



HEALTH QUARTERLY STATEMENT

As of September 30, 2020
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 216-687-7000
(Street and Number) (City or Town, State, Country and Zip Code) (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 216-687-7000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.MedMutual.com

Statutory Statement Contact Kevin Spruch 216-687-2759
(Name) (Area Code) (Telephone Number) (Extension)
Kevin.Spruch@medmutual.com 216-360-4073
(E-Mail Address) (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

Thomas Parke Dewey	EVP	Patricia Bunn Decensi	EVP
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.	Darrell LeRoy McNair	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 13th day of November 2020

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 _____



JEANNINE L. FLEMING
Notary Public, State of Ohio
Recorded in Cuyahoga County
My Commission Expires
November 26, 2023

ASSETS

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,161,315,833		1,161,315,833	1,172,180,893
2. Stocks:				
2.1 Preferred stocks.....	5,569,837		5,569,837	
2.2 Common stocks.....	460,083,071		460,083,071	446,781,642
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	37,349,786		37,349,786	37,155,598
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 (\$.....113,344,559), cash equivalents (\$.....432,983,856) and short-term investments (\$.....0).....	546,328,415		546,328,415	361,106,628
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	308,547,307	26,500,929	282,046,378	291,015,835
9. Receivables for securities.....	412,223		412,223	
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).....	2,519,606,472	26,500,929	2,493,105,543	2,308,240,596
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	6,582,203		6,582,203	6,771,319
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	39,682,155		39,682,155	28,831,824
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....13,657,109).....	13,657,109		13,657,109	18,468,000
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	70,266		70,266	
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.....	3,145,882		3,145,882	3,159,779
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	40,135,848
18.2 Net deferred tax asset.....	26,763,879		26,763,879	50,055,000
19. Guaranty funds receivable or on deposit.....	3,949,185		3,949,185	5,208,060
20. Electronic data processing equipment and software.....	4,379,231	1,085,367	3,293,864	5,635,989
21. Furniture and equipment, including health care delivery assets (\$.....0).....	60,396,779	60,396,779	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	4,084,291
24. Health care (\$.....121,185,340) and other amounts receivable.....	155,368,005	34,182,665	121,185,340	68,089,783
25. Aggregate write-ins for other than invested assets.....	40,027,792	37,004,883	3,022,909	3,114,107
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,873,628,958	159,170,623	2,714,458,335	2,541,794,596
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	2,873,628,958	159,170,623	2,714,458,335	2,541,794,596

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	
2502. Other Assets.....	12,450,292	12,370,608	79,684	79,684
2503. Prepaid Assets.....	21,362,009	21,362,009	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	6,215,491	3,272,266	2,943,225	3,034,423
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	40,027,792	37,004,883	3,022,909	3,114,107

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded).....	338,930,619		338,930,619	363,684,107
2. Accrued medical incentive pool and bonus amounts.....	8,002,000		8,002,000	4,594,000
3. Unpaid claims adjustment expenses.....	7,058,787		7,058,787	7,106,787
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	33,800,673		33,800,673	31,808,746
5. Aggregate life policy reserves.....			0	
6. Property/casualty unearned premium reserve.....			0	
7. Aggregate health claim reserves.....			0	
8. Premiums received in advance.....	71,666,326		71,666,326	69,782,841
9. General expenses due or accrued.....	131,081,619		131,081,619	136,772,768
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)).....	35,280,576		35,280,576	
10.2 Net deferred tax liability.....			0	
11. Ceded reinsurance premiums payable.....	63,200		63,200	
12. Amounts withheld or retained for the account of others.....	4,472,101		4,472,101	42,011
13. Remittances and items not allocated.....	1,135,595		1,135,595	1,156,684
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			0	
15. Amounts due to parent, subsidiaries and affiliates.....	17,604,288		17,604,288	
16. Derivatives.....			0	
17. Payable for securities.....	866,548		866,548	
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.....	7,066		7,066	
21. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
22. Liability for amounts held under uninsured plans.....	7,601,908		7,601,908	3,903,419
23. Aggregate write-ins for other liabilities (including \$.....52,033,684 current).....	143,533,029	0	143,533,029	120,484,103
24. Total liabilities (Lines 1 to 23).....	801,104,335	0	801,104,335	739,335,466
25. Aggregate write-ins for special surplus funds.....	XXX	XXX	0	55,018,000
26. Common capital stock.....	XXX	XXX		
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX		
29. Surplus notes.....	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds.....	XXX	XXX	0	0
31. Unassigned funds (surplus).....	XXX	XXX	1,913,354,000	1,747,441,130
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	1,913,354,000	1,802,459,130
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	2,714,458,335	2,541,794,596

DETAILS OF WRITE-INS

2301. Accrued Postemployment Benefits Other Than Pension.....	67,416,793		67,416,793	65,273,326
2302. Building Lease Liability.....			0	227,170
2303. Other Liabilities.....	46,276,127		46,276,127	35,202,554
2398. Summary of remaining write-ins for Line 23 from overflow page.....	29,840,109	0	29,840,109	19,781,053
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	143,533,029	0	143,533,029	120,484,103
2501. Estimated 2018 Health Insurer Fee.....	XXX	XXX		55,018,000
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	XXX	XXX	0	55,018,000
3001.				
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member months.....	XXX.....	9,643,366	9,604,354	12,846,930
2. Net premium income (including \$.....0 non-health premium income).....	XXX.....	2,157,288,738	2,050,497,083	2,745,478,625
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.....	2,157,288,738	2,050,497,083	2,745,478,625
Hospital and Medical:				
9. Hospital/medical benefits.....		1,083,147,090	1,203,522,827	1,701,383,181
10. Other professional services.....		72,034,538	77,601,289	109,794,202
11. Outside referrals.....		10,910,358	13,261,328	17,299,589
12. Emergency room and out-of-area.....		167,422,549	169,499,743	241,104,646
13. Prescription drugs.....		221,629,749	221,812,133	298,477,680
14. Aggregate write-ins for other hospital and medical.....	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts.....		6,352,469	3,134,085	3,947,097
16. Subtotal (Lines 9 to 15).....	0	1,561,496,753	1,688,831,405	2,372,006,395
Less:				
17. Net reinsurance recoveries.....		(159,290,211)	(6,485,876)	(9,027,138)
18. Total hospital and medical (Lines 16 minus 17).....	0	1,720,786,964	1,695,317,281	2,381,033,533
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$.....39,690,602 cost containment expenses.....		83,676,741	73,569,639	94,980,788
21. General administrative expenses.....		191,384,682	143,385,185	188,340,354
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only).....				(5,800,000)
23. Total underwriting deductions (Lines 18 through 22).....	0	1,995,848,387	1,912,272,105	2,658,554,675
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX.....	161,440,351	138,224,978	86,923,950
25. Net investment income earned.....		31,267,516	31,792,397	44,472,217
26. Net realized capital gains (losses) less capital gains tax of \$.....0.....		(6,400,388)	(68,948)	511,543
27. Net investment gains or (losses) (Lines 25 plus 26).....	0	24,867,128	31,723,449	44,983,760
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	(2,367,174)	(1,326,777)	(2,576,928)
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.....	183,940,305	168,621,650	129,330,782
31. Federal and foreign income taxes incurred.....	XXX.....	43,879,824	32,630,092	26,484,195
32. Net income (loss) (Lines 30 minus 31).....	XXX.....	140,060,481	135,991,558	102,846,587

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.....		(2,367,174)	(1,326,777)	(2,576,928)
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	(2,367,174)	(1,326,777)	(2,576,928)

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.....	1,802,459,130	1,793,094,383	1,793,094,383
34. Net income or (loss) from Line 32.....	140,060,481	135,991,558	102,846,587
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(50,000).....	(11,391,937)	24,135,669	(6,038,021)
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....	(23,244,002)	(89,508,903)	(81,976,035)
39. Change in nonadmitted assets.....	(44,731,247)	(24,971,798)	(77,876,367)
40. Change in unauthorized and certified reinsurance.....	(7,066)		
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.....	50,208,641	80,461,276	72,408,583
48. Net change in capital and surplus (Lines 34 to 47).....	110,894,870	126,107,802	9,364,747
49. Capital and surplus end of reporting period (Line 33 plus 48).....	1,913,354,000	1,919,202,185	1,802,459,130

DETAILS OF WRITE-INS

4701. (Increase)/Decrease in Unrecognized Postretirement Benefit Costs, net of tax.....			(2,947,284)
4702. Increase in Pension Costs, net of tax.....			(76,400)
4703. Current Utilization of Valued DTA.....	50,208,641	80,461,276	75,432,267
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).....	50,208,641	80,461,276	72,408,583

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.....	2,155,187,910	2,047,907,172	2,717,803,635
2. Net investment income.....	38,355,550	35,050,591	48,788,610
3. Miscellaneous income.....			
4. Total (Lines 1 through 3).....	2,193,543,460	2,082,957,763	2,766,592,245
5. Benefit and loss related payments.....	1,759,742,821	1,679,952,620	2,313,523,744
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	257,853,878	196,970,544	260,411,385
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(81,346,659)	(124,233,700)	(124,233,699)
10. Total (Lines 5 through 9).....	1,936,250,040	1,752,689,464	2,449,701,430
11. Net cash from operations (Line 4 minus Line 10).....	257,293,420	330,268,299	316,890,815
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	238,236,845	115,391,330	168,005,670
12.2 Stocks.....	46,640,647	52,283,406	57,438,396
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	10,375,366	2,538,803	3,811,524
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	866,548	638,674	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	296,119,406	170,852,213	229,255,590
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	231,928,985	138,061,462	205,907,848
13.2 Stocks.....	68,921,938	53,287,031	61,449,138
13.3 Mortgage loans.....			
13.4 Real estate.....	765,802	(92,130)	389,561
13.5 Other invested assets.....	10,563,124	9,911,833	21,417,456
13.6 Miscellaneous applications.....	412,223	148,066	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	312,592,072	201,316,262	289,164,003
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).....	(16,472,666)	(30,464,049)	(59,908,413)
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).....	(55,598,967)	(70,737,968)	(134,244,151)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(55,598,967)	(70,737,968)	(134,244,151)
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).....	185,221,787	229,066,282	122,738,251
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	361,106,628	238,368,377	238,368,377
19.2 End of period (Line 18 plus Line 19.1).....	546,328,415	467,434,659	361,106,628

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

20.0001			
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at End of:										
1. Prior Year.....	1,079,941	23,921	324,331	9,135	53,533	43,594	2,059	34,430		588,938
2. First Quarter.....	1,088,803	22,220	301,428	8,700	57,531	45,799	1,730	34,575		616,820
3. Second Quarter.....	1,065,748	21,441	291,419	8,576	58,316	47,273	1,719	34,561		602,443
4. Third Quarter.....	1,048,473	20,854	280,579	8,443	57,424	46,868	1,757	34,718		597,830
5. Current Year.....	0									
6. Current Year Member Months.....	9,643,366	195,787	2,644,372	77,697	517,630	419,231	15,587	311,418		5,461,644
Total Member Ambulatory Encounters for Period:										
7. Physician.....	2,512,060	130,707	1,810,296	98,570	19	1,039	12,594	444,118		14,717
8. Non-Physician.....	1,571,995	60,518	1,074,032	69,660	408	38,391	7,302	315,064		6,620
9. Total.....	4,084,055	191,225	2,884,328	168,230	427	39,430	19,896	759,182	0	21,337
10. Hospital Patient Days Incurred.....	105,613	2,395	50,065	13,731			1,335	37,793		294
11. Number of Inpatient Admissions.....	19,389	504	12,416	1,545			161	4,696		67
12. Health Premiums Written (a).....	1,976,520,978	79,271,042	1,399,230,716	16,268,688	2,952,728	9,899,759	11,214,547	288,375,050		169,308,448
13. Life Premiums Direct.....	0									
14. Property/Casualty Premiums Written.....	0									
15. Health Premiums Earned.....	1,976,520,978	79,271,042	1,399,230,716	16,268,688	2,952,728	9,899,759	11,214,547	288,375,050		169,308,448
16. Property/Casualty Premiums Earned.....	0									
17. Amount Paid for Provision of Health Care Services.....	1,618,098,479	66,687,785	1,112,105,770	11,123,904	2,435,255	6,510,994	9,644,394	274,020,254		135,570,123
18. Amount Incurred for Provision of Health Care Services.....	1,561,496,753	68,774,190	1,070,749,016	10,681,731	2,396,201	6,583,506	9,523,011	269,270,343		123,518,755

Q07

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees \$.....288,375,050.

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.....						338,930,619
0799999. Total Claims Unpaid.....						338,930,619
0899999. Accrued Medical Incentive Pool and Bonus Amounts.....						8,002,000

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 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	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		
1. Comprehensive (hospital and medical).....	186,931,086	1,121,065,568	10,402,138	264,065,425	197,333,224	281,473,763
2. Medicare Supplement.....	2,288,882	8,835,023	50,074	2,066,736	2,338,956	2,553,408
3. Dental only.....	619,926	5,891,067	10,000	840,000	629,926	750,000
4. Vision only.....	4,346	2,430,908			4,346	
5. Federal Employees Health Benefits Plan.....	2,316,450	7,316,391	26,803	1,724,301	2,343,253	1,857,869
6. Title XVIII - Medicare.....	35,953,743	237,637,604	(61,773)	44,913,804	35,891,970	50,236,896
7. Title XIX - Medicaid.....					0	
8. Other health.....	27,281,255	108,272,039	6,701	14,886,410	27,287,956	26,812,171
9. Health subtotal (Lines 1 to 8).....	255,395,688	1,491,448,600	10,433,943	328,496,676	265,829,631	363,684,107
10. Healthcare receivables (a).....	393,085	82,827,838			393,085	75,564,617
11. Other non-health.....					0	
12. Medical incentive pools and bonus amounts.....	1,013,363	1,931,107	3,630,468	4,371,532	4,643,831	4,594,000
13. Totals (Lines 9-10+11+12).....	256,015,966	1,410,551,869	14,064,411	332,868,208	270,080,377	292,713,490

609

(a) Excludes \$.....72,147,082 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

The accompanying statutory financial statements of Medical Mutual of Ohio (the "Company") have been prepared in conformity with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP), as prescribed by the Ohio Department of Insurance (ODI). No accounting practices were employed by the Company in 2019 or 2020 that departed from NAIC SAP.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) Medical Mutual of Ohio Company state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 140,060,481	\$ 102,846,587
(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	\$ 140,060,481	\$ 102,846,587
SURPLUS					
(5) Medical Mutual of Ohio Company state basis (Page 3, line 33, Columns 3 & 4)	XXX	XXX	XXX	\$1,913,354,000	\$1,802,459,130
(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	\$1,913,354,000	\$1,802,459,130

B. Use of Estimates in the Preparation of the Financial Statement

No significant changes

C. Accounting Policy

No significant changes

D. Going Concern

No significant changes

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes

B. Debt Restructuring

No significant changes

C. Reverse Mortgages

No significant changes

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

(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	\$ 184,075
	2. 12 Months or Longer	\$
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 29,072,359
	2. 12 Months or Longer	\$

(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

NOTES TO FINANCIAL STATEMENTS

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
 Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions
 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
 Repurchase Transaction – Cash Provider – Overview of Sale Transactions
 Not applicable

J. Real Estate
 Not applicable

K. Low-Income Housing Tax Credits (LIHTC)
 Not applicable

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	3 Increase (Decrease) (1 minus 2)	4 Total Current Year Nonadmitted Restricted	5 Total Current Year 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	877,906	887,304	(9,398)		877,906	%	%
k. On deposit with other regulatory bodies						%	%
l. Pledged as collateral to FHLB (including assets backing funding agreements)						%	%
m. Pledged as collateral not captured in other categories						%	%
n. Other restricted assets						%	%
o. Total Restricted Assets	\$ 877,906	\$ 887,304	\$ (9,398)	\$	\$ 877,906	%	%

(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 (Contracts 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. 5GI Securities
 Not applicable

P. Short Sales
 Not applicable

Q. Prepayment Penalty and Acceleration Fees

(1) Number of CUSIPs	32
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NOTES TO FINANCIAL STATEMENTS

(2) Aggregate Amount of Investment Income	\$	1,766,031
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Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

- A. Debt Including Capital Notes
Not applicable.
- B. FHLB (Federal Home Loan Bank) Agreements
Not applicable.

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

- A. Defined Benefit Plan
No significant changes
- B. Investment Policies and Strategies
Not applicable
- C. Fair Value of Plan Assets
Not applicable
- D. Basis Used to Determine Expected Long-Term Rate-of-Return
Not applicable
- E. Defined Contribution Plans
Not applicable
- F. Multiemployer Plans
Not applicable
- G. Consolidated/Holding Company Plans
Not applicable
- H. Postemployment Benefits and Compensated Absences
Not applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
Not applicable

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

- A. Transfers of Receivables Reported as Sales
Not applicable
- B. Transfer and Servicing of Financial Assets

NOTES TO FINANCIAL STATEMENTS

- (1) Description of any Loaned Securities
No significant changes
- (2) Servicing Assets and Servicing Liabilities
No significant changes
- (3) When Servicing Assets and Liabilities are Measured at Fair Value
No significant changes
- (4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
No significant changes
- (5) Disclosure Requirements for Transfers of Assets Accounted for as Secured Borrowing
No significant changes
- (6) Transfer of Receivables with Recourse
No significant changes
- (7) Securities Underlying Repurchase and Reverse Repurchase Agreements, Dollar Repurchase and Dollar Reverse Repurchase Agreements
No significant changes

C. Wash Sales

- (1) Description of the Objectives Regarding These Transactions
No significant changes
- (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:
No significant changes

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

No significant changes

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

No significant changes

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					
PERPETUAL PREFERRED STOCKS INDUSTRIAL & MISC	\$ 3,114,150	\$	\$	\$	\$ 3,114,150
COMMON STOCK INDUSTRIAL & MISC	\$ 312,615,281	\$	\$	\$	\$ 312,615,281
OTHER INVESTED ASSETS	\$ 18,321,116	\$	\$	\$	\$ 18,321,116
Total	\$ 334,050,547	\$	\$	\$	\$ 334,050,547
Liabilities at Fair Value					
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
Not applicable.
- (3) Policies when Transfers Between Levels are Recognized
Not applicable.
- (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Not applicable.
- (5) Fair Value Disclosures for Derivative Assets and Liabilities
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	\$1,215,003,557	\$1,161,315,833	\$	\$1,215,003,557	\$	\$	\$
REDEEMABLE PREFERRED STOCKS INDUSTRIAL & MISC	\$ 2,492,559	\$ 2,455,687	\$ 2,492,559	\$	\$	\$	\$
PERPETUAL PREFERRED STOCKS INDUSTRIAL & MISC	\$ 3,114,150	\$ 3,114,150	\$ 3,114,150	\$	\$	\$	\$
COMMON STOCK INDUSTRIAL & MISC	\$ 312,615,281	\$ 312,615,281	\$ 312,615,281	\$	\$	\$	\$
OTHER INVESTED ASSETS	\$ 18,321,116	\$ 18,321,116	\$ 18,321,116	\$	\$	\$	\$

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Not applicable.

E. NAV Practical Expedient Investments

Not applicable.

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

As noted in the second quarter filing, on August 5, 2020 the Board of Directors approved a plan to voluntarily refund premium to its customers, subject to regulatory approval.

As of the balance sheet date, the amount of the voluntary premium refund was still being finalized and regulatory approval had not yet been sought. As such, no amounts were recorded in the accompanying September 30, 2020 financial statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. Method Used to Estimate Accrued Retrospective Premium Adjustments

No significant changes

B. Retrospective Premiums Recorded Through Written Premium or Adjustment to Earned Premium

No significant changes

C. Amount and Percentage of Net Premiums Written Subject to Retrospective Rating Features

No significant changes

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

No significant changes

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	\$ 13,267,109
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$ 18,043
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	\$ 7,561,618
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	\$ 18,098
b. Transitional ACA Reinsurance Program	
AMOUNT	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	\$
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	\$
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	\$
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	\$
5. Ceded reinsurance premiums payable due to ACA Reinsurance	\$
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	\$
Operations (Revenue & Expenses)	
7. Ceded reinsurance premiums due to ACA Reinsurance	\$
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	\$
9. ACA Reinsurance contributions – not reported as ceded premium	\$
c. Temporary ACA Risk Corridors Program	
AMOUNT	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	\$
Liabilities	
3. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$
Operations (Revenue & Expenses)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	\$
4. Effect of ACA Risk Corridors on change in reserves for rate credits	\$

NOTES TO FINANCIAL STATEMENTS

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

	Accrued During the Prior Year on Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year 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	9	10	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	\$ 6,668,000		\$ 762,626		\$ 5,905,374		\$ 3,784,935		A	\$ 9,690,309	
2. Premium adjustments (payable)		(1,302,525)		(286,116)		(1,016,409)		199,884	B		(816,525)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 6,668,000	\$ (1,302,525)	\$ 762,626	\$ (286,116)	\$ 5,905,374	\$ (1,016,409)	\$ 3,784,935	\$ 199,884		\$ 9,690,309	\$ (816,525)
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	\$	\$	\$	\$	\$	\$	\$	\$	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	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
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	\$ 6,668,000	\$ (1,302,525)	\$ 762,626	\$ (286,116)	\$ 5,905,374	\$ (1,016,409)	\$ 3,784,935	\$ 199,884		\$ 9,690,309	\$ (816,525)

Explanations of Adjustments

- A. ACA Risk Adjustment based on the final risk adjustment report received from HHS on July 17, 2020, risk adjustment data validation adjustments report from HHS on August 18, 2020 and payment and receipts through September 30, 2020.
- B. ACA Risk Adjustment based on the final risk adjustment report received from HHS on July 17, 2020, risk adjustment data validation adjustments report from HHS on August 18, 2020 and payment and receipts through September 30, 2020.
- C. Not applicable.
- D. Not applicable.
- E. Not applicable.
- F. Not applicable.
- G. Not applicable.
- H. Not applicable.
- I. Not applicable.
- 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											

NOTES TO FINANCIAL STATEMENTS

	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)	
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Reserve for rate credits for policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	D	\$	\$
c. 2020											
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, 2019 were \$299.8 million. As of September 30, 2020 \$341.5 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years and \$78.0 million in health care receivables have been recovered. Reserves remaining for prior years are \$14.1 million based on the estimation of unpaid claims, claim adjustment expenses, and amounts expected to be received through subrogation at September 30, 2020. Health care receivables remaining to be recovered related to prior years are \$0.4 million. Therefore, there has been a \$22.6 million favorable prior year development since December 31, 2019. 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 changes

Note 27 – Structured Settlements

Not applicable

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
9/30/20	30,211,125				
6/30/20	36,732,000	36,841,000			
3/31/20	30,787,000	36,735,000	33,577,643		
12/31/19	30,460,000	30,460,000	823,280	29,145,871	1,005,193
9/30/19	26,825,000	29,952,000	27,633,514	1,801,808	72,339
6/30/19	26,246,000	28,689,291	27,410,989	13,143	2,777,361
3/31/19	24,372,000	27,083,000	26,028,463	123,511	1,806,791
12/31/18	24,424,000	24,424,000	613,409	26,741,293	528,778
9/30/18	20,883,000	23,645,000	21,969,752	3,800,836	235,229

NOTES TO FINANCIAL STATEMENTS

6/30/18	19,182,000	23,281,284	21,686,237	107,924	3,210,727
3/31/18	18,055,000	22,388,338	21,112,014	22,311	2,679,990

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – Anticipated Salvage and Subrogation

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 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? Yes [] No [] N/A [X]
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 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 [] No [X]
- 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	141,029,277	147,470,957
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	215,332,208	211,044,583
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 356,361,485	\$ 358,515,540
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 [] N/A [X]
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
FIFTH THIRD BANK	5050 KINGSLEY DRIVE, CINCINNATI, OHIO 45263

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested 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 invested 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]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The security was purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:		
1.1 A&H loss percent		<u>81.6 %</u>
1.2 A&H cost containment percent		<u>1.8 %</u>
1.3 A&H expense percent excluding cost containment expenses		<u>10.9 %</u>
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.		<u>0</u>
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.		<u>0</u>
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	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates									
00000.....	30-1157485.....	.....01/01/2020	Dedicated Columbus Ohio, LLC.....	FL.....	QA/I.....	MR.....	Unauthorized.....		

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	350,082						350,082	
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	1,676,581,299	288,375,050		11,214,547			1,976,170,896	
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		1,676,931,381	288,375,050	0	11,214,547	0	0	1,976,520,978	0
60. Reporting entity contributions for Employee Benefit Plans.....XXX								0	
61. Total (Direct Business).....XXX		1,676,931,381	288,375,050	0	11,214,547	0	0	1,976,520,978	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

Q15



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0730	Medical Mutual of Ohio.....	29076..	34-0648820..	.....	.....	.....	Medical Mutual of Ohio.....	OH.....	RE.....	Medical Mutual of Ohio.....	Ownership.....	...100.000	Medical Mutual of Ohio.....	...N.....	.....
0730	Medical Mutual of Ohio.....	95828..	34-1442712..	.....	.....	.....	Medical Health Insuring Corporation of Ohio....	OH.....	DS.....	Medical Mutual of Ohio.....	Ownership.....	...100.000	Medical Mutual of Ohio.....	...N.....	.....
0730	Medical Mutual of Ohio.....	62375..	21-0706531..	.....	.....	.....	MedMutual Life Insurance Company.....	OH.....	DS.....	Medical Mutual of Ohio.....	Ownership.....	...100.000	Medical Mutual of Ohio.....	...N.....	.....
.....	Medical Mutual of Ohio.....	.....	34-1922587..	.....	.....	.....	Medical Mutual Services, LLC.....	OH.....	DS.....	Medical Mutual of Ohio.....	Ownership.....	...100.000	Medical Mutual of Ohio.....	...N.....	.....
0730	Medical Mutual of Ohio.....	96280..	31-1119867..	.....	.....	.....	Superior Dental Care, Inc.....	OH.....	DS.....	Medical Mutual of Ohio.....	Ownership.....	...100.000	Medical Mutual of Ohio.....	...N.....	.....
.....	Medical Mutual of Ohio.....	.....	61-1739182..	.....	.....	.....	Bravo Wellness, LLC.....	DE.....	DS.....	Medical Mutual of Ohio.....	Ownership.....	...100.000	Medical Mutual of Ohio.....	...N.....	.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Response

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

Explanation:

1.

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other Receivables.....	6,215,491	3,272,266	2,943,225	3,034,423
2505. Intangible Asset.....			0	
2597. Summary of remaining write-ins for Line 25.....	6,215,491	3,272,266	2,943,225	3,034,423

Additional Write-ins for Liabilities:

	Current Period			4 Prior Year Total
	1 Covered	2 Uncovered	3 Total	
2304. Assumed Reinsurance Claims Payable.....	26,064,122		26,064,122	16,180,324
2305. Unclaimed Funds.....	2,200,987		2,200,987	2,025,729
2306. Guaranty Fund Liability.....	1,575,000		1,575,000	1,575,000
2397. Summary of remaining write-ins for Line 23.....	29,840,109	0	29,840,109	19,781,053

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.....	37,155,598	37,454,337
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	765,802	389,561
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.....	571,614	688,300
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	37,349,786	37,155,598
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	37,349,786	37,155,598

SCHEDULE B - VERIFICATION

Mortgage Loans

	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

NONE

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.....	291,015,835	254,665,541
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	33,449,000	5,783,396
2.2 Additional investment made after acquisition.....	10,563,124	65,634,060
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(13,857,154)	(31,889,586)
6. Total gain (loss) on disposals.....	(160,205)	633,948
7. Deduct amounts received on disposals.....	10,375,366	3,811,524
8. Deduct amortization of premium and depreciation.....	2,087,927	
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).....	308,547,307	291,015,835
12. Deduct total nonadmitted amounts.....	26,500,929	
13. Statement value at end of current period (Line 11 minus Line 12).....	282,046,378	291,015,835

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.....	1,618,962,535	1,517,555,232
2. Cost of bonds and stocks acquired.....	300,850,923	292,356,986
3. Accrual of discount.....	711,374	1,103,488
4. Unrealized valuation increase (decrease).....	2,504,778	37,835,565
5. Total gain (loss) on disposals.....	(2,192,262)	5,349,803
6. Deduct consideration for bonds and stocks disposed of.....	286,643,523	225,591,329
7. Deduct amortization of premium.....	4,943,194	4,672,282
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	4,047,921	5,122,191
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,766,031	147,263
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,626,968,741	1,618,962,535
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	1,626,968,741	1,618,962,535

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).....	928,128,691	106,040,259	64,171,932	(1,686,370)	959,731,684	928,128,691	968,310,648	1,004,337,840
2. NAIC 2 (a).....	178,147,036	27,715,310	13,177,850	320,689	163,144,890	178,147,036	193,005,185	167,843,053
3. NAIC 3 (a).....							0	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....							0	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	1,106,275,727	133,755,569	77,349,782	(1,365,681)	1,122,876,574	1,106,275,727	1,161,315,833	1,172,180,893
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....		4,311,862		34,663			4,346,525	
10. NAIC 3.....		1,191,923	8	31,397			1,223,312	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	5,503,785	8	66,060	0	0	5,569,837	0
15. Total Bonds and Preferred Stock.....	1,106,275,727	139,259,354	77,349,790	(1,299,621)	1,122,876,574	1,106,275,727	1,166,885,670	1,172,180,893

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(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.....	258,116,136	89,056,318
2. Cost of cash equivalents acquired.....	174,867,720	229,920,654
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		60,860,836
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).....	432,983,856	258,116,136
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	432,983,856	258,116,136

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
2060 East Ninth Street - Corporate Headquarters - Building.....	Cleveland.....	OH..	09/18/2017....	Donald Green as Receiver for MMCO, LLC.....	.....	.....	.....32,254,252	.....765,802
0199999. Totals.....					.....0	.....0	.....32,254,252	.....765,802
0399999. Totals.....					.....0	.....0	.....32,254,252	.....765,802

QE01

SCHEDULE A - PART 3

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

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

NONE

QE02

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	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
000000 00 0	Flare Capital Partners I, LP.....	Rowayton.....	CT...	Flare Capital Managers I, LLC.....		12/20/2013.....	.....1		.....150,000		.....1,550,000	.....5.700
000000 00 0	Strategic Value Private Investors, LP.....	Cleveland.....	OH..	Strategic Value Private Investors.....		11/08/2017.....	.....1		.....682,771		.....324,131	.....2.500
000000 00 0	Leerink Transformation Fund I, LP.....	Boston.....	MA..	Leerink Transformation Partners.....		06/06/2017.....	.....1		.....64,762		.....477,200	.....1.600
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0897,53302,351,331XXX.....
Any Other Class of Asset - Unaffiliated													
000000 00 0	Employee Benefit Trust.....	Boston.....	MA..	Fidelity Investments.....		07/01/2004.....			.....131,000			.....100.000
4699999. Total - Any Other Class of Asset - Unaffiliated.....								0131,00000XXX.....
4899999. Subtotal - Unaffiliated.....								01,028,53302,351,331XXX.....
5099999. Totals.....								01,028,53302,351,331XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000 00 0	Strategic Value FNBA Investors, LP.....	Cleveland.....	OH..	Strategic Value NBA Investors.....	10/01/2019	09/03/2020								.....23,523	.....23,523			.....0	
000000 00 0	Citymark Capital US Apartment Fund II, LP.....	Cleveland.....	OH..	Citymark Capital GP II, LLC.....	05/31/2018	08/31/2020								.....70,588	.....70,588			.....0	.....7,897
000000 00 0	Foundation Medical Partners III, LP.....	Rowayton.....	CT..	Foundation Medical Managers III, LLC.....	07/14/2008	08/27/2020								.....30,278	.....30,278			.....0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								000000124,389124,3890007,897
Surplus Debentures - Unaffiliated																				
000000 00 0	COSE Health and Wellness Trust.....	Cleveland.....	OH..	COSE Health and Wellness Trust.....	08/15/2016	08/31/2020								.....3,000,000	.....3,000,000			.....0	
2799999. Total - Surplus Debentures - Unaffiliated.....								0000003,000,0003,000,0000000
Any Other Class of Asset - Unaffiliated																				
000000 00 0	Employee Benefit Trust.....	Boston.....	MA..	Fidelity Investments.....	07/01/2004	09/30/2020								.....87,227	.....87,227		.....28,158	.....28,158	.....17,168
4699999. Total - Any Other Class of Asset - Unaffiliated.....								00000087,22787,227028,15828,15817,168
4899999. Subtotal - Unaffiliated.....								0000003,211,6163,211,616028,15828,15825,065
5099999. Totals.....								0000003,211,6163,211,616028,15828,15825,065

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
Bonds - U.S. Government										
912828	YM	6		09/11/2020	MORGAN STANLEY & CO INC		1,053,359	1,000,000	5,584	1
912828	YY	0		09/11/2020	MORGAN STANLEY & CO INC		1,065,820	1,000,000	3,614	1
912828	ZW	3		09/11/2020	MORGAN STANLEY & CO INC		500,176	500,000	258	1
0599999	Total - Bonds - U.S. Government						2,619,355	2,500,000	9,456	.XXX
Bonds - U.S. Special Revenue and Special Assessment										
3135G0	5S	8		08/24/2020	ANCORA ADVISORS		9,985,000	10,000,000	1,528	1
3136G4	B9	3		07/24/2020	DAVIDSON D A & COMPANY INC		2,000,000	2,000,000		1
3136G4	X2	4		09/09/2020	ANCORA ADVISORS		10,014,800	10,000,000	2,167	1
30286X	AN	9		09/03/2020	ANCORA ADVISORS		11,038,125	10,000,000	7,507	1FM
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						33,037,925	32,000,000	11,202	.XXX
Bonds - Industrial and Miscellaneous										
06747Q	B6	3	C	07/28/2020	DAVIDSON D A & COMPANY INC		2,000,000	2,000,000		1FE
904764	AU	1	C	09/15/2020	ANCORA ADVISORS		5,354,850	5,000,000	13,611	1FE
02079K	AJ	6		08/25/2020	ANCORA ADVISORS		5,000,000	5,000,000	2,444	1FE
110122	CN	6		09/17/2020	ANCORA ADVISORS		6,816,840	6,000,000	51,200	1FE
110122	CX	4		09/11/2020	KEYBANC CAPITAL MARKETS INC		531,040	500,000	1,479	1FE
14912L	7D	7		09/11/2020	KEYBANC CAPITAL MARKETS INC		1,017,700	1,000,000	8,797	1FE
14913R	2G	1		09/15/2020	ANCORA ADVISORS		5,037,350	5,000,000	458	1FE
20030N	BN	0		09/15/2020	ANCORA ADVISORS		3,371,700	3,000,000	9,000	1FE
126408	HH	9		08/25/2020	ANCORA ADVISORS		6,813,180	6,000,000	46,583	2FE
231021	AU	0		08/26/2020	ANCORA ADVISORS		6,820,604	6,800,000	567	1FE
24422E	VA	4		09/11/2020	DAVIDSON D A & COMPANY INC		1,030,120	1,000,000	4,983	1FE
452308	AX	7		07/15/2020	ANCORA ADVISORS		2,527,827	2,285,000	10,428	1FE
454889	AS	5		08/21/2020	ANCORA ADVISORS		2,303,300	2,000,000	21,389	1FE
478160	CP	7		09/21/2020	ANCORA ADVISORS		8,102,800	8,000,000	5,911	1FE
571676	AJ	4		07/13/2020	STIFEL NICOLAUS & CO		4,502,340	4,500,000		1FE
58013M	EY	6		08/24/2020	ANCORA ADVISORS		3,433,080	3,000,000	8,017	2FE
68389X	BN	4		08/26/2020	ANCORA ADVISORS		3,532,932	3,120,000	29,012	1FE
70450Y	AD	5		09/09/2020	ANCORA ADVISORS		5,503,050	5,000,000	58,889	2FE
693304	AP	2		09/11/2020	KEYBANC CAPITAL MARKETS INC		518,375	500,000		1FE
776743	AF	3		09/10/2020	ANCORA ADVISORS		6,014,000	5,000,000	104,417	2FE
907818	EY	0		09/25/2020	ANCORA ADVISORS		5,952,000	5,000,000	10,424	2FE
931142	EE	9		09/22/2020	ANCORA ADVISORS		11,915,200	10,000,000	90,445	1FE
3899999	Total - Bonds - Industrial and Miscellaneous						98,098,288	89,705,000	478,054	.XXX
8399997	Total - Bonds - Part 3						133,755,568	124,205,000	498,712	.XXX
8399999	Total - Bonds						133,755,568	124,205,000	498,712	.XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
G05384	20	4	C	09/04/2020	JONESTRADING INSTITUTIONAL SERVICES		10,000,000	242,681	24.34	
04686J	20	0	C	09/18/2020	VARIOUS		15,000,000	379,920	25.50	
G16252	26	7	C	09/17/2020	VARIOUS		20,000,000	505,804	25.23	
174610	40	2		07/23/2020	JONESTRADING INSTITUTIONAL SERVICES		15,000,000	365,294	24.20	3FE
29452E	20	0		09/03/2020	JONESTRADING INSTITUTIONAL SERVICES		20,000,000	498,338	24.82	3FE
89832Q	69	5		08/05/2020	JONESTRADING INSTITUTIONAL SERVICES		22,000,000	556,734	25.30	2FE
94988U	15	1		09/14/2020	VARIOUS		20,000,000	499,328	24.95	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,048,099	XXX	0	.XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred										

QE04

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
008252 84 3	AFFILIATED MANAGERS GROUP INC.....		09/18/2020.....	BOSC INC.....	20,000.000	499,400	24.97		2FE.....
084423 88 8	BERKLEY W R CORP.....		09/16/2020.....	MORGAN STANLEY & CO INC.....	15,000.000	375,000	25.00		2FE.....
233331 82 6	DTE ENERGY CO.....		09/22/2020.....	ANCORA ADVISORS.....	21,000.000	525,000	25.00		2FE.....
524901 60 0	LEGG MASON INC.....		08/12/2020.....	JEFFRIES & CO.....	3,788.000	95,675	25.25		2FE.....
744320 88 8	PRUDENTIAL FINANCIAL INC.....		08/18/2020.....	WELLS FARGO SECURITIES LLC.....	20,000.000	500,000	25.00		2FE.....
74915M 30 8	QRATE RETAIL INC.....		09/21/2020.....	SPIN OFF.....	837.090	85,619	102.28		3FE.....
842587 88 3	SOUTHERN CO.....		09/15/2020.....	WELLS FARGO SECURITIES LLC.....	15,000.000	375,000	25.00		2FE.....
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....					2,455,694	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....					5,503,793	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....					5,503,793	XXX	0	XXX.....

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

QE04.1	G1151C 10 1	ACCENTURE PLC IRELAND.....	C.....	09/30/2020.....	MORGAN STANLEY & CO INC.....	600.000	135,756	XXX	
	25243Q 20 5	DIAGEO P L C.....	C.....	07/01/2020.....	BARCLAYS CAPITAL INC.....	225.000	30,647	XXX	
	G29183 10 3	EATON CORP PLC.....	C.....	09/21/2020.....	VARIOUS.....	3,700.000	351,471	XXX	
	G5960L 10 3	MEDTRONIC PLC.....	C.....	09/30/2020.....	VARIOUS.....	4,820.000	470,497	XXX	
	641069 40 6	NESTLE S A.....	C.....	09/15/2020.....	VARIOUS.....	3,000.000	346,703	XXX	
	00287Y 10 9	ABBVIE INC.....		09/28/2020.....	VARIOUS.....	3,990.000	363,886	XXX	
	006351 30 8	ADAMS RES & ENERGY INC.....		07/16/2020.....	JEFFRIES & CO.....	2,472.000	57,554	XXX	
	009158 10 6	AIR PRODS & CHEMS INC.....		09/28/2020.....	VARIOUS.....	3,645.000	1,074,099	XXX	
	03966V 10 7	ARCONIC CORPORATION.....		09/15/2020.....	VARIOUS.....	3,090.000	63,333	XXX	
	049430 10 1	ATLAS TECHNICAL CONSULTANTS IN.....		09/28/2020.....	VARIOUS.....	5,736.000	48,527	XXX	
	05351X 10 1	AVAYA HOLDINGS CORP.....		08/17/2020.....	JONESTRADING INSTITUTIONAL SERVICES.....	3,017.000	46,471	XXX	
	09260C 30 7	BLACKROCK FDS VI.....		07/16/2020.....	DIVIDEND REINVESTMENT.....	3,000.849	30,939	XXX	
	109696 10 4	BRINKS CO.....		08/28/2020.....	GOLDMAN, SACHS & CO.....	2,170.000	108,204	XXX	
	15872M 10 4	CHAMPIONX CORPORATION.....		07/24/2020.....	STEPHENS, INC.....	3,080.000	29,624	XXX	
	171484 10 8	CHURCHILL DOWNS INC.....		07/30/2020.....	JEFFRIES & CO.....	180.000	23,896	XXX	
	17306X 10 2	CITI TRENDS INC.....		08/19/2020.....	VARIOUS.....	6,930.000	126,133	XXX	
	174610 10 5	CITIZENS FINANCIAL GROUP INC.....		09/24/2020.....	BARCLAYS CAPITAL INC.....	26,000.000	627,713	XXX	
	191912 40 1	COHEN & STEERS REAL ESTATE SEC.....		07/01/2020.....	VARIOUS.....	11,596.081	169,187	XXX	
	197641 10 3	COLUMBIA FINANCIAL INC.....		09/11/2020.....	PIPER JAFFRAY INC.....	2,240.000	25,055	XXX	
	126650 10 0	CVS/CAREMARK CORPORATION.....		09/18/2020.....	VARIOUS.....	10,075.000	628,307	XXX	
	254687 10 6	DISNEY WALT COMPANY.....		09/22/2020.....	VARIOUS.....	3,365.000	430,764	XXX	
	320557 10 1	FIRST INTERNET BANCORP.....		09/15/2020.....	GREAT PACIFIC SECURITIES.....	980.000	16,136	XXX	
	36467J 10 8	GAMING & LEISURE PROPERTYS INC.....		09/25/2020.....	DIVIDEND REINVESTMENT.....	59.969	2,265	XXX	
	40416M 10 5	HD SUPPLY HOLDINGS INC.....		09/10/2020.....	VARIOUS.....	1,050.000	43,053	XXX	
	437076 10 2	HOME DEPOT INC COM.....		09/18/2020.....	VARIOUS.....	1,610.000	421,372	XXX	
	438516 10 6	HONEYWELL INTERNATIONAL INC.....		09/02/2020.....	VARIOUS.....	3,200.000	517,784	XXX	
	441593 10 0	HOU LIHAN LOKEY INC.....		09/30/2020.....	VARIOUS.....	29,485.000	1,667,201	XXX	
	44891N 10 9	IAC/INTERACTIVECORP NEW.....		09/04/2020.....	VARIOUS.....	2,150.000	263,731	XXX	
	46625H 10 0	J P MORGAN CHASE & CO.....		09/02/2020.....	VARIOUS.....	10,215.000	1,010,257	XXX	
	478160 10 4	JOHNSON & JOHNSON.....		09/15/2020.....	VARIOUS.....	2,700.000	402,670	XXX	
48716P 10 8	KEARNY FINANCIAL CORP MD.....		09/08/2020.....	VARIOUS.....	11,810.000	93,498	XXX		
502431 10 9	L3HARRIS TECHNOLOGIES INC.....		09/28/2020.....	VARIOUS.....	5,280.000	939,005	XXX		
531229 60 7	LIBERTY MEDIA CORP SIRIUSXM.....		09/14/2020.....	VARIOUS.....	5,490.000	195,292	XXX		
57667L 10 7	MATCH GROUP INC NEW.....		07/03/2020.....	JEFFRIES & CO.....	561.184	42,279	XXX		
580135 10 1	MCDONALDS CORP COM.....		09/22/2020.....	STRATEGAS SECURITIES LLC.....	2,685.000	579,090	XXX		

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
552690 10 9	MDU RES GROUP INC.....		08/05/2020.....	JONESTRADING INSTITUTIONAL SERVICES.....	5,710.000	127,310	XXX		
589433 10 1	MEREDITH CORP.....		08/13/2020.....	JONESTRADING INSTITUTIONAL SERVICES.....	4,386.000	74,314	XXX		
594918 10 4	MICROSOFT CORP.....		09/21/2020.....	MORGAN STANLEY & CO INC.....	4,625.000	952,760	XXX		
68628V 30 8	ORION MARINE GROUP INC.....		08/04/2020.....	STERNE, AGEE & LEACH INC.....	7,983.000	24,345	XXX		
70805E 10 9	PENNANT GROUP INC.....		07/29/2020.....	JONESTRADING INSTITUTIONAL SERVICES.....	123.000	2,884	XXX		
713448 10 8	PEPSICO INC.....		09/22/2020.....	STRATEGAS SECURITIES LLC.....	2,920.000	386,479	XXX		
73757R 10 2	POSTAL REALTY TRUST INC.....		07/16/2020.....	VARIOUS.....	9,606.000	126,835	XXX		
743815 10 2	PROVIDENCE SVC CORP.....		07/28/2020.....	VARIOUS.....	840.000	67,888	XXX		
74915M 10 0	QURATE RETAIL INC.....		08/10/2020.....	VARIOUS.....	14,943.000	175,256	XXX		
754730 10 9	RAYMOND JAMES FINANCIAL INC.....		09/04/2020.....	GREAT PACIFIC SECURITIES.....	670.000	51,495	XXX		
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC NEW.....		08/19/2020.....	VARIOUS.....	3,110.000	170,783	XXX		
871561 10 6	SYNACOR INC.....		08/24/2020.....	VARIOUS.....	14,330.000	16,808	XXX		
87162W 10 0	SYNNEX CORP.....		08/28/2020.....	JEFFRIES & CO.....	870.000	110,159	XXX		
876030 10 7	TAPESTRY INC.....		09/17/2020.....	SIDOTI & CO.....	4,020.000	70,199	XXX		
89469A 10 4	TREEHOUSE FOODS INC.....		08/06/2020.....	JEFFRIES & CO.....	1,550.000	68,530	XXX		
89678F 10 0	TRISTATE CAPITAL HOLDINGS INC.....		09/25/2020.....	GREAT PACIFIC SECURITIES.....	1,376.000	17,976	XXX		
902681 10 5	UGI CORP NEW.....		08/04/2020.....	JONESTRADING INSTITUTIONAL SERVICES.....	4,250.000	143,746	XXX		
910710 10 2	UNITED INS HOLDINGS CORP.....		07/09/2020.....	JEFFRIES & CO.....	5,671.000	41,088	XXX		
91324P 10 2	UNITEDHEALTH GROUP INC.....		09/24/2020.....	JEFFRIES & CO.....	400.000	117,307	XXX		
92047W 10 1	VALVOLINE INC.....		07/20/2020.....	JEFFRIES & CO.....	3,640.000	76,502	XXX		
922908 36 3	VANGUARD S&P 500 INDEX ETF.....		09/22/2020.....	JEFFRIES & CO.....	4,765.000	1,467,549	XXX		
92343V 10 4	VERIZON COMMUNICATIONS.....		09/15/2020.....	MORGAN STANLEY & CO INC.....	5,000.000	303,343	XXX		
95058W 10 0	WENDYS CO.....		09/17/2020.....	VARIOUS.....	3,740.000	80,686	XXX		
962166 10 4	WEYERHAEUSER CO.....		07/01/2020.....	BARCLAYS CAPITAL INC.....	9,280.000	206,543	XXX		
98311A 10 5	WYNDHAM HOTELS & RESORTS INC.....		07/29/2020.....	GOLDMAN, SACHS & CO.....	1,670.000	77,894	XXX		
98310W 10 8	WYNDHAM WORLDWIDE CORP.....		08/28/2020.....	GREAT PACIFIC SECURITIES.....	1,160.000	36,207	XXX		
730843 20 8	POINTS INTERNATIONAL LTD.....	C.....	09/21/2020.....	JEFFRIES & CO.....	7,225.000	71,193	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					16,448,478	XXX	0	XXX
9799997	Total - Common Stocks - Part 3.....					16,448,478	XXX	0	XXX
9799999	Total - Common Stocks.....					16,448,478	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					21,952,271	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					155,707,839	XXX	498,712	XXX

QE04.2

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
38375G	2G 5		09/20/2020	PRINCIPAL RECEIPT.....		169,988	169,988	169,908	169,954		34		34		169,988			0	1,603	09/20/2040	1.....
38378E	JV 6		09/20/2020	PRINCIPAL RECEIPT.....		208,607	208,607	215,973	211,139		(2,532)		(2,532)		208,607			0	3,489	07/20/2039	1.....
38375G	DJ 7		09/23/2020	VARIOUS.....		176,038	176,038	184,676	178,263		(2,225)		(2,225)		176,039			0	3,362	08/20/2040	1.....
38379W	5E 8		09/20/2020	PRINCIPAL RECEIPT.....		575,320	575,320	598,873	590,138		(14,817)		(14,817)		575,320			0	11,652	09/20/2045	1.....
38379X	KD 1		09/20/2020	PRINCIPAL RECEIPT.....		853,258	853,258	889,255	876,037		(22,779)		(22,779)		853,258			0	17,281	10/20/2045	1.....
38379X	Q9 4		09/20/2020	PRINCIPAL RECEIPT.....		1,247,013	1,247,013	1,300,400	1,279,822		(32,810)		(32,810)		1,247,013			0	25,035	10/20/2045	1.....
38380F	4M 5		09/20/2020	PRINCIPAL RECEIPT.....		1,422,600	1,422,600	1,417,265	1,417,990		4,611		4,611		1,422,600			0	23,283	06/20/2047	1.....
38380H	PP 1		09/20/2020	PRINCIPAL RECEIPT.....		127,315	127,315	124,729	125,782		1,533		1,533		127,315			0	2,120	02/20/2046	1.....
38381A	X3 5		09/20/2020	PRINCIPAL RECEIPT.....		83,822	83,822	86,179	85,503		(1,682)		(1,682)		83,821			0	1,956	02/20/2030	1.....
0599999	Total - Bonds - U.S. Government.....					4,863,961	4,863,961	4,987,258	4,934,628	0	(70,667)	0	(70,667)	0	4,863,961	0	0	0	89,781	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3133EC	YV 0		09/09/2020	MATURITY.....		1,000,000	1,000,000	1,008,990	1,000,976		(976)		(976)		1,000,000			0	26,250	09/09/2020	1.....
3133EK	R2 4		09/23/2020	CALLED @ 100.0000000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,700	09/23/2026	1.....
3133EL	C3 6		09/10/2020	CALLED @ 100.0000000.....		3,985,000	3,985,000	3,979,023			272		272		3,979,295		5,705	5,705	10,706	11/26/2025	1.....
313370	US 5		09/11/2020	MATURITY.....		2,000,000	2,000,000	2,084,688	2,010,448		(10,448)		(10,448)		2,000,000			0	57,500	09/11/2020	1.....
				FEDERAL NATIONAL MORTGAGE ASSOCIATION																	
3136G1	BL 2		07/30/2020	MATURITY.....		1,000,000	1,000,000	1,008,260	1,001,035		(1,035)		(1,035)		1,000,000			0	16,250	07/30/2020	1.....
31394Y	F3 3		09/15/2020	PRINCIPAL RECEIPT.....		17,452	17,452	17,905	17,629		(177)		(177)		17,452			0	522	05/15/2024	1.....
31395U	RE 3		09/15/2020	PRINCIPAL RECEIPT.....		35,461	35,461	36,735	36,028		(567)		(567)		35,461			0	1,052	05/15/2025	1.....
3137AE	LS 2		09/15/2020	PRINCIPAL RECEIPT.....		113,440	113,440	115,957	114,196		(755)		(755)		113,440			0	1,508	12/15/2037	1.....
3137AJ	6A 7		09/15/2020	PRINCIPAL RECEIPT.....		83,845	83,845	88,037	86,300		(2,454)		(2,454)		83,845			0	1,944	02/15/2041	1.....
3137AJ	HW 7		09/15/2020	PRINCIPAL RECEIPT.....		81,066	81,066	82,840	81,696		(630)		(630)		81,066			0	1,101	08/15/2040	1.....
3137AN	2J 3		09/15/2020	PRINCIPAL RECEIPT.....		790,013	790,013	790,877	790,746		(733)		(733)		790,013			0	17,770	10/15/2040	1.....
3137AP	BF 6		09/15/2020	PRINCIPAL RECEIPT.....		231,043	231,043	237,718	233,200		(2,157)		(2,157)		231,043			0	3,923	10/15/2036	1.....
3137AS	Q8 0		09/15/2020	PRINCIPAL RECEIPT.....		324,418	324,418	339,828	333,663		(9,245)		(9,245)		324,418			0	6,090	12/15/2040	1.....
3137AV	2S 5		09/15/2020	PRINCIPAL RECEIPT.....		110,964	110,964	111,710	111,399		(434)		(434)		110,964			0	1,108	02/15/2042	1.....
3137AW	6M 2		09/15/2020	PRINCIPAL RECEIPT.....		136,942	136,942	141,842	139,467		(2,525)		(2,525)		136,942			0	2,274	05/15/2041	1.....
3137AW	VA 0		09/15/2020	PRINCIPAL RECEIPT.....		131,717	131,717	131,099	131,299		418		418		131,717			0	1,326	12/15/2027	1.....
3137AY	6Z 9		09/15/2020	PRINCIPAL RECEIPT.....		143,851	143,851	143,020	143,276		575		575		143,851			0	1,677	07/15/2041	1.....
3137AY	SG 7		09/15/2020	PRINCIPAL RECEIPT.....		175,491	175,491	168,307	168,784		6,707		6,707		175,491			0	1,752	12/15/2042	1.....
3137B0	TR 5		09/15/2020	PRINCIPAL RECEIPT.....		153,757	153,757	147,270	149,819		3,938		3,938		153,757			0	1,528	03/15/2028	1.....
3137B1	MQ 2		09/15/2020	PRINCIPAL RECEIPT.....		200,984	200,984	203,653	202,636		(1,653)		(1,653)		200,984			0	2,684	01/15/2033	1.....
3137B1	XV 9		09/15/2020	PRINCIPAL RECEIPT.....		84,601	84,601	84,997	84,883		(282)		(282)		84,601			0	1,433	05/15/2028	1.....
3137B3	FF 0		09/15/2020	PRINCIPAL RECEIPT.....		90,652	90,652	90,039	90,175		477		477		90,652			0	1,813	09/15/2036	1.....
3137B7	3L 1		09/15/2020	PRINCIPAL RECEIPT.....		203,078	203,078	207,997	205,795		(2,717)		(2,717)		203,078			0	4,108	08/15/2031	1.....
3137B7	TL 3		09/15/2020	PRINCIPAL RECEIPT.....		197,049	197,049	206,040	201,122		(4,072)		(4,072)		197,049			0	4,622	03/15/2041	1.....
3137B9	FL 4		09/15/2020	PRINCIPAL RECEIPT.....		691,054	691,054	707,251	699,460		(8,406)		(8,406)		691,054			0	13,742	12/15/2039	1.....
3137BA	3T 7		09/15/2020	PRINCIPAL RECEIPT.....		261,512	261,512	268,336	265,038		(3,526)		(3,526)		261,512			0	5,262	01/15/2040	1.....
3137BB	A9 1		09/15/2020	PRINCIPAL RECEIPT.....		205,498	205,498	215,259	212,780		(7,282)		(7,282)		205,498			0	4,054	02/15/2046	1.....
3137BB	N9 7		09/15/2020	PRINCIPAL RECEIPT.....		422,970	422,970	432,883	428,426		(5,456)		(5,456)		422,970			0	8,572	06/15/2040	1.....
3137BN	NQ 3		09/15/2020	PRINCIPAL RECEIPT.....		335,229	335,229	332,453	333,259		1,970		1,970		335,229			0	5,444	01/15/2043	1.....

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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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3137BN Z8 0	FHLMC REMIC SERIES 4569 A.....		09/15/2020	PRINCIPAL RECEIPT.....		515,480	515,480	532,555	528,521		(13,042)		(13,042)		515,480			.0	8,695	11/15/2040	1.....
3137BQ UP 0	FHLMC REMIC SERIES 4601 NK.....		09/15/2020	PRINCIPAL RECEIPT.....		1,028,950	1,028,950	1,018,982			9,968		9,968		1,028,950			.0	12,249	09/15/2045	1.....
3137BR 6T 7	FHLMC REMIC SERIES 4608 HA.....		09/15/2020	PRINCIPAL RECEIPT.....		939,206	939,206	965,328	957,666		(18,460)		(18,460)		939,206			.0	15,512	06/15/2041	1.....
3137BR ZF 5	FHLMC REMIC SERIES 4615 TA.....		09/15/2020	PRINCIPAL RECEIPT.....		1,714,255	1,714,255	1,742,647	1,742,785		(28,530)		(28,530)		1,714,255			.0	34,988	02/15/2046	1.....
3137BV EH 5	FHLMC REMIC SERIES 4655 HA.....		09/15/2020	PRINCIPAL RECEIPT.....		989,784	989,784	1,027,211	1,013,977		(24,193)		(24,193)		989,784			.0	23,087	01/15/2042	1.....
3137BX LE 0	FHLMC REMIC SERIES 4672 QA.....		09/15/2020	PRINCIPAL RECEIPT.....		1,449,170	1,449,170	1,487,210	1,488,825		(39,655)		(39,655)		1,449,170			.0	33,510	08/15/2045	1.....
3137BW YH 1	FHLMC REMIC SERIES 4674 A.....		09/15/2020	PRINCIPAL RECEIPT.....		788,050	788,050	807,012	802,864		(14,814)		(14,814)		788,050			.0	15,854	12/15/2042	1.....
3137BY XF 2	FHLMC REMIC SERIES 4690 CA.....		09/15/2020	PRINCIPAL RECEIPT.....		791,876	791,876	813,900	813,995		(22,119)		(22,119)		791,876			.0	16,012	11/15/2036	1.....
3137F1 XN 3	FHLMC REMIC SERIES 4698 HP.....		09/15/2020	PRINCIPAL RECEIPT.....		166,998	166,998	164,284	164,554		2,444		2,444		166,998			.0	3,338	05/15/2046	1.....
3137FA ZM 3	FHLMC REMIC SERIES 4717 BA.....		09/15/2020	PRINCIPAL RECEIPT.....		154,690	154,690	158,799	158,827		(4,137)		(4,137)		154,690			.0	3,093	02/15/2047	1.....
3137FA ZV 3	FHLMC REMIC SERIES 4717 BP.....		09/15/2020	PRINCIPAL RECEIPT.....		223,666	223,666	229,608	229,648		(5,982)		(5,982)		223,666			.0	4,472	02/15/2047	1.....
3137FD KH 4	FHLMC REMIC SERIES 4759 NA.....		09/15/2020	PRINCIPAL RECEIPT.....		634,370	634,370	629,612	630,722		3,648		3,648		634,370			.0	12,760	08/15/2044	1.....
3137F3 W8 3	FHLMC REMIC SERIES 4764 WJ.....		09/15/2020	PRINCIPAL RECEIPT.....		1,109,848	1,109,848	1,101,871	1,104,765		5,084		5,084		1,109,848			.0	21,661	01/15/2045	1.....
3137F4 7J 5	FHLMC REMIC SERIES 4782 L.....		09/15/2020	PRINCIPAL RECEIPT.....		1,086,838	1,086,838	1,111,632	1,109,568		(22,730)		(22,730)		1,086,838			.0	28,565	09/15/2044	1.....
3137F5 N5 4	FHLMC REMIC SERIES 4794 DA.....		09/15/2020	PRINCIPAL RECEIPT.....		959,566	959,566	996,149	986,466		(26,901)		(26,901)		959,566			.0	28,281	08/15/2044	1.....
3137FG 2Q 7	FHLMC REMIC SERIES 4801.....		09/15/2020	PRINCIPAL RECEIPT.....		1,112,532	1,112,532	1,135,652	1,129,365		(16,832)		(16,832)		1,112,532			.0	28,972	01/15/2044	1.....
3137FG BD 6	FHLMC REMIC SERIES 4811 VB.....		09/15/2020	PRINCIPAL RECEIPT.....		168,566	168,566	172,411	171,018		(2,452)		(2,452)		168,566			.0	4,496	08/15/2029	1.....
3137FL KM 5	FHLMC REMIC SERIES 4869 AJ.....		09/15/2020	PRINCIPAL RECEIPT.....		558,599	558,599	572,957	572,986		(14,387)		(14,387)		558,599			.0	13,078	04/15/2049	1.....
3138L9 AT 9	FN AM8117.....		09/25/2020	PRINCIPAL RECEIPT.....		14,198	14,198	14,580	14,366		(168)		(168)		14,198			.0	243	03/01/2025	1.....
31415Y LW 7	FNMA PASS-THRU POOL 993241.....		09/25/2020	PRINCIPAL RECEIPT.....		14,236	14,236	14,971	14,700		(464)		(464)		14,236			.0	361	06/01/2024	1.....
31417Y GK 7	FNMA PASS-THRU 15 YEAR.....		09/25/2020	PRINCIPAL RECEIPT.....		22,968	22,968	23,729	23,420		(451)		(451)		22,968			.0	615	10/01/2024	1.....
3136B7 B3 4	FNMA REMIC SERIES 2019-069.....		09/25/2020	PRINCIPAL RECEIPT.....		299,334	299,334	313,904			(14,569)		(14,569)		299,334			.0	1,785	12/25/2049	1.....
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ.....		09/25/2020	PRINCIPAL RECEIPT.....		51,410	51,410	52,599	51,860		(450)		(450)		51,410			.0	1,540	12/25/2024	1.....
31398M QR 5	FNMA REMIC TRUST 2010-36 BC.....		09/25/2020	PRINCIPAL RECEIPT.....		515,449	515,449	528,577	528,246		(12,797)		(12,797)		515,449			.0	13,384	04/25/2030	1.....
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC.....		09/25/2020	PRINCIPAL RECEIPT.....		204,752	204,752	208,431	207,244		(2,492)		(2,492)		204,752			.0	2,702	04/25/2041	1.....
3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB.....		09/25/2020	PRINCIPAL RECEIPT.....		55,128	55,128	57,109	55,967		(840)		(840)		55,128			.0	917	03/25/2039	1.....
31397S XM 1	FNMA REMIC TRUST 2011-40 KA.....		09/25/2020	PRINCIPAL RECEIPT.....		14	14	14	14				0		14			.0		03/25/2026	1.....
3136A0 LP 0	FNMA REMIC TRUST 2011-70 ND.....		09/25/2020	PRINCIPAL RECEIPT.....		1,364,530	1,364,530	1,411,010	1,369,233		(4,702)		(4,702)		1,364,530			.0	31,731	04/25/2037	1.....
3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA.....		09/25/2020	PRINCIPAL RECEIPT.....		420,841	420,841	444,184	437,299		(16,459)		(16,459)		420,841			.0	10,125	10/25/2041	1.....
3136AA JT 3	FNMA REMIC TRUST 2012-139 CA.....		09/25/2020	PRINCIPAL RECEIPT.....		278,514	278,514	272,560	272,870		5,644		5,644		278,514			.0	3,708	11/25/2042	1.....
3136AA 5A 9	FNMA REMIC TRUST 2012-149 ND.....		09/25/2020	PRINCIPAL RECEIPT.....		323,409	323,409	323,409	323,409				0		323,409			.0	4,365	06/25/2042	1.....
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA.....		09/25/2020	PRINCIPAL RECEIPT.....		90,890	90,890	93,404	92,458		(1,568)		(1,568)		90,890			.0	1,191	01/25/2028	1.....
3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA.....		09/25/2020	PRINCIPAL RECEIPT.....		82,928	82,928	82,902	82,917		10		10		82,928			.0	1,091	04/25/2040	1.....
3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB.....		09/25/2020	PRINCIPAL RECEIPT.....		145,150	145,150	145,785	145,456		(306)		(306)		145,150			.0	2,142	10/25/2040	1.....
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB.....		09/25/2020	PRINCIPAL RECEIPT.....		129,801	129,801	130,775	130,291		(490)		(490)		129,801			.0	1,724	01/25/2032	1.....
3136A5 AC 0	FNMA REMIC TRUST 2012-40 MG.....		09/25/2020	PRINCIPAL RECEIPT.....		218,902	218,902	220,065	219,715		(813)		(813)		218,902			.0	3,659	04/25/2041	1.....
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB.....		09/25/2020	PRINCIPAL RECEIPT.....		144,352	144,352	148,231	146,379		(2,028)		(2,028)		144,352			.0	2,123	02/25/2041	1.....
3136A7 U3 4	FNMA REMIC TRUST 2012-84 QG.....		09/25/2020	PRINCIPAL RECEIPT.....		74,115	74,115	75,042	74,667		(552)		(552)		74,115			.0	1,481	09/25/2031	1.....
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD.....		09/25/2020	PRINCIPAL RECEIPT.....		131,892	131,892	133,602	132,886		(994)		(994)		131,892			.0	1,747	07/25/2041	1.....
3136AC ES 6	FNMA REMIC TRUST 2013-10 DE.....		09/25/2020	PRINCIPAL RECEIPT.....		182,678	182,678	183,106	182,988		(310)		(310)		182,678			.0	2,434	10/25/2041	1.....
3136AH U9 9	FNMA REMIC TRUST 2013-133 VT.....		09/25/2020	PRINCIPAL RECEIPT.....		138,813	138,813	142,858	140,561		(1,748)		(1,748)		138,813			.0	2,777	05/25/2025	1.....
3136AC WN 7	FNMA REMIC TRUST 2013-20 CA.....		09/25/2020	PRINCIPAL RECEIPT.....		196,800	196,800	200,921	200,180		(3,380)		(3,380)		196,800			.0	3,279	01/25/2043	1.....

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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	For 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	
3136AD MZ 9	FNMA REMIC TRUST 2013-30 JA.....		09/25/2020	PRINCIPAL RECEIPT.....		185,684	185,684	173,592	175,536		10,149		10,149		185,684				1,886	04/25/2043	1.....	
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB.....		09/25/2020	PRINCIPAL RECEIPT.....		120,840	120,840	124,163	122,839		(1,999)		(1,999)		120,840				2,326	05/25/2032	1.....	
3136AD V4 8	FNMA REMIC TRUST 2013-41 WG.....		09/25/2020	PRINCIPAL RECEIPT.....		165,309	165,309	165,774	165,637		(328)		(328)		165,309				2,752	11/25/2042	1.....	
3136AD 5Q 8	FNMA REMIC TRUST 2013-50 MN.....		09/25/2020	PRINCIPAL RECEIPT.....		1,405,231	1,405,231	1,416,868	1,417,141		(11,910)		(11,910)		1,405,231				24,130	01/25/2033	1.....	
3136AJ C3 8	FNMA REMIC TRUST 2014-26 GA.....		09/25/2020	PRINCIPAL RECEIPT.....		512,150	512,150	524,873	520,755		(8,606)		(8,606)		512,150				10,652	09/25/2039	1.....	
3136AJ K4 7	FNMA REMIC TRUST 2014-28 ND.....		09/25/2020	PRINCIPAL RECEIPT.....		458,056	458,056	468,720	463,670		(5,614)		(5,614)		458,056				9,374	03/25/2040	1.....	
3136AQ UM 0	FNMA REMIC TRUST 2015-92 VA.....		09/25/2020	PRINCIPAL RECEIPT.....		153,262	153,262	161,692	158,228		(4,966)		(4,966)		153,262				3,066	01/25/2029	1.....	
3136AR R4 2	FNMA REMIC TRUST 2016-25 A.....		09/25/2020	PRINCIPAL RECEIPT.....		337,337	337,337	351,884	348,968		(11,631)		(11,631)		337,337				6,476	11/25/2042	1.....	
3136AT JR 6	FNMA REMIC TRUST 2016-49 PA.....		09/25/2020	PRINCIPAL RECEIPT.....		178,755	178,755	183,084	182,078		(3,323)		(3,323)		178,755				3,573	09/25/2045	1.....	
3136AT CK 8	FNMA REMIC TRUST 2016-50 BN.....		09/25/2020	PRINCIPAL RECEIPT.....		584,758	584,758	605,366	605,931		(21,173)		(21,173)		584,758				11,700	02/25/2046	1.....	
3136AU MC 2	FNMA REMIC TRUST 2016-94 MN.....		09/25/2020	PRINCIPAL RECEIPT.....		175,963	175,963	174,094	174,687		1,276		1,276		175,963				2,931	05/25/2045	1.....	
3136AV L6 4	FNMA REMIC TRUST 2017-17 EA.....		09/25/2020	PRINCIPAL RECEIPT.....		2,311,908	2,311,908	2,356,701	2,356,049		(44,141)		(44,141)		2,311,908				46,708	11/25/2041	1.....	
3136AV V9 7	FNMA REMIC TRUST 2017-22 BE.....		09/25/2020	PRINCIPAL RECEIPT.....		690,695	690,695	717,891	709,249		(18,554)		(18,554)		690,695				16,165	08/25/2040	1.....	
3136AW EJ 2	FNMA REMIC TRUST 2017-28 A.....		09/25/2020	PRINCIPAL RECEIPT.....		618,263	618,263	637,100	632,573		(14,310)		(14,310)		618,263				15,286	05/25/2045	1.....	
3136AX FG 5	FNMA REMIC TRUST 2017-54 P.....		09/25/2020	PRINCIPAL RECEIPT.....		231,820	231,820	234,862	234,722		(2,903)		(2,903)		231,820				4,621	05/25/2046	1.....	
3136AY DD 2	FNMA REMIC TRUST 2017-66 BH.....		09/25/2020	PRINCIPAL RECEIPT.....		564,283	564,283	583,239	579,658		(15,375)		(15,375)		564,283				13,153	05/25/2044	1.....	
3136B1 DG 6	FNMA REMIC TRUST 2018-11B VC.....		09/25/2020	PRINCIPAL RECEIPT.....		88,724	88,724	91,815	90,781		(2,057)		(2,057)		88,724				2,367	04/25/2029	1.....	
3136B1 ML 5	FNMA REMIC TRUST 2018-22 BA.....		09/25/2020	PRINCIPAL RECEIPT.....		848,279	848,279	864,448	861,793		(13,514)		(13,514)		848,279				22,463	05/25/2044	1.....	
3136B4 3E 6	FNMA REMIC TRUST 2019-37 TC.....		09/25/2020	PRINCIPAL RECEIPT.....		622,291	622,291	632,792	632,738		(10,447)		(10,447)		622,291				10,469	03/25/2037	1.....	
3136B8 5H 8	FNMA REMIC TRUST 2020-16 JG.....		09/25/2020	PRINCIPAL RECEIPT.....		67,397	67,397	69,654			(2,256)		(2,256)		67,397				342	01/01/2050	1.....	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					44,021,640	44,021,640	44,811,214	39,160,246	0	(525,872)	0	(525,872)	0	44,015,935	0	5,705	5,705	843,902	XXX	XXX	
Bonds - Industrial and Miscellaneous																						
03523T BP 2	ANHEUSER BUSCH INBEV WORLDWIDE	C	08/12/2020	CALLED @ 104.2590000.....		277,329	266,000	264,718	265,643		84		84		265,727			273	273	18,478	07/15/2022	2FE.....
03524B AE 6	ANHEUSER-BUSCH INBEV S.A.....	C	09/17/2020	TENDER OFFER.....		665,082	600,000	604,320	601,975		(323)		(323)		601,652		63,430	63,430	25,037	02/01/2024	2FE.....	
0258M0 DX 4	AMERICAN EXPRESS CR CORP MTNBE		08/14/2020	CALLED @ 100.0000000.....		1,000,000	1,000,000	1,002,770	1,001,481		(1,482)		(1,482)		1,000,000				23,833	09/14/2020	1FE.....	
	CATERPILLAR FINANCIAL SERVICES																					
14913Q 2A 6	MTNS BE		09/04/2020	MATURITY.....		1,000,000	1,000,000	999,160	999,806		193		193		1,000,000				18,500	09/04/2020	1FE.....	
263901 AC 4	DUKE ENERGY INDIANA INC.....		07/15/2020	MATURITY.....		1,000,000	1,000,000	971,250	998,047		1,953		1,953		1,000,000				37,500	07/15/2020	1FE.....	
278642 AK 9	EBAY INC.....		08/10/2020	CALLED @ 102.5592400.....		512,796	500,000	498,895	499,731		102		102		499,833		167	167	27,531	08/01/2021	2FE.....	
302445 AD 3	FLIR SYSTEMS INC.....		08/19/2020	CALLED @ 102.0020000.....		3,774,074	3,700,000	3,821,064	3,737,380		(15,201)		(15,201)		3,722,179		(22,179)	(22,179)	152,442	06/15/2021	2FE.....	
46625H HS 2	JPMORGAN CHASE & CO.....		07/22/2020	MATURITY.....		1,000,000	1,000,000	1,048,220	1,004,350		(4,350)		(4,350)		1,000,000				44,000	07/22/2020	1FE.....	
500255 AS 3	KOHL'S CORP.....		08/14/2020	ANCORA ADVISORS.....		4,000,000	4,000,000	3,961,400	3,983,683		3,145		3,145		3,986,828		13,172	13,172	136,139	02/01/2023	2FE.....	
571903 AL 7	MARRIOTT INTERNATIONAL INC NEW...		07/30/2020	CALLED @ 100.0000000.....		2,000,000	2,000,000	2,010,380	2,000,930		(930)		(930)		2,000,000				53,438	10/15/2020	2FE.....	
620076 BB 4	MOTOROLA SOLUTIONS INC.....		09/14/2020	CALLED @ 105.4801892.....		1,778,396	1,686,000	1,668,297	1,679,946		1,735		1,735		1,681,681		4,319	4,319	144,908	05/15/2022	2FE.....	
637071 AJ 0	NATIONAL OILWELL VARCO INC.....		08/26/2020	CALLED @ 103.5000000.....		435,735	421,000	416,928	419,660		291		291		419,950		1,050	1,050	22,792	12/01/2022	2FE.....	
78409V AX 0	S&P GLOBAL INC.....		09/12/2020	CALLED @ 119.8978700.....		5,994,894	5,000,000	5,361,250	5,324,521		(32,485)		(32,485)		5,292,036		(292,035)	(292,035)	1,231,393	02/15/2026	1FE.....	
808513 AD 7	SCHWAB CHARLES CORP NEW.....		07/22/2020	MATURITY.....		5,000,000	5,000,000	5,544,000	5,056,980		(56,980)		(56,980)		5,000,000				222,500	07/22/2020	1FE.....	
90327Q CX 5	USAA CAP CORP MTN BE 144A.....		08/01/2020	MATURITY.....		1,000,000	1,000,000	999,520	999,941		59		59		1,000,000				24,500	08/01/2020	1FE.....	
3899999	Total - Bonds - Industrial and Miscellaneous.....					29,438,306	28,173,000	29,172,172	28,574,074	0	(104,189)	0	(104,189)	0	28,469,886	0	(231,803)	(231,803)	2,182,991	XXX	XXX	
8399997	Total - Bonds - Part 4.....					78,323,907	77,058,601	78,970,644	72,668,948	0	(700,728)	0	(700,728)	0	77,349,782	0	(226,098)	(226,098)	3,116,674	XXX	XXX	
8399999	Total - Bonds.....					78,323,907	77,058,601	78,970,644	72,668,948	0	(700,728)	0	(700,728)	0	77,349,782	0	(226,098)	(226,098)	3,116,674	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																						

QE052

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
74915M 30 8	GRATE RETAIL INC.....		09/29/2020	CASH REC'D IN LIEU OF.....	0.090	9	98.78	8	0	0	0	0	0	0	8	0	1	1	0	XXX	
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....					9	XXX	8	0	0	0	0	0	0	8	0	1	1	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					9	XXX	8	0	0	0	0	0	0	8	0	1	1	0	XXX	XXX
8999999	Total - Preferred Stocks.....					9	XXX	8	0	0	0	0	0	0	8	0	1	1	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
25243Q 20 5	DIAGEO P L C.....	C	08/31/2020	ANCORA ADVISORS.....	10,135.000	1,365,965	XXX	1,170,067	1,599,990	(518,421)			(518,421)		1,170,067		195,898	195,898	12,847	XXX	
G6564A 10 5	NOMAD HOLDINGS LTD.....	C	09/23/2020	VARIOUS.....	3,650.000	88,819	XXX	34,078	81,651	(47,572)			(47,572)		34,078		54,740	54,740		XXX	
G7S00T 10 4	PENTAIR PLC.....	C	09/10/2020	KEYBANC CAPITAL MARKETS INC.....	1,150.000	49,770	XXX	42,938	52,751	(9,813)			(9,813)		42,938		6,832	6,832	656	XXX	
68235B 10 9	180 DEGREE CAP CORP.....		09/04/2020	JONESTRADING INSTITUTIONAL SER.....	26,301.000	49,845	XXX	36,558	56,547	(19,989)			(19,989)		36,558		13,286	13,286		XXX	
003881 30 7	ACACIA RESH CORP.....		09/04/2020	VARIOUS.....	12,765.000	48,205	XXX	34,210	33,955	255			255		34,210		13,995	13,995		XXX	
02083X 10 3	ALPINE INCOME PROPERTY TRUST.....		07/13/2020	VARIOUS.....	1,858.000	25,708	XXX	35,198	31,228	(203)			(203)		35,198		(9,490)	(9,490)	793	XXX	
02128L 10 6	ALTA EQUIPMENT GROUP INC.....		07/10/2020	VARIOUS.....	4,018.000	30,169	XXX	41,561					0		41,561		(11,392)	(11,392)		XXX	
037833 10 0	APPLE INC.....		08/03/2020	BARCLAYS CAPITAL INC.....	1,000.000	436,004	XXX	175,026	293,650	(118,624)			(118,624)		175,026		260,977	260,977	1,590	XXX	
05366Y 20 1	AVIAT NETWORKS INC NEW.....		09/24/2020	VARIOUS.....	6,646.000	136,316	XXX	51,706	93,376	(41,670)			(41,670)		51,706		84,610	84,610		XXX	
00246W 10 3	AXT INC.....		09/30/2020	VARIOUS.....	33,109.000	183,093	XXX	106,280	144,024	29,047	66,791		(37,744)		106,280		76,813	76,813		XXX	
09215C 10 5	BLACK KNIGHT INC.....		09/03/2020	GREAT PACIFIC SECURITIES.....	480.000	39,327	XXX	22,271	30,950	(8,680)			(8,680)		22,271		17,056	17,056		XXX	
109696 10 4	BRINKS CO.....		09/22/2020	JONESTRADING INSTITUTIONAL SER.....	2,170.000	93,361	XXX	108,204					0		108,204		(14,843)	(14,843)		XXX	
05605H 10 0	BWX TECHNOLOGIES INC.....		09/11/2020	VARIOUS.....	2,370.000	132,489	XXX	66,653	147,130	(80,476)			(80,476)		66,653		65,835	65,835	1,262	XXX	
13765N 10 7	CANNAE HOLDINGS INC.....		09/11/2020	VARIOUS.....	2,500.000	93,703	XXX	28,191	92,975	(64,784)			(64,784)		28,191		65,511	65,511		XXX	
159864 10 7	CHARLES RIV LABS INTL INC.....		08/14/2020	VARIOUS.....	840.000	170,358	XXX	114,756	128,318	(13,563)			(13,563)		114,756		55,602	55,602		XXX	
171484 10 8	CHURCHILL DOWNS INC.....		09/10/2020	GREAT PACIFIC SECURITIES.....	220.000	38,088	XXX	20,868					0		20,868		17,220	17,220		XXX	
125581 80 1	CIT GROUP INC.....		09/11/2020	JONESTRADING INSTITUTIONAL SER.....	2,990.000	52,938	XXX	81,480					0		81,480		(28,541)	(28,541)	1,047	XXX	
17306X 10 2	CITI TRENDS INC.....		09/17/2020	JONESTRADING INSTITUTIONAL SER.....	2,100.000	53,718	XXX	43,426	48,552	(5,126)			(5,126)		43,426		10,292	10,292	163	XXX	
191912 40 1	COHEN & STEERS REAL ESTATE SEC.....		07/01/2020	CAPITAL GAIN.....		133,568	XXX						0				133,569	133,569		XXX	
205477 10 2	COMPUTER TASK GROUP INC.....		09/17/2020	VARIOUS.....	10,976.000	54,202	XXX	70,979	56,856	14,124			14,124		70,979		(16,778)	(16,778)		XXX	
221006 10 9	CORVEL CORP.....		08/04/2020	GREAT PACIFIC SECURITIES.....	310.000	23,210	XXX	20,218	27,082	(6,863)			(6,863)		20,218		2,992	2,992		XXX	
221907 10 8	COUNTY BANCORP INC.....		09/18/2020	VARIOUS.....	2,848.000	55,991	XXX	49,815	72,994	(23,180)			(23,180)		49,815		6,176	6,176	514	XXX	
223622 60 6	COWEN INC.....		08/03/2020	VARIOUS.....	4,368.000	74,527	XXX	64,825	68,796	(3,971)			(3,971)		64,825		9,702	9,702	432	XXX	
254423 10 6	DINEEQUITY INC.....		07/13/2020	GREAT PACIFIC SECURITIES.....	320.000	11,939	XXX	23,845	26,726	(2,882)			(2,882)		23,845		(11,906)	(11,906)	324	XXX	
25787G 10 0	DONNELLY FINANCIAL SOLUTIONS INC.....		08/21/2020	GREAT PACIFIC SECURITIES.....	4,897.000	52,073	XXX	72,854	51,272	21,582			21,582		72,854		(20,781)	(20,781)		XXX	
233331 10 7	DTE ENERGY CO.....		09/18/2020	JONESTRADING INSTITUTIONAL SER.....	798.000	90,255	XXX	92,534					0		92,534		(2,279)	(2,279)	1,462	XXX	
Y2187A 15 0	EAGLE BULK SHIPPING INC.....		09/04/2020	LIQUIDNET INC.....	11,405.000	28,170	XXX	59,211	52,463	6,748			6,748		59,211		(31,042)	(31,042)		XXX	
29089Q 10 5	EMERGENT BIOSOLUTIONS INC.....		08/31/2020	VARIOUS.....	840.000	100,204	XXX	45,619	23,199	(1,935)			(1,935)		45,619		54,586	54,586		XXX	
29272W 10 9	ENERGIZER HOLDINGS INC.....		08/11/2020	VARIOUS.....	2,543.000	117,438	XXX	124,066	127,709	(3,644)			(3,644)		124,066		(6,628)	(6,628)	1,382	XXX	
320557 10 1	FIRST INTERNET BANCORP.....		09/03/2020	JONESTRADING INSTITUTIONAL SER.....	3,425.000	52,624	XXX	104,864	81,207	23,658			23,658		104,864		(52,240)	(52,240)	617	XXX	

QE053

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
339382 10 3	FLEXSTEEL INDS INC.....		09/24/2020	GREAT PACIFIC SECURITIES.....	1,942,000	45,271	XXX	43,138	38,685	4,453			4,453		43,138		2,133	2,133	952	XXX	
350060 10 9	FOSTER L B CO.....		08/03/2020	GREAT PACIFIC SECURITIES.....	3,586,000	51,916	XXX	44,384	69,497	(25,113)			(25,113)		44,384		7,532	7,532		XXX	
36467W 10 9	GAMESTOP CORP NEW.....		09/02/2020	JEFFRIES & CO.....	763,000	6,098	XXX	2,967					0		2,967		3,131	3,131		XXX	
36467J 10 8	GAMING & LEISURE PROPERTYS INC.....		09/25/2020	Cash rec's in Lieu of.....	0.969	37	XXX	37					0		37		0	0		XXX	
Y2685T 13 1	GENCO SHIPPING & TRADING LTD.....		09/03/2020	GREAT PACIFIC SECURITIES.....	3,724,000	23,216	XXX	37,261	39,549	(2,287)			(2,287)		37,261		(14,045)	(14,045)	801	XXX	
384556 10 6	GRAHAM CORP.....		09/03/2020	GREAT PACIFIC SECURITIES.....	2,641,000	38,121	XXX	47,436					0		47,436		(9,315)	(9,315)	581	XXX	
40624Q 20 3	HALLMARK FINANCIAL SERVICES INC.....		08/03/2020	JONESTRADING INSTITUTIONAL SER.....	13,244,000	36,296	XXX	88,035					0		88,035		(51,739)	(51,739)		XXX	
40416M 10 5	HD SUPPLY HOLDINGS INC.....		07/08/2020	JEFFRIES & CO.....	1,280,000	42,801	XXX	50,893	51,482	(589)			(589)		50,893		(8,091)	(8,091)		XXX	
44891N 10 9	IAC/INTERACTIVECORP NEW.....		07/03/2020	COST ADJ.....		42,279	XXX	42,279					0		42,279		0	0		XXX	
45174J 50 9	IHEARTMEDIA INC.....		08/06/2020	MORGAN, J.P. SECURITIES.....	5,920,000	47,946	XXX	107,227					0		107,227		(59,281)	(59,281)		XXX	
461148 10 8	INTEVAC INC.....		08/05/2020	CANTOR FITZGERALD & CO.....	17,950,000	104,209	XXX	86,878	126,727	(39,849)			(39,849)		86,878		17,332	17,332		XXX	
461203 10 1	INVACARE CORP.....		09/24/2020	GREAT PACIFIC SECURITIES.....	5,942,000	39,379	XXX	25,551	53,597	(28,046)			(28,046)		25,551		13,828	13,828	149	XXX	
46590V 10 0	JBG SMITH PPTYS.....		07/27/2020	JEFFRIES & CO.....	1,420,000	40,770	XXX	47,210	56,644	(9,434)			(9,434)		47,210		(6,440)	(6,440)	639	XXX	
48238T 10 9	KAR AUCTION SERVICES INC.....		07/14/2020	VARIOUS.....	5,580,000	75,275	XXX	122,284	121,588	696			696		122,284		(47,009)	(47,009)	2,120	XXX	
493144 10 9	KEY TRONIC CORP.....		09/29/2020	VARIOUS.....	20,152,000	154,855	XXX	139,349	109,627	29,722			29,722		139,349		15,506	15,506		XXX	
494274 10 3	KIMBALL INTERNATIONAL INC.....		08/28/2020	VARIOUS.....	3,720,000	41,157	XXX	44,684	76,892	(32,209)			(32,209)		44,684		(3,527)	(3,527)	1,004	XXX	
50050N 10 3	KONTOOR BRANDS INC.....		07/09/2020	KEYBANC CAPITAL MARKETS INC.....	2,440,000	37,877	XXX	81,050	102,456	(21,406)			(21,406)		81,050		(43,173)	(43,173)	1,366	XXX	
511795 10 6	LAKELAND INDS INC.....		09/03/2020	GREAT PACIFIC SECURITIES.....	1,752,000	37,199	XXX	15,514	18,922	(3,408)			(3,408)		15,514		21,685	21,685		XXX	
514766 10 4	LANDEC CORP.....		09/24/2020	GREAT PACIFIC SECURITIES.....	2,382,000	21,865	XXX	14,052	26,940	(12,888)			(12,888)		14,052		7,813	7,813		XXX	
55826T 10 2	ENTERTNMNT.....		08/14/2020	JEFFRