,852,314,517	1,793,094,383

DETAILS OF WRITE-INS

DETAILS OF WRITE-INS	1	2	3
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	80,461,276	165,494,916	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)	80,461,276	165,494,916	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	2,047,907,172	1,966,686,314	2,645,197,902
2.	Net investment income	35,050,591	29,770,477	43,095,658
3.	Miscellaneous income			
4.	Total (Lines 1 through 3)	2,082,957,763	1,996,456,791	2,688,293,560
5.	Benefit and loss related payments	1,679,952,620	1,575,818,622	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	196,970,544	239,140,065	295,416,592
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....66,700 tax on capital gains (losses)	(124,233,700)		(10,010,034)
10.	Total (Lines 5 through 9)	1,752,689,464	1,814,958,687	2,465,401,983
11.	Net cash from operations (Line 4 minus Line 10)	330,268,299	181,498,104	222,891,577
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	115,391,330	94,948,336	125,388,900
	12.2 Stocks	52,283,406	27,110,580	36,732,320
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	2,538,803	3,977,493	4,210,041
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	638,674	282,879	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	170,852,213	126,319,288	166,331,261
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	138,061,462	151,439,042	199,365,165
	13.2 Stocks	53,287,031	39,690,829	69,409,316
	13.3 Mortgage loans			
	13.4 Real estate	(92,130)	88,500	502,680
	13.5 Other invested assets	9,911,833	5,790,109	13,142,862
	13.6 Miscellaneous applications	148,066		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	201,316,262	197,008,480	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)	(30,464,049)	(70,689,192)	(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)	(70,737,968)	(29,859,563)	(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)	(70,737,968)	(29,859,563)	(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)	229,066,282	80,949,349	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)	467,434,659	232,427,960	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	1,082,850	24,831	328,299	9,482	53,385	43,961	2,116	34,337		586,439
5. Current Year	0									
6. Current Year Member Months	9,604,354	233,844	2,987,881	87,801	462,318	376,266	21,159	306,112		5,128,973
Total Member Ambulatory Encounters for Period:										
7. Physician	3,135,293	184,958	2,343,852	124,539	30	1,014	16,802	457,700		6,398
8. Non-Physician	1,870,795	78,540	1,296,596	89,006	523	42,447	10,206	350,678		2,799
9. Total	5,006,088	263,498	3,640,448	213,545	553	43,461	27,008	808,378	0	9,197
10. Hospital Patient Days Incurred	134,529	2,009	56,577	15,687			2,077	58,036		143
11. Number of Inpatient Admissions	23,764	500	13,904	1,840			218	7,274		28
12. Health Premiums Written (a)	2,043,758,948	86,330,959	1,484,535,627	17,742,714	2,583,453	9,661,617	14,189,256	268,647,985		160,067,337
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	2,043,758,948	86,330,959	1,484,535,627	17,742,714	2,583,453	9,661,617	14,189,256	268,647,985		160,067,337
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	1,679,818,531	64,369,724	1,199,266,568	13,393,805	1,997,236	6,895,712	11,047,555	267,122,984		115,724,947
18. Amount Incurred for Provision of Health Care Services	1,688,831,405	61,227,302	1,214,901,707	13,629,581	2,008,872	7,059,270	9,275,913	267,017,304		113,711,456

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees $.....268,647,985.

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						303,773,122
0799999. Total Claims Unpaid						303,773,122
0899999. Accrued Medical Incentive Pool and Bonus Amounts						4,989,513

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	143,149,224	1,137,135,805	9,987,841	235,834,044	153,137,065	232,701,107
2. Medicare Supplement	2,104,425	11,289,356	406,351	2,420,000	2,510,776	2,654,009
3. Dental only	567,717	6,327,995	10,000	800,000	577,717	660,000
4. Vision only	3,803	1,993,433		10,000	3,803	
5. Federal Employees Health Benefits Plan	2,490,876	8,542,780	36,015	1,470,345	2,526,891	3,667,006
6. Title XVIII - Medicare	28,096,086	225,529,725	(224,069)	46,238,675	27,872,017	43,444,694
7. Title XIX - Medicaid					0	
8. Other health	9,363,465	106,355,060		6,783,920	9,363,465	8,720,714
9. Health subtotal (Lines 1 to 8)	185,775,596	1,497,174,154	10,216,138	293,556,984	195,991,734	291,847,530
10. Healthcare receivables (a)	160,945	65,694,984			160,945	63,163,783
11. Other non-health					0	
12. Medical incentive pools and bonus amounts	1,301,806	2,050,781	2,785,942	2,203,571	4,087,748	5,208,015
13. Totals (Lines 9-10+11+12)	186,916,457	1,433,529,951	13,002,080	295,760,555	199,918,537	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	$ 135,991,558	$ 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	$ 135,991,558	$ 128,037,370
SURPLUS					
(5) Medical Mutual of Ohio Company state basis (Page 3, line 33, Columns 3 & 4)	XXX	XXX	XXX	$1,919,202,185	$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	$1,919,202,185	$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	$	158,664
		2. 12 Months or Longer	$	603,240
b.	The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	70,042,760
		2. 12 Months or Longer	$	65,958,986

(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

Not applicable.

(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	890,434	899,670	(9,236)		890,434	%	%
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						%	%

NOTES TO FINANCIAL STATEMENTS

	1	2	3	4	5	6	7
Restricted Asset Category	Total Gross Restricted from Current Year to Date	Total Gross Restricted from Prior Year	Increase (Decrease) (1 minus 2)	Total Current Year to Date Nonadmitted Restricted	Total Current Year to Date Admitted Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Additional Restricted to Total Admitted Assets (b)
o. Total Restricted Assets	$ 890,434	$ 899,670	$ (9,236)	$	$ 890,434	%	%

(a) Column 1 divided by Asset Page, Column 1, Line 28
(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	11
(2) Aggregate Amount of Investment Income	$ 107,605

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

NOTES TO FINANCIAL STATEMENTS

No significant change.

B-I. Not applicable.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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	$ 283,392,704	$	$	$	$ 283,392,704
OTHER INVESTED ASSETS	$ 14,926,292	$	$	$	$ 14,926,292
Total	$ 298,318,996	$	$	$	$ 298,318,996
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

(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	$1,181,529,921	$1,157,528,457	$	$1,181,529,921	$	$	$
COMMON STOCK INDUSTRIAL & MISC	$ 283,392,704	$ 283,392,704	$ 283,392,704	$	$	$	$
OTHER INVESTED ASSETS	$ 14,926,292	$ 14,926,292	$ 14,926,292	$	$	$	$

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	$ 9,540,844
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 13,860
3. Premium adjustments payable due to ACA Risk Adjustment	$ 816,525
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ 4,193,252
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ 13,901

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	$

NOTES TO FINANCIAL STATEMENTS

b. Transitional ACA Reinsurance Program	AMOUNT
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	$

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	$	$ 563,833	$	$ 4,316,167	$	$ 1,744,677	$	A	$ 6,060,844	$
2. Premium adjustments (payable)				(214,900)		214,900		(1,031,425)	B		(816,525)
3. Subtotal ACA Permanent Risk Adjustment Program	$ 4,880,000	$	$ 563,833	$ (214,900)	$ 4,316,167	$ 214,900	$ 1,744,677	$ (1,031,425)		$ 6,060,844	$ (816,525)
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	$	$ 720,414	$ (214,900)	$ 4,159,586	$ 214,900	$ 1,901,258	$ (1,031,425)		$ 6,060,844	$ (816,525)

Explanations of Adjustments

A. ACA Risk Adjustment based on the final risk adjustment report received from HHS on June 30, 2019, risk adjustment data validation adjustments report from HHS on August 1, 2019 and payment and receipts through September 30, 2019.

B. ACA Risk Adjustment based on the final risk adjustment report received from HHS on June 30, 2019, risk adjustment data validation adjustments report from HHS on August 1, 2019 and payment and receipts through September 30, 2019.

C. ACA Reinsurance based on the final reinsurance report received from HHS on June 30, 2017 and payments received through March 31, 2019.

D. Not applicable.

E. Not applicable.

F. Not applicable.

G. Not applicable.

H. Not applicable.

I. Not applicable.

NOTES TO FINANCIAL STATEMENTS

J. Not applicable.

(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 September 30, 2019 $264.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years and $71.1 million in health care receivables have been recovered. Reserves remaining for prior years are $13.0 million based on the estimation of unpaid claims, claim adjustment expenses, and amounts expected to be received through subrogation at September 30, 2019. Health care receivables remaining to be recovered related to prior years are $0.2 million. Therefore, there has been a $34.0 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
9/30/19	26,825,000				
6/30/19	26,246,000	28,689,291			
3/31/19	24,372,000	27,083,000	25,889,476		
12/31/18	24,424,000	24,424,000	580,086	26,741,293	414,766
9/30/18	20,883,000	23,645,000	21,967,321	3,800,836	110,412
6/30/18	19,182,000	23,281,284	21,686,237	107,924	3,144,611
3/31/18	18,055,000	22,388,338	21,112,014	22,311	2,499,793
12/31/17	23,092,000	23,092,000	352,750	35,783,695	716,497
9/30/17	21,411,000	21,350,000	16,942,655	23,544	351,246
6/30/17	15,039,000	21,410,000	16,440,439	207,336	176,541
3/31/17	14,940,065	19,191,073	15,838,786	246,625	222,950

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: 2/13/19

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	153,971,732
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	201,431,597	173,157,387
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 332,481,884	$ 327,129,119
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	5050KINGSLEY DRIVE, CINCINNATI, OHIO 45263

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
124676	ANCORA ADVISORS, LLC	N/A	SEC	NO
N/A	HUNTINGTON BANK	N/A	OCC	NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 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	84.5 %
1.2 A&H cost containment percent	1.9 %
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	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Active Status (a)	Direct Business Only 2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Columns 2 through 7	9 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	345,796						345,796	
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	1,760,575,911	268,647,985		14,189,256			2,043,413,152	
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	1,760,921,707	268,647,985	0	14,189,256	0	0	2,043,758,948	0
60. Reporting entity contributions for Employee Benefit Plans	XXX							0	
61. Total (Direct Business)	XXX	1,760,921,707	268,647,985	0	14,189,256	0	0	2,043,758,948	0

DETAILS OF WRITE-INS

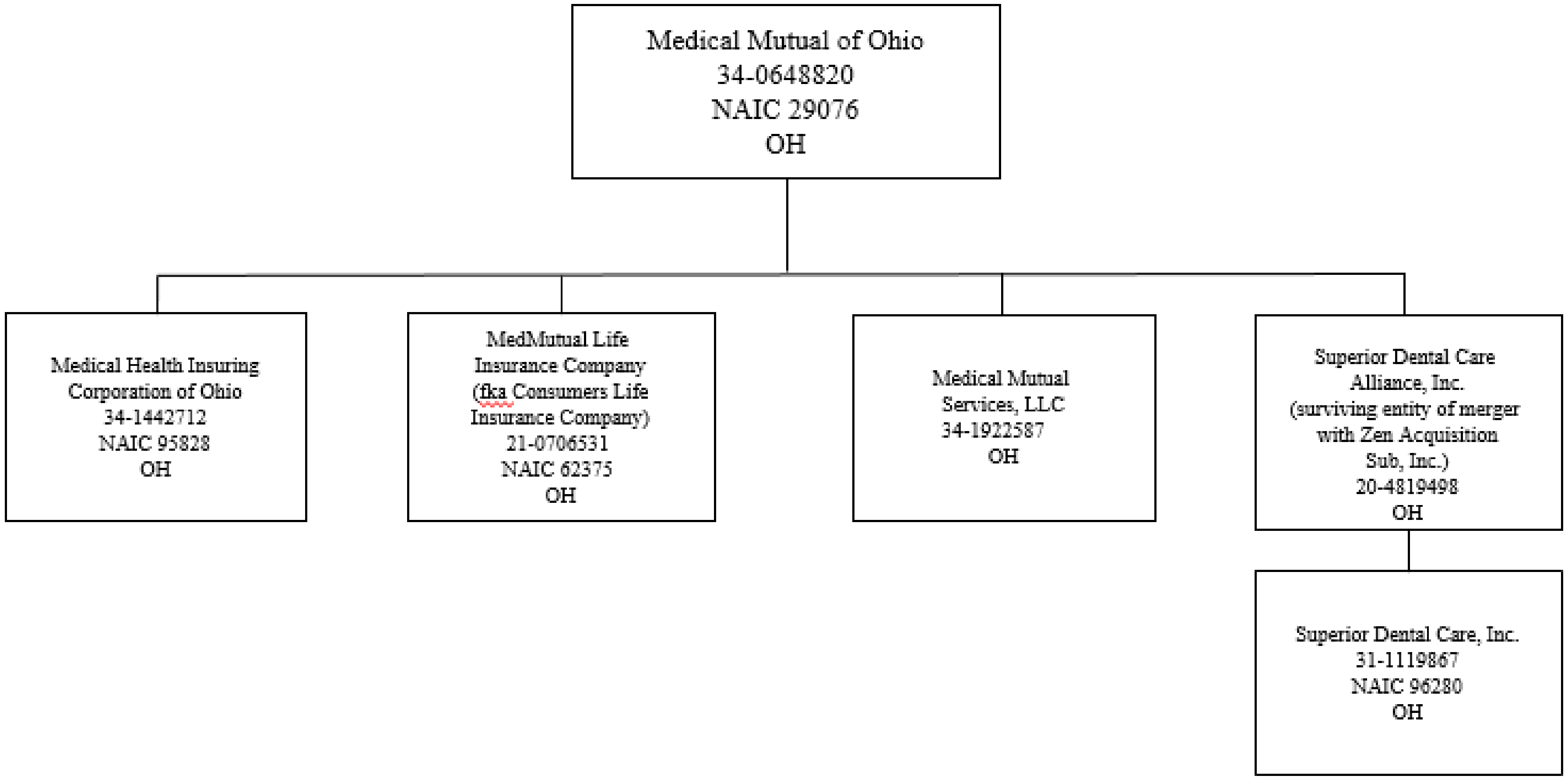
58001.								0	
58002.								0	
58003.								0	
58998. Summary of remaining write-ins for line 58 from overflow page		0	0	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)		0	0	0	0	0	0	0	0

(a) Active Status Count

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

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

PART 1 – ORGANIZATIONAL CHART



As of 9/30/2019

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 *

Q16

NONE

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 3 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other Receivables	1,528,710	1,374,105	154,605	250,557
2505. Intangible Asset	76,721	76,721	0	
2597. Summary of remaining write-ins for Line 25	1,605,431	1,450,826	154,605	250,557

Additional Write-ins for Liabilities:

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Reinsurance Payable	13,841,979		13,841,979	7,492,262
2305. Unclaimed Funds	2,283,679		2,283,679	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	17,625,658	0	17,625,658	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	526,870	687,809
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	36,835,337	37,454,337
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	36,835,337	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	4,911,833	12,627,295
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(24,995,485)	(28,092,610)
6. Total gain (loss) on disposals	438,646	519,253
7. Deduct amounts received on disposals	2,538,803	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)	237,481,732	254,665,541
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	237,481,732	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	191,348,493	268,774,481
3. Accrual of discount	788,949	774,073
4. Unrealized valuation increase (decrease)	56,968,154	(6,842,246)
5. Total gain (loss) on disposals	3,851,573	6,810,514
6. Deduct consideration for bonds and stocks disposed of	167,782,341	162,419,268
7. Deduct amortization of premium	3,652,304	4,354,251
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	4,292,468	3,441,854
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	107,605	298,048
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,594,892,893	1,517,555,232
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,594,892,893	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)	970,005,987	53,825,883	49,904,480	(2,953,898)	962,952,022	970,005,987	970,973,492	944,028,393
2. NAIC 2 (a)	188,856,498		4,147,887	1,846,354	194,364,359	188,856,498	186,554,965	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	1,158,862,485	53,825,883	54,052,367	(1,107,544)	1,157,316,381	1,158,862,485	1,157,528,457	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	1,158,862,485	53,825,883	54,052,367	(1,107,544)	1,157,316,381	1,158,862,485	1,157,528,457	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	229,920,654	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)	318,976,972	89,056,318
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	318,976,972	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			31,739,803	(92,130)
0199999. Totals					0	0	31,739,803	(92,130)
0399999. Totals					0	0	31,739,803	(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	MCM Capital Partners III, LP	Cleveland	OH	MCM Capital Partners III, LLC		09/25/2015	1		55,727		863,410	3.100
000000 00 0	Strategic Value Private Investors, LP	Beachwood	OH	Strategic Value Private Investors		11/08/2017	1		132,476		816,890	2.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	188,203	0	1,680,300	XXX
Any Other Class of Asset - Unaffiliated												
000000 00 0	Employee Benefit Trust	Boston	MA	Fidelity Investments		07/01/2004			102,547			100.000
4299999. Total - Any Other Class of Asset - Unaffiliated								0	102,547	0	0	XXX
4499999. Subtotal - Unaffiliated								0	290,750	0	1,680,300	XXX
4699999. Totals								0	290,750	0	1,680,300	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
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Employee Benefit Trust	Boston	MA.	Fidelity Investments	07/01/2004	09/30/2019						0		88,113	88,113		3,335	3,335	
4299999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	0	88,113	88,113	0	3,335	3,335	0
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	88,113	88,113	0	3,335	3,335	0
4699999. Totals							0	0	0	0	0	0	0	88,113	88,113	0	3,335	3,335	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 - U.S. Special Revenue and Special Assessment									
3133EK R2 4	FEDERAL FARM CREDIT BANKS		09/24/2019	DUNCAN WILLIAMS		1,000,000	1,000,000	132	1
3137BR ZF 5	FHLMC REMIC SERIES 4615 TA		07/26/2019	NATIONAL FINANCIAL SERVICES		10,203,299	10,037,060	25,093	1
3137BX LE 0	FHLMC REMIC SERIES 4672 QA		08/22/2019	NATIONAL FINANCIAL SERVICES		12,371,686	12,055,236	30,473	1
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN		09/23/2019	ANCORA ADVISORS		11,518,180	11,189,065	23,310	1
3136B4 3E 6	FNMA REMIC TRUST 2019-37 TC		08/22/2019	NATIONAL FINANCIAL SERVICES		9,890,828	9,726,690	17,562	1
30291H AE 7	FREMF MTG TR 2013-K28 B		07/26/2019	NATIONAL FINANCIAL SERVICES		3,619,985	3,500,000	8,482	1FM
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						48,603,978	47,508,051	105,052	XXX
Bonds - Industrial and Miscellaneous									
00724F AC 5	ADOBE SYSTEMS INC		08/22/2019	DAVIDSON D A & COMPANY INC		1,058,000	1,000,000	2,257	1FE
06406H CQ 0	BANK NEW YORK		08/21/2019	DAVIDSON D A & COMPANY INC		548,885	500,000	5,212	1FE
30231G BC 5	EXXON MOBIL CORP		08/21/2019	DAVIDSON D A & COMPANY INC		1,007,090	1,000,000	393	1FE
458140 AS 9	INTEL CORP		08/22/2019	DAVIDSON D A & COMPANY INC		546,150	500,000	1,387	1FE
55279H AK 6	MANUFACTURER AND TRADERS		08/22/2019	DAVIDSON D A & COMPANY INC		1,037,630	1,000,000	1,611	1FE
713448 DN 5	PEPSICO INC		08/21/2019	DAVIDSON D A & COMPANY INC		1,024,150	1,000,000	9,038	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						5,221,905	5,000,000	19,898	XXX
8399997. Total - Bonds - Part 3						53,825,883	52,508,051	124,950	XXX
8399999. Total - Bonds						53,825,883	52,508,051	124,950	XXX
Common Stocks - Industrial and Miscellaneous									
G5698W 11 6	LUXFER HOLDINGS PLC	C	09/10/2019	VARIOUS	3,918.000	63,670	XXX		L
641069 40 6	NESTLE S A	C	07/22/2019	STRATEGAS SECURITIES LLC	4,000.000	419,040	XXX		L
G7S00T 10 4	PENTAIR PLC	C	07/26/2019	VARIOUS	4,130.000	158,977	XXX		L
006351 30 8	ADAMS RESOURCE & ENERGY INC		09/18/2019	VARIOUS	3,883.000	119,584	XXX		L
02005N 10 0	ALLY FINANCIAL INC		08/07/2019	STEVENS & CO	1,550.000	48,802	XXX		L
03965L 10 0	ARCONIC INC		08/07/2019	VARIOUS	8,140.000	202,475	XXX		L
039653 10 0	ARCOSA INC		09/27/2019	VARIOUS	5,165.000	174,957	XXX		L
060505 10 4	BANK OF AMERICA CORPORATION		09/26/2019	STRATEGAS SECURITIES LLC	20,700.000	604,016	XXX		L
090672 10 6	BIOTELEMETRY INC		08/05/2019	VARIOUS	2,980.000	131,371	XXX		L
109641 10 0	BRINKER INTERNATONAL INC		07/23/2019	VARIOUS	2,020.000	79,580	XXX		L
117043 10 9	BRUNSWICK CORP		08/02/2019	VARIOUS	1,300.000	62,782	XXX		L
05605H 10 0	BWX TECHNOLOGIES INC		08/09/2019	IVY SECURITES INC	1,220.000	69,260	XXX		L
127097 10 3	CABOT OIL & GAS CORP		09/16/2019	VARIOUS	8,037.000	150,546	XXX		L
159864 10 7	CHARLES RIV LABS INTNATIONAL INC		08/06/2019	IVY SECURITES INC	570.000	78,112	XXX		L
166764 10 0	CHEVRONTEXACO CORP		09/25/2019	BARCLAYS CAPITAL INC	5,150.000	637,205	XXX		L
174610 10 5	CITIZENS FINANCIAL GROUP INC		07/30/2019	BARCLAYS CAPITAL INC	16,825.000	630,590	XXX		L
192176 10 5	COFFEE HOLDINGS INC		08/23/2019	VARIOUS	8,847.000	35,331	XXX		L
199908 10 4	COMFORT SYSTEMS USA INC		09/30/2019	VARIOUS	8,320.000	334,871	XXX		L
221907 10 8	COUNTY BANCORP INC		09/17/2019	VARIOUS	4,549.000	85,485	XXX		L
23204G 10 0	CUSTOMERS BANCORP INC		09/13/2019	IVY SECURITES INC	2,318.000	49,343	XXX		L
254687 10 6	DISNEY WALT COMPANY		09/27/2019	MORGAN STANLEY & CO INC	3,750.000	487,911	XXX		L
25787G 10 0	DONNELLEY FINANCIAL SOLUTIONS INC		08/15/2019	VARIOUS	7,228.000	91,221	XXX		L
26614N 10 2	DOWDUPONT DE NEMOURS INC		07/12/2019	SG COWAN & CO	11,325.000	806,976	XXX		L
23355L 10 6	DXC TECHNOLOGY CO		08/01/2019	VARIOUS	2,650.000	150,270	XXX		L
26969P 10 8	EAGLE MATERIALS INC		07/12/2019	IVY SECURITES INC	1,110.000	93,683	XXX		L
28470R 10 2	ELDORADO RESORTS INC		09/13/2019	VARIOUS	2,380.000	98,493	XXX		L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
29089Q 10 5	EMERGENT BIOSOLUTIONS INC.		09/03/2019	JEFFRIES & CO.	430.000	21,263	XXX		L
339382 10 3	FLEXSTEEL INDUSTRIES INC.		08/15/2019	VARIOUS	4,235.000	72,188	XXX		L
36467J 10 8	GAMING & LEISURE PROPERTYS INC.		08/21/2019	VARIOUS	4,260.000	159,935	XXX		L
415864 10 7	HARSCO CORP.		09/10/2019	KEYBANC CAPITAL MARKETS INC.	2,570.000	47,346	XXX		L
449253 10 3	IAA INC.		07/01/2019	VARIOUS	6,950.000	225,382	XXX		L
46269C 10 2	IRIDIUM COMMUNICATIONS INC.		08/02/2019	VARIOUS	6,240.000	155,448	XXX		L
464287 65 5	ISHARES RUSSELL 2000 INDEX FUND		07/25/2019	JEFFRIES & CO.	1,200.000	188,146	XXX		L
464287 49 9	ISHARES RUSSELL MIDCAP INDEX FUND		07/25/2019	JEFFRIES & CO.	1,320.000	75,488	XXX		L
48238T 10 9	KAR AUCTION SERVICES INC.		08/07/2019	CAPITAL INFUSION		4,720	XXX		L
493144 10 9	KEY TRONIC CORP.		08/27/2019	VARIOUS	9,147.000	46,399	XXX		L
49428J 10 9	KIMBALL ELECTRONICS INC.		07/25/2019	LIQUIDNET INC.	650.000	10,156	XXX		L
48253L 10 6	KLX ENERGY SERVICES HOLDNGS INC.		09/16/2019	VARIOUS	6,450.000	78,838	XXX		L
50050N 10 3	KONTOOR BRANDS INC.		08/09/2019	VARIOUS	6,140.000	197,538	XXX		L
502431 10 9	L3HARRIS TECHNOLOGIES INC.		07/22/2019	BARCLAYS CAPITAL INC.	1,550.000	304,005	XXX		L
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM		08/19/2019	JONESTRADING INSTITUTIONAL SERVICES	670.000	27,599	XXX		L
537008 10 4	LITTELFUSE INC.		07/25/2019	IVY SECURITES INC.	610.000	112,234	XXX		L
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE CORP.		09/10/2019	VARIOUS	2,170.000	204,869	XXX		L
574599 10 6	MASCO CORP COM.		09/30/2019	JEFFRIES & CO.	1,590.000	66,306	XXX		L
576323 10 9	MASTEC INC.		08/28/2019	KEYBANC CAPITAL MARKETS INC.	1,470.000	89,790	XXX		L
552690 10 9	MDU RESOURCE GROUP INC.		08/05/2019	VARIOUS	3,570.000	93,945	XXX		L
624580 10 6	MOVADO GROUP INC.		08/09/2019	JEFFRIES & CO.	1,886.000	46,292	XXX		L
68162K 10 6	OLYMPIC STEEL INC.		09/06/2019	NEEDHAM & COMPANY	4,844.000	54,540	XXX		L
71361F 10 0	PERCEPTRON INC.		07/16/2019	BAYPOINT TRADING	14,454.000	51,745	XXX		L
73757R 10 2	POSTAL REALTY TRUST INC.		08/20/2019	IVY SECURITES INC.	3,846.000	58,087	XXX		L
737630 10 3	POTLATCHDELTIC CORPORATION		07/25/2019	VARIOUS	4,310.000	164,993	XXX		L
74316X 10 1	PROFIRE ENERGY INC.		08/28/2019	VARIOUS	76,653.000	111,074	XXX		L
744375 20 5	PSYCHEMEDICS CORP.		09/17/2019	JONESTRADING INSTITUTIONAL SERVICES	7,627.000	66,412	XXX		L
754730 10 9	RAYMOND JAMES FINANCIAL INC.		08/08/2019	VARIOUS	5,650.000	471,901	XXX		L
806407 10 2	SCHEIN HENRY INC.		08/06/2019	JEFFRIES & CO.	710.000	43,371	XXX		L
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS INC.		08/07/2019	B RILEY & CO LLC.	840.000	46,218	XXX		L
86722A 10 3	SUNCOKE ENERGY INC.		07/26/2019	VARIOUS	3,860.000	34,937	XXX		L
89469A 10 4	TREEHOUSE FOODS INC.		09/05/2019	VARIOUS	1,361.000	70,690	XXX		L
902681 10 5	UGI CORP NEW.		09/11/2019	JONESTRADING INSTITUTIONAL SERVICES	939.000	46,259	XXX		L
910710 10 2	UNITED INSURANCE HOLDINGS CORP.		08/09/2019	JEFFRIES & CO.	4,430.000	52,155	XXX		L
917047 10 2	URBAN OUTFITTERS INC.		09/13/2019	VARIOUS	7,140.000	179,611	XXX		L
92220P 10 5	VARIAN MEDICAL SYSTEMS INC.		09/11/2019	IVY SECURITES INC.	280.000	31,996	XXX		L
92335C 10 6	VERA BRADLEY INC.		08/29/2019	KING, CL & ASSIC.	5,090.000	55,467	XXX		L
91829F 10 4	VOXX INTERNATIONAL CORP.		07/11/2019	JONESTRADING INSTITUTIONAL SERVICES	10,884.000	47,764	XXX		L
949090 10 4	WELBILT INC.		07/11/2019	VARIOUS	4,080.000	65,880	XXX		L
978097 10 3	WOLVERINE WORLD WIDE INC.		08/29/2019	VARIOUS	6,176.000	159,917	XXX		L
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.		08/07/2019	IVY SECURITES INC.	790.000	42,423	XXX		L
98884U 10 8	ZAGG INC.		09/06/2019	VARIOUS	16,755.000	103,319	XXX		L
Y2685T 13 1	GENCO SHIPPING & TRADING LTD.		09/24/2019	B RILEY & CO LLC.	6,082.000	57,289	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						10,108,486	XXX	0	XXX

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)
9799997. Total - Common Stocks - Part 3						10,108,486	XXX	0	XXX
9799999. Total - Common Stocks						10,108,486	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						10,108,486	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						63,934,369	XXX	124,950	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
38375G 2G 5	GNMA REMIC TRUST 2012-102 DN		09/20/2019.	PRINCIPAL RECEIPT		69,555	69,555	69,522	69,535		20		20		69,555			0	715	09/20/2040.	1
38378E JV 6	GNMA REMIC TRUST 2012-65 MJ		09/20/2019.	PRINCIPAL RECEIPT		106,284	106,284	110,037	108,480		(2,196)		(2,196)		106,284			0	1,770	07/20/2039.	1
38375G DJ 7	GNMA REMIC TRUST 2012-73 NK		09/20/2019.	PRINCIPAL RECEIPT		45,234	45,234	47,453	46,480		(1,246)		(1,246)		45,234			0	935	08/20/2040.	1
38379W 5E 8	GNMA REMIC TRUST 2016-62 LA		09/20/2019.	PRINCIPAL RECEIPT		264,001	264,001	274,809	271,322		(7,321)		(7,321)		264,001			0	5,362	09/20/2045.	1
38379X KD 1	GNMA REMIC TRUST 2016-83 AP		09/20/2019.	PRINCIPAL RECEIPT		391,540	391,540	408,058	402,803		(11,263)		(11,263)		391,540			0	7,953	10/20/2045.	1
38379X Q9 4	GNMA REMIC TRUST 2016-90 MA		09/20/2019.	PRINCIPAL RECEIPT		445,755	445,755	464,839	458,438		(12,683)		(12,683)		445,755			0	9,035	10/20/2045.	1
38380F 4M 5	GNMA REMIC TRUST 2017-099 JG		09/20/2019.	PRINCIPAL RECEIPT		395,755	395,755	394,271	394,553		1,202		1,202		395,755			0	6,608	06/20/2047.	1
38380H PP 1	GNMA REMIC TRUST 2017-149 CA		09/20/2019.	PRINCIPAL RECEIPT		142,899	142,899	139,996	140,440		2,458		2,458		142,899			0	2,430	02/20/2046.	1
38381A X3 5	GNMA REMIC TRUST 2018-153 VA		09/20/2019.	PRINCIPAL RECEIPT		80,943	80,943	83,220			(2,276)		(2,276)		80,943			0	1,180	02/20/2030.	1
0599999.	Total - Bonds - U.S. Government					1,941,966	1,941,966	1,992,205	1,892,051	0	(33,305)	0	(33,305)	0	1,941,966	0	0	0	35,988	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3133EF T9 8	FEDERAL FARM CREDIT BANKS		08/28/2019.	CALLED @ 100.0000000		5,000,000	5,000,000	4,811,000	4,819,769		17,347		17,347		4,837,116		162,884	162,884	120,083	03/28/2025.	1
3133EG L2 9	FEDERAL FARM CREDIT BANKS		08/20/2019.	CALLED @ 100.0000000		5,000,000	5,000,000	4,946,200	4,958,971		4,100		4,100		4,963,071		36,930	36,930	91,375	12/02/2024.	1
3133EH W9 0	FEDERAL FARM CREDIT BANKS		07/30/2019.	CALLED @ 100.0000000		5,000,000	5,000,000	4,815,850	4,821,272		11,478		11,478		4,832,750		167,250	167,250	100,247	12/01/2026.	1
3134G3 JM 3	FEDERAL HOME LOAN MORTGAGE CORP		07/30/2019.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	20,000	07/30/2019.	1
3134G3 M4 9	FEDERAL HOME LOAN MORTGAGE CORP		09/26/2019.	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	15,000	09/26/2019.	1
3130AA Z6 8	FEDERAL HOME LOAN BANKS		07/08/2019.	CALLED @ 100.0000000		1,000,000	1,000,000	1,002,080	1,000,384		(384)		(384)		1,000,000			0	21,311	03/28/2024.	1
31394Y F3 3	FHLMC REMIC SERIES 2796 LB		09/15/2019.	PRINCIPAL RECEIPT		17,439	17,439	17,892	17,660		(221)		(221)		17,439			0	528	05/15/2024.	1
31395U RE 3	FHLMC REMIC SERIES 2977 AY		09/15/2019.	PRINCIPAL RECEIPT		30,813	30,813	31,920	31,409		(596)		(596)		30,813			0	926	05/15/2025.	1
3137AE LS 2	FHLMC REMIC SERIES 3910 JC		09/15/2019.	PRINCIPAL RECEIPT		93,950	93,950	96,035	94,825		(874)		(874)		93,950			0	1,299	12/15/2037.	1
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA		09/15/2019.	PRINCIPAL RECEIPT		67,327	67,327	70,694	69,948		(2,620)		(2,620)		67,327			0	1,567	02/15/2041.	1
3137AJ HW 7	FHLMC REMIC SERIES 3960 YH		09/15/2019.	PRINCIPAL RECEIPT		81,497	81,497	83,280	82,332		(836)		(836)		81,497			0	1,120	08/15/2040.	1
3137AN 2J 3	FHLMC REMIC SERIES 4019 EA		09/15/2019.	PRINCIPAL RECEIPT		522,620	522,620	523,191	523,198		(578)		(578)		522,620			0	12,589	10/15/2040.	1
3137AP BF 6	FHLMC REMIC SERIES 4033 ED		09/15/2019.	PRINCIPAL RECEIPT		171,015	171,015	175,957	173,189		(2,174)		(2,174)		171,015			0	2,885	10/15/2036.	1
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA		09/15/2019.	PRINCIPAL RECEIPT		24,011	24,011	25,151	25,007		(996)		(996)		24,011			0	481	12/15/2040.	1
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA		09/15/2019.	PRINCIPAL RECEIPT		125,588	125,588	126,432	126,177		(589)		(589)		125,588			0	1,250	02/15/2042.	1
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP		09/15/2019.	PRINCIPAL RECEIPT		151,709	151,709	157,137	155,020		(3,311)		(3,311)		151,709			0	2,375	05/15/2041.	1
3137AW VA 0	FHLMC REMIC SERIES 4145 UC		09/15/2019.	PRINCIPAL RECEIPT		114,594	114,594	114,057	114,209		385		385		114,594			0	1,138	12/15/2027.	1
3137AY 6Z 9	FHLMC REMIC SERIES 4150 ND		09/15/2019.	PRINCIPAL RECEIPT		157,136	157,136	156,228	156,366		770		770		157,136			0	1,848	07/15/2041.	1
3137AY SG 7	FHLMC REMIC SERIES 4165 TD		09/15/2019.	PRINCIPAL RECEIPT		230,255	230,255	220,829	220,942		9,313		9,313		230,255			0	2,327	12/15/2042.	1
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC		09/15/2019.	PRINCIPAL RECEIPT		133,625	133,625	127,988	129,766		3,858		3,858		133,625			0	1,397	03/15/2028.	1
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD		09/15/2019.	PRINCIPAL RECEIPT		139,665	139,665	141,520	140,999		(1,334)		(1,334)		139,665			0	1,854	01/15/2033.	1
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA		09/15/2019.	PRINCIPAL RECEIPT		87,602	87,602	88,013	87,930		(327)		(327)		87,602			0	1,485	05/15/2028.	1
3137B3 FF 0	FHLMC REMIC SERIES 4226 GV		09/15/2019.	PRINCIPAL RECEIPT		87,976	87,976	87,381			595		595		87,976			0	1,320	09/15/2036.	1
3137B7 3L 1	FHLMC REMIC SERIES 4289 WE		09/15/2019.	PRINCIPAL RECEIPT		119,151	119,151	122,036	120,950		(1,799)		(1,799)		119,151			0	2,375	08/15/2031.	1
3137B7 TL 3	FHLMC REMIC SERIES 4306 A		09/15/2019.	PRINCIPAL RECEIPT		121,009	121,009	126,530	124,794		(3,785)		(3,785)		121,009			0	2,828	03/15/2041.	1
3137B9 FL 4	FHLMC REMIC SERIES 4314 KA		09/15/2019.	PRINCIPAL RECEIPT		220,950	220,950	226,128	224,838		(3,889)		(3,889)		220,950			0	4,366	12/15/2039.	1
3137BA 3T 7	FHLMC REMIC SERIES 4329 KA		09/15/2019.	PRINCIPAL RECEIPT		110,966	110,966	113,861	113,116		(2,150)		(2,150)		110,966			0	2,181	01/15/2040.	1
3137BB A9 1	FHLMC REMIC SERIES 4337 BA		09/15/2019.	PRINCIPAL RECEIPT		181,685	181,685	190,315	189,673		(7,988)		(7,988)		181,685			0	3,621	02/15/2046.	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)
3137BB N9 7	FHLMC REMIC SERIES 4358 DA	..	09/15/2019.	PRINCIPAL RECEIPT		197,184	197,184	201,805	200,881		(3,697)		(3,697)		197,184			0	3,896	06/15/2040.	1
3137BN NQ 3	FHLMC REMIC SERIES 4566 CE	..	09/15/2019.	PRINCIPAL RECEIPT		158,798	158,798	157,483	157,546		1,252		1,252		158,798			0	2,537	01/15/2043.	1
3137BN Z8 0	FHLMC REMIC SERIES 4569 A	..	09/15/2019.	PRINCIPAL RECEIPT		287,923	287,923	297,461	296,277		(8,353)		(8,353)		287,923			0	4,819	11/15/2040.	1
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA	..	09/15/2019.	PRINCIPAL RECEIPT		269,263	269,263	276,752	275,443		(6,181)		(6,181)		269,263			0	4,646	06/15/2041.	1
3137BR ZF 5	FHLMC REMIC SERIES 4615 TA	..	09/15/2019.	PRINCIPAL RECEIPT		275,276	275,276	279,836			(4,559)		(4,559)		275,276			0	962	02/15/2046.	1
3137BV EH 5	FHLMC REMIC SERIES 4655 HA	..	09/15/2019.	PRINCIPAL RECEIPT		446,421	446,421	463,301	461,872		(15,451)		(15,451)		446,421			0	10,509	01/15/2042.	1
3137BX LE 0	FHLMC REMIC SERIES 4672 QA	..	09/15/2019.	PRINCIPAL RECEIPT		117,409	117,409	120,491			(3,082)		(3,082)		117,409			0	342	08/15/2045.	1
3137BW YH 1	FHLMC REMIC SERIES 4674 A	..	09/15/2019.	PRINCIPAL RECEIPT		293,712	293,712	300,780	300,423		(6,710)		(6,710)		293,712			0	5,925	12/15/2042.	1
3137F1 XN 3	FHLMC REMIC SERIES 4698 HP	..	09/15/2019.	PRINCIPAL RECEIPT		161,868	161,868	159,237	159,229		2,639		2,639		161,868			0	3,299	05/15/2046.	1
3137FD KH 4	FHLMC REMIC SERIES 4759 NA	..	09/15/2019.	PRINCIPAL RECEIPT		164,979	164,979	163,742			1,237		1,237		164,979			0	2,896	08/15/2044.	1
3137F3 W8 3	FHLMC REMIC SERIES 4764 WJ	..	09/15/2019.	PRINCIPAL RECEIPT		163,267	163,267	162,093	162,218		1,049		1,049		163,267			0	3,248	01/15/2045.	1
3137F4 7J 5	FHLMC REMIC SERIES 4782 L	..	09/15/2019.	PRINCIPAL RECEIPT		656,027	656,027	670,993	671,011		(14,984)		(14,984)		656,027			0	17,857	09/15/2044.	1
3137F5 N5 4	FHLMC REMIC SERIES 4794 DA	..	09/15/2019.	PRINCIPAL RECEIPT		912,355	912,355	947,139	944,798		(32,443)		(32,443)		912,355			0	27,664	08/15/2044.	1
3137FG 2Q 7	FHLMC REMIC SERIES 4801	..	09/15/2019.	PRINCIPAL RECEIPT		349,984	349,984	357,257	357,092		(7,108)		(7,108)		349,984			0	9,419	01/15/2044.	1
3137FG BD 6	FHLMC REMIC SERIES 4811 VB	..	09/15/2019.	PRINCIPAL RECEIPT		161,967	161,967	165,662	165,511		(3,545)		(3,545)		161,967			0	4,320	08/15/2029.	1
3137FL KM 5	FHLMC REMIC SERIES 4869 AJ	..	09/15/2019.	PRINCIPAL RECEIPT		377,945	377,945	387,660			(9,714)		(9,714)		377,945			0	4,568	04/15/2049.	1
3138L9 AT 9	FN AM8117	..	09/25/2019.	PRINCIPAL RECEIPT		13,692	13,692	14,060	13,899		(207)		(207)		13,692			0	233	03/01/2025.	1
31415Y LW 7	FNMA PASS-THRU POOL 993241	..	09/25/2019.	PRINCIPAL RECEIPT		17,497	17,497	18,399	18,179		(682)		(682)		17,497			0	450	06/01/2024.	1
31417Y GK 7	FNMA PASS-THRU 15 YEAR	..	09/25/2019.	PRINCIPAL RECEIPT		41,417	41,417	42,789	42,368		(951)		(951)		41,417			0	1,129	10/01/2024.	1
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ	..	09/25/2019.	PRINCIPAL RECEIPT		78,727	78,727	80,547	79,568		(841)		(841)		78,727			0	2,333	12/25/2024.	1
31398M Q2 5	FNMA REMIC TRUST 2010-36 BC	..	09/25/2019.	PRINCIPAL RECEIPT		395,971	395,971	406,056	406,085		(10,114)		(10,114)		395,971			0	10,171	04/25/2030.	1
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC	..	09/25/2019.	PRINCIPAL RECEIPT		137,338	137,338	139,806	139,517		(2,179)		(2,179)		137,338			0	1,803	04/25/2041.	1
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB	..	09/25/2019.	PRINCIPAL RECEIPT		71,598	71,598	74,171	72,986		(1,388)		(1,388)		71,598			0	1,188	03/25/2039.	1
31397S XM 1	FNMA REMIC TRUST 2011-40 KA	..	09/25/2019.	PRINCIPAL RECEIPT		14	14	14	14				0		14			0		03/25/2026.	1
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA	..	09/25/2019.	PRINCIPAL RECEIPT		86,045	86,045	90,818	90,304		(4,259)		(4,259)		86,045			0	1,832	10/25/2041.	1
3136AA JT 3	FNMA REMIC TRUST 2012-139 CA	..	09/25/2019.	PRINCIPAL RECEIPT		334,710	334,710	327,554	327,361		7,349		7,349		334,710			0	4,388	11/25/2042.	1
3136AA 5A 9	FNMA REMIC TRUST 2012-149 ND	..	09/25/2019.	PRINCIPAL RECEIPT		242,684	242,684	242,684	242,684				0		242,684			0	3,180	06/25/2042.	1
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA	..	09/25/2019.	PRINCIPAL RECEIPT		152,619	152,619	156,839	155,265		(2,647)		(2,647)		152,619			0	2,142	01/25/2028.	1
3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA	..	09/25/2019.	PRINCIPAL RECEIPT		48,697	48,697	48,682	48,688		9		9		48,697			0	634	04/25/2040.	1
3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB	..	09/25/2019.	PRINCIPAL RECEIPT		72,917	72,917	73,236	73,144		(228)		(228)		72,917			0	1,054	10/25/2040.	1
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB	..	09/25/2019.	PRINCIPAL RECEIPT		85,194	85,194	85,833	85,608		(414)		(414)		85,194			0	1,140	01/25/2032.	1
3136A5 AC 0	FNMA REMIC TRUST 2012-40 MG	..	09/25/2019.	PRINCIPAL RECEIPT		216,095	216,095	217,243	216,974		(880)		(880)		216,095			0	3,571	04/25/2041.	1
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB	..	09/25/2019.	PRINCIPAL RECEIPT		115,694	115,694	118,803	118,052		(2,358)		(2,358)		115,694			0	1,731	02/25/2041.	1
3136A7 U3 4	FNMA REMIC TRUST 2012-84 QG	..	09/25/2019.	PRINCIPAL RECEIPT		71,957	71,957	72,857	72,736		(779)		(779)		71,957			0	1,429	09/25/2031.	1
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD	..	09/25/2019.	PRINCIPAL RECEIPT		81,643	81,643	82,701	82,555		(913)		(913)		81,643			0	1,136	07/25/2041.	1
3136AC ES 6	FNMA REMIC TRUST 2013-10 DE	..	09/25/2019.	PRINCIPAL RECEIPT		196,577	196,577	197,037	196,964		(388)		(388)		196,577			0	2,626	10/25/2041.	1
3136AH U9 9	FNMA REMIC TRUST 2013-133 VT	..	09/25/2019.	PRINCIPAL RECEIPT		134,716	134,716	138,641	136,782		(2,066)		(2,066)		134,716			0	2,695	05/25/2025.	1
3136AC WN 7	FNMA REMIC TRUST 2013-20 CA	..	09/25/2019.	PRINCIPAL RECEIPT		166,399	166,399	169,883	169,577		(3,178)		(3,178)		166,399			0	2,637	01/25/2043.	1
3136AD MZ 9	FNMA REMIC TRUST 2013-30 JA	..	09/25/2019.	PRINCIPAL RECEIPT		114,151	114,151	106,717	103,949		10,203		10,203		114,151			0	1,054	04/25/2043.	1
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB	..	09/25/2019.	PRINCIPAL RECEIPT		205,438	205,438	211,088	209,652		(4,214)		(4,214)		205,438			0	4,206	05/25/2032.	1

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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 V4 8	FNMA REMIC TRUST 2013-41 WG	..	09/25/2019.	PRINCIPAL RECEIPT		248,520	248,520	249,219	249,100		(579)		(579)		248,520			0	4,278	11/25/2042.	1
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA	..	09/25/2019.	PRINCIPAL RECEIPT		188,472	188,472	193,154	192,566		(4,094)		(4,094)		188,472			0	3,836	09/25/2039.	1
3136AJ K4 7	FNMA REMIC TRUST 2014-28 ND	..	09/25/2019.	PRINCIPAL RECEIPT		225,501	225,501	230,751	229,317		(3,816)		(3,816)		225,501			0	4,512	03/25/2040.	1
3136AQ UM 0	FNMA REMIC TRUST 2015-92 VA	..	09/25/2019.	PRINCIPAL RECEIPT		148,738	148,738	156,919	154,820		(6,081)		(6,081)		148,738			0	2,975	01/25/2029.	1
3136AR R4 2	FNMA REMIC TRUST 2016-25 A	..	09/25/2019.	PRINCIPAL RECEIPT		385,622	385,622	402,252	401,712		(16,090)		(16,090)		385,622			0	7,766	11/25/2042.	1
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA	..	09/25/2019.	PRINCIPAL RECEIPT		169,984	169,984	174,100	173,706		(3,723)		(3,723)		169,984			0	3,336	09/25/2045.	1
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN	..	09/25/2019.	PRINCIPAL RECEIPT		182,510	182,510	190,608	189,516		(7,006)		(7,006)		182,510			0	3,598	02/25/2046.	1
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN	..	09/25/2019.	PRINCIPAL RECEIPT		211,543	211,543	209,296	209,621		1,923		1,923		211,543			0	3,510	05/25/2045.	1
3136AV L6 4	FNMA REMIC TRUST 2017-17 EA	..	09/25/2019.	PRINCIPAL RECEIPT		434,113	434,113	442,524			(8,411)		(8,411)		434,113			0	2,282	11/25/2041.	1
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE	..	09/25/2019.	PRINCIPAL RECEIPT		251,097	251,097	260,984	259,807		(8,709)		(8,709)		251,097			0	5,949	08/25/2040.	1
3136AW EJ 2	FNMA REMIC TRUST 2017-28 A	..	09/25/2019.	PRINCIPAL RECEIPT		437,771	437,771	451,110	449,949		(12,178)		(12,178)		437,771			0	10,483	05/25/2045.	1
3136AX FG 5	FNMA REMIC TRUST 2017-54 P	..	09/25/2019.	PRINCIPAL RECEIPT		314,894	314,894	319,027			(4,133)		(4,133)		314,894			0	2,558	05/25/2046.	1
3136AY DD 2	FNMA REMIC TRUST 2017-66 BH	..	09/25/2019.	PRINCIPAL RECEIPT		207,269	207,269	214,232	214,126		(6,858)		(6,858)		207,269			0	4,865	05/25/2044.	1
3136B1 DG 6	FNMA REMIC TRUST 2018-11B VC	..	09/25/2019.	PRINCIPAL RECEIPT		85,251	85,251	88,221	87,911		(2,661)		(2,661)		85,251			0	2,274	04/25/2029.	1
3136B1 ML 5	FNMA REMIC TRUST 2018-22 BA	..	09/25/2019.	PRINCIPAL RECEIPT		486,373	486,373	495,644	495,356		(8,983)		(8,983)		486,373			0	13,164	05/25/2044.	1
3136B4 3E 6	FNMA REMIC TRUST 2019-37 TC	..	09/25/2019.	PRINCIPAL RECEIPT		121,910	121,910	123,969			(2,058)		(2,058)		121,910			0	254	03/25/2037.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					33,166,319	33,166,319	33,027,865	31,085,463	0	(210,837)	0	(210,837)	0	32,799,256	0	367,064	367,064	655,085	XXX	XXX
Bonds - Industrial and Miscellaneous																					
046353 AF 5	ASTRAZENECA PLC	C	09/18/2019.	MATURITY		1,000,000	1,000,000	1,015,606	1,001,681		(1,681)		(1,681)		1,000,000			0	19,500	09/18/2019.	2FE
21688A AG 7	RABOBANK NEDERLAND NY	C	08/09/2019.	MATURITY		1,250,000	1,250,000	1,246,387	1,249,262		738		738		1,250,000			0	17,187	08/09/2019.	1FE
822582 AJ 1	SHELL INTERNATIONAL FINANCE	C	09/22/2019.	MATURITY		1,000,000	1,000,000	993,500	999,406		594		594		1,000,000			0	43,000	09/22/2019.	1FE
0258M0 DP 1	AMERICAN EXPRESS CR CORP MTNBE	..	08/15/2019.	MATURITY		400,000	400,000	399,756	399,968		32		32		400,000			0	9,000	08/15/2019.	1FE
29157T AA 4	EMORY UNIVERSITY	..	08/28/2019.	CALLED @ 100.0277120		1,500,415	1,500,000	1,647,330	1,512,490		(12,074)		(12,074)		1,500,416		(416)	(416)	84,088	09/01/2019.	1FE
36164Q MS 4	GE CAPITAL INTERNATIONAL	..	08/20/2019.	NATIONAL FINANCIAL SERVICES		1,138,168	1,147,000	1,150,459	1,148,333		(446)		(446)		1,147,886		(9,718)	(9,718)	20,669	11/15/2020.	2FE
68389X AG 0	ORACLE CORP	..	07/08/2019.	MATURITY		3,000,000	3,000,000	3,624,840	3,051,874		(51,874)		(51,874)		3,000,000			0	150,000	07/08/2019.	1FE
87236Y AA 6	TD AMERITRADE HOLDING CORP	..	09/18/2019.	CALLED @ 100.6545200		3,512,843	3,490,000	4,009,626	3,589,409		(76,566)		(76,566)		3,512,842		(22,843)	(22,843)	178,652	12/01/2019.	1FE
882508 AU 8	TEXAS INSTRUMENTS INC	..	08/03/2019.	MATURITY		3,000,000	3,000,000	3,023,640	3,002,324		(2,324)		(2,324)		3,000,000			0	49,500	08/03/2019.	1FE
927804 FH 2	VIRGINIA ELECTRIC AND POWER CO	..	07/01/2019.	MATURITY		2,000,000	2,000,000	2,361,360	2,031,063		(31,063)		(31,063)		2,000,000			0	50,000	06/30/2019.	2FE
89114Q AS 7	TORONTO DOMINION BANK	C	07/02/2019.	MATURITY		1,500,000	1,500,000	1,498,155	1,499,806		194		194		1,500,000			0	31,875	07/02/2019.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					19,301,426	19,287,000	20,970,659	19,485,616	0	(174,470)	0	(174,470)	0	19,311,144	0	(32,977)	(32,977)	653,471	XXX	XXX
8399997.	Total - Bonds - Part 4					54,409,711	54,395,285	55,990,729	52,463,130	0	(418,612)	0	(418,612)	0	54,052,366	0	334,087	334,087	1,344,544	XXX	XXX
8399999.	Total - Bonds					54,409,711	54,395,285	55,990,729	52,463,130	0	(418,612)	0	(418,612)	0	54,052,366	0	334,087	334,087	1,344,544	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
G1151C 10 1	ACCENTURE PLC IRELAND	C	09/25/2019.	STRATEGAS SECURITIES LLC	3,925.000	745,718	XXX	377,749	553,464	(175,715)			(175,715)		377,749		367,968	367,968	4,584	XXX	L
G1190F 10 7	BLUE CAP REINS HOLDINGS LTD	C	08/30/2019.	VARIOUS	31,582.000	252,487	XXX	173,701	173,701				0		173,701		78,786	78,786	9,475	XXX	L
G5698W 11 6	LUXFER HOLDINGS PLC	C	07/25/2019.	VARIOUS	8,320.000	189,443	XXX	190,942					0		190,942		(1,500)	(1,500)	628	XXX	L
N53745 10 0	LYONDELLBASELL INDUSTRIES N V	C	07/02/2019.	GOLDMAN, SACHS & CO	10,000.000	867,689	XXX	1,087,344	831,600	255,744			255,744		1,087,344		(219,655)	(219,655)	20,500	XXX	L
G6700G 10 7	NVENT ELECTRIC PLC	C	08/01/2019.	VARIOUS	7,590.000	180,632	XXX	176,011	170,471	5,540			5,540		176,011		4,621	4,621	3,135	XXX	L
L72967 10 9	ORION ENGINEERED CARBONS S A	C	08/05/2019.	VARIOUS	14,612.000	239,408	XXX	293,902					0		293,902		(54,494)	(54,494)	2,484	XXX	L
03212B 10 3	AMPLIFY ENERGY CORP	..	08/08/2019.	VARIOUS	8,073.000	37,709	XXX	58,204	60,628	(2,425)			(2,425)		58,204		(20,495)	(20,495)		XXX	L
039380 40 7	ARCH COAL INC	..	08/23/2019.	VARIOUS	1,900.000	157,086	XXX	135,126	157,681	(22,555)			(22,555)		135,126		21,960	21,960	1,563	XXX	L

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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)
03965L 10 0	ARCONIC INC.	..	08/28/2019.	VENDOR CODE 0320 NOT IN TABLE	1,950.000	48,447	XXX	42,650					0		42,650		5,796	5,796	45	XXX	L
04238R 10 6	ARMSTRONG FLOORING INC.	..	07/30/2019.	VARIOUS	8,690.000	78,489	XXX	119,916	48,615	7,103			7,103		119,916		(41,427)	(41,427)		XXX	L
042682 20 3	AROTECH CORP.	..	09/23/2019.	JONESTRADING INSTITUTIONAL SER	24,227.000	70,809	XXX	32,222	63,475	(31,253)			(31,253)		32,222		38,587	38,587		XXX	L
05335B 10 0	AUTOWEB INC.	..	08/14/2019.	VARIOUS	31,353.000	71,808	XXX	93,432	95,627	(2,195)			(2,195)		93,432		(21,624)	(21,624)		XXX	L
05351X 10 1	AVAYA HOLDINGS CORP.	..	08/09/2019.	VARIOUS	4,090.000	44,568	XXX	89,004	59,550	29,454			29,454		89,004		(44,436)	(44,436)		XXX	L
05990K 10 6	BANC CALIFORNIA INC.	..	09/13/2019.	LIQUIDNET INC.	6,500.000	95,028	XXX	79,265	86,515	(7,250)			(7,250)		79,265		15,763	15,763	2,080	XXX	L
09215C 10 5	BLACK KNIGHT INC.	..	08/06/2019.	IVY SECURITES INC.	790.000	45,785	XXX	34,566	35,597	(1,031)			(1,031)		34,566		11,218	11,218		XXX	L
109641 10 0	BRINKER INTERNATIONAL INC.	..	08/12/2019.	IVY SECURITES INC.	970.000	37,525	XXX	41,073					0		41,073		(3,548)	(3,548)	737	XXX	L
117043 10 9	BRUNSWICK CORP.	..	09/23/2019.	VARIOUS	2,030.000	107,699	XXX	93,277					0		93,277		14,422	14,422	368	XXX	L
05605H 10 0	BWX TECHNOLOGIES INC.	..	08/05/2019.	JEFFRIES & CO.	550.000	26,780	XXX	13,266	21,027	(7,760)			(7,760)		13,266		13,514	13,514	187	XXX	L
13765N 10 7	CANNAE HOLDINGS INC.	..	09/19/2019.	VARIOUS	6,469.000	184,043	XXX	74,199	110,749	(36,550)			(36,550)		74,199		109,844	109,844		XXX	L
140781 10 5	CARBO CERAMICS INC.	..	07/18/2019.	JONESTRADING INSTITUTIONAL SER	64,385.000	64,422	XXX	419,463	224,060	195,403			195,403		419,463		(355,041)	(355,041)		XXX	L
14575E 10 5	CARS.COM INC.	..	08/12/2019.	VARIOUS	5,020.000	57,918	XXX	134,922	57,620	17,788			17,788		134,922		(77,004)	(77,004)		XXX	L
17306X 10 2	CITI TRENDS INC.	..	08/21/2019.	GOLDMAN, SACHS & CO.	1,462.000	21,694	XXX	29,826	12,499	(651)			(651)		29,826		(8,132)	(8,132)	229	XXX	L
203900 10 5	COMMUNICATIONS SYSTEMS INC.	..	07/29/2019.	VARIOUS	24,734.000	83,774	XXX	50,210	50,210				0		50,210		33,564	33,564	1,484	XXX	L
221006 10 9	CORVEL CORP.	..	07/31/2019.	VARIOUS	1,990.000	172,688	XXX	67,761	122,823	(55,062)			(55,062)		67,761		104,927	104,927		XXX	L
231082 80 1	CUMULUS MEDIA INC.	..	07/30/2019.	BAYPOINT TRADING.	5,870.000	102,780	XXX	105,987					0		105,987		(3,206)	(3,206)		XXX	L
253827 70 3	DIGIRAD CORP.	..	09/13/2019.	JONESTRADING INSTITUTIONAL SER	10,602.000	60,886	XXX	60,431	60,431				0		60,431		455	455		XXX	L
254423 10 6	DINEEQUITY INC.	..	07/23/2019.	VARIOUS	1,520.000	144,959	XXX	79,824	102,357	(22,533)			(22,533)		79,824		65,135	65,135	2,920	XXX	L
260557 10 3	DOW INC.	..	07/19/2019.	VARIOUS	6,000.000	296,711	XXX	423,385					0		423,385		(126,674)	(126,674)	4,200	XXX	L
23355L 10 6	DXC TECHNOLOGY CO.	..	08/09/2019.	VARIOUS	2,650.000	103,135	XXX	150,270					0		150,270		(47,135)	(47,135)		XXX	L
28618M 10 6	ELEMENT SOLUTIONS INC.	..	07/09/2019.	RBC CAPITAL MARKETS.	3,050.000	29,582	XXX	30,256	31,507	(1,251)			(1,251)		30,256		(674)	(674)		XXX	L
29272W 10 9	ENERGIZER HOLDINGS INC.	..	08/06/2019.	JEFFRIES & CO.	750.000	25,170	XXX	36,204	33,863	2,342			2,342		36,204		(11,034)	(11,034)	507	XXX	L
26885G 10 9	ERA GROUP INC.	..	08/16/2019.	JONESTRADING INSTITUTIONAL SER	5,713.000	53,169	XXX	59,873	49,932	9,941			9,941		59,873		(6,704)	(6,704)		XXX	L
350060 10 9	FOSTER L B CO.	..	07/01/2019.	IVY SECURITES INC.	1,891.000	50,287	XXX	30,157	30,067	90			90		30,157		20,130	20,130		XXX	L
36164V 30 5	GCI LIBERTY INC.	..	07/26/2019.	VARIOUS	3,060.000	189,421	XXX	164,521	125,950	38,572			38,572		164,521		24,900	24,900		XXX	L
40624Q 20 3	HALLMARK FINANCIAL SERVICES INC.	..	09/12/2019.	LIQUIDNET INC.	2,733.000	49,684	XXX	27,881	29,216	(1,334)			(1,334)		27,881		21,803	21,803		XXX	L
41043F 20 8	HANGER INC.	..	09/20/2019.	VARIOUS	15,738.000	279,508	XXX	314,746					0		314,746		(35,238)	(35,238)		XXX	L
449253 10 3	IAA INC.	..	09/18/2019.	VARIOUS	1,530.000	73,419	XXX	53,342					0		53,342		20,077	20,077		XXX	L
464287 65 5	ISHARES RUSSELL 2000 INDEX FUND	..	08/30/2019.	JEFFRIES & CO.	1,200.000	179,170	XXX	188,146					0		188,146		(8,976)	(8,976)		XXX	L
464287 49 9	ISHARES RUSSELL MIDCAP INDEX FUND	..	08/30/2019.	JEFFRIES & CO.	1,320.000	72,932	XXX	75,488					0		75,488		(2,556)	(2,556)		XXX	L
46609J 10 6	J ALEXANDERS HOLDINGS INC.	..	08/20/2019.	VARIOUS	1,301.000	14,662	XXX	14,083	10,707	3,376			3,376		14,083		580	580		XXX	L
48238T 10 9	KAR AUCTION SERVICES INC.	..	08/07/2019.	VARIOUS	1,640.000	263,429	XXX	258,983					0		258,983		4,445	4,445	933	XXX	L
48716P 10 8	KEARNY FINANCIAL CORP MD.	..	09/25/2019.	VARIOUS	4,850.000	63,718	XXX	64,816	62,177	2,639			2,639		64,816		(1,098)	(1,098)	780	XXX	L
49428J 10 9	KIMBALL ELECTRONICS INC.	..	09/24/2019.	VARIOUS	2,460.000	35,039	XXX	26,681	38,105	(11,424)			(11,424)		26,681		8,358	8,358		XXX	L
48253L 10 6	KLX ENERGY SERVICES HOLDNGS INC	..	08/26/2019.	VARIOUS	3,340.000	41,768	XXX	92,559	78,323	14,236			14,236		92,559		(50,791)	(50,791)		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)
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM	..	07/29/2019.	FBN SECURITIES	661.000	26,708	XXX	25,521	24,444	1,077			1,077		25,521		1,187	1,187		XXX	L
56624R 10 8	MARCHEX INC	..	08/09/2019.	VARIOUS	9,800.000	36,858	XXX	30,560	25,970	4,590			4,590		30,560		6,298	6,298		XXX	L
594918 10 4	MICROSOFT CORP	..	09/26/2019.	BARCLAYS CAPITAL INC	4,325.000	604,624	XXX	369,436	439,290	(69,854)			(69,854)		369,436		235,188	235,188	5,969	XXX	L
667746 10 1	NORTHWEST PIPE CO	..	07/23/2019.	VARIOUS	3,907.000	91,927	XXX	48,805	90,994	(42,189)			(42,189)		48,805		43,122	43,122		XXX	L
700517 10 5	PARK HOTELS RESORTS INC	..	09/24/2019.	VARIOUS	7,490.000	188,885	XXX	196,712	194,590	2,122			2,122		196,712		(7,828)	(7,828)	14,231	XXX	L
69325Q 10 5	PC-TEL INC	..	09/30/2019.	VARIOUS	9,053.000	67,630	XXX	43,151	38,837	4,314			4,314		43,151		24,479	24,479	1,494	XXX	L
739128 10 6	POWELL INDS INC	..	09/17/2019.	VARIOUS	2,523.000	99,243	XXX	72,968	63,100	9,867			9,867		72,968		26,276	26,276	1,618	XXX	L
754730 10 9	RAYMOND JAMES FINANCIAL INC	..	09/18/2019.	LIQUIDNET INC	440.000	37,487	XXX	37,441					0		37,441		46	46		XXX	L
755111 50 7	RAYTHEON CO	..	07/22/2019.	BARCLAYS CAPITAL INC	8,400.000	1,515,246	XXX	1,532,650	1,119,455	245,200			245,200		1,532,650		(17,404)	(17,404)	22,167	XXX	L
75605L 70 8	REALNETWORKS INC	..	09/18/2019.	VARIOUS	14,635.000	25,005	XXX	33,807	33,807				0		33,807		(8,802)	(8,802)		XXX	L
76118Y 10 4	RESIDEO TECHNOLOGIES INC	..	09/25/2019.	VARIOUS	34,225.000	700,019	XXX	761,008	703,324	57,684			57,684		761,008		(60,988)	(60,988)		XXX	L
829214 10 5	SIMULATIONS PLUS INC	..	09/09/2019.	VARIOUS	1,310.000	46,286	XXX	10,374	26,069	(15,695)			(15,695)		10,374		35,912	35,912	236	XXX	L
838518 10 8	SOUTH JERSEY INDS INC	..	08/07/2019.	VARIOUS	3,940.000	125,388	XXX	98,322	109,532	(11,210)			(11,210)		98,323		27,066	27,066	2,265	XXX	L
784635 10 4	SPX CORP	..	08/01/2019.	JEFFRIES & CO	820.000	27,883	XXX	7,339	22,968	(15,630)			(15,630)		7,339		20,544	20,544		XXX	L
86722A 10 3	SUNCOKE ENERGY INC	..	09/30/2019.	VARIOUS	33,542.000	207,081	XXX	294,902	86,287	9,256			9,256		294,902		(87,821)	(87,821)		XXX	L
879455 10 3	TELENAV INC	..	09/04/2019.	VARIOUS	30,485.000	286,064	XXX	147,699	123,769	23,930			23,930		147,699		138,366	138,366		XXX	L
872386 10 7	TESSCO TECHNOLOGIES INC	..	07/05/2019.	JONESTRADING INSTITUTIONAL SER	7,299.000	135,088	XXX	117,702	87,588	30,114			30,114		117,702		17,386	17,386	2,920	XXX	L
893529 10 7	TRANSCAT INC	..	07/30/2019.	VARIOUS	5,226.000	130,846	XXX	124,858					0		124,858		5,988	5,988		XXX	L
90915J 10 3	UNIQUE FABRICATING INC	..	08/09/2019.	VARIOUS	36,106.000	94,509	XXX	237,092	98,444	83,109			83,109		237,091		(142,583)	(142,583)	1,166	XXX	L
92220P 10 5	VARIAN MED SYS INC	..	07/29/2019.	IVY SECURITES INC	200.000	23,688	XXX	15,587	22,662	(7,076)			(7,076)		15,587		8,101	8,101		XXX	L
92840M 10 2	VISTRA ENERGY CORP	..	07/31/2019.	VARIOUS	3,590.000	77,297	XXX	56,538	82,175	(25,637)			(25,637)		56,538		20,759	20,759	1,219	XXX	L
929089 10 0	VOYA FINANCIAL INC	..	08/07/2019.	JEFFRIES & CO	1,890.000	93,539	XXX	70,580	75,865	(5,285)			(5,285)		70,580		22,959	22,959	43	XXX	L
98311A 10 5	WYNDHAM HOTELS & RESORTS INC	..	08/14/2019.	IVY SECURITES INC	1,160.000	59,339	XXX	66,658	52,629	14,029			14,029		66,658		(7,319)	(7,319)	701	XXX	L
98310W 10 8	WYNDHAM WORLDWIDE CORP	..	09/27/2019.	VARIOUS	2,890.000	129,029	XXX	128,485					0		128,485		544	544	3,532	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					10,840,747	XXX	10,693,859	7,110,346	495,955	0	0	495,955	0	10,693,859	0	146,887	146,887	114,400	XXX	XXX
9799997.	Total - Common Stocks - Part 4					10,840,747	XXX	10,693,859	7,110,346	495,955	0	0	495,955	0	10,693,859	0	146,887	146,887	114,400	XXX	XXX
9799999.	Total - Common Stocks					10,840,747	XXX	10,693,859	7,110,346	495,955	0	0	495,955	0	10,693,859	0	146,887	146,887	114,400	XXX	XXX
9899999.	Total - Preferred and Common Stocks					10,840,747	XXX	10,693,859	7,110,346	495,955	0	0	495,955	0	10,693,859	0	146,887	146,887	114,400	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					65,250,458	XXX	66,684,588	59,573,476	495,955	(418,612)	0	77,343	0	64,746,225	0	480,974	480,974	1,458,944	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
CIVISTA BANK SANDUSKY, OHIO		1.730	46	4,808	1,016,483	1,016,483	1,016,483	XXX
CORTLAND BANK CORTLAND, OHIO		1.100	6,362		2,294,547	2,294,547	2,298,768	XXX
FARMERS & MERCHANTS BANK ARCHBOLD, OHIO		2.000	834	2,368	508,351	508,351	508,351	XXX
FIFTH THIRD BANK CINCINNATI, OHIO					35,000,004	7,329,932	11,112,394	XXX
FIRST FEDERAL BANK DEFIANCE, OHIO		2.210	2,753		513,350	514,296	516,102	XXX
FIRST FEDERAL OF LAKEWOOD CLEVELAND, OHIO		1.810	9,376		2,793,860	2,797,374	2,802,100	XXX
HUNTINGTON BANK CLEVELAND, OHIO		2.018	104,157		137,050,705	89,936,172	83,370,191	XXX
PNC BANK CLEVELAND, OHIO					25,512,163	88,831,159	36,006,599	XXX
THIRD FEDERAL SAVINGS & LOAN CLEVELAND, OHIO		2.250	78,092		10,101,694	10,156,436	10,178,785	XXX
WATERFORD BANK TOLEDO, OHIO		1.750		5,475	647,914	647,914	647,914	XXX
0199999. Total Open Depositories	XXX	XXX	201,620	12,651	215,439,071	204,032,664	148,457,687	XXX
0399999. Total Cash on Deposit	XXX	XXX	201,620	12,651	215,439,071	204,032,664	148,457,687	XXX
0599999. Total Cash	XXX	XXX	201,620	12,651	215,439,071	204,032,664	148,457,687	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		09/30/2019	2.000		318,976,972	122,344	1,838,503
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						318,976,972	122,344	1,838,503
8899999. Total - Cash Equivalents						318,976,972	122,344	1,838,503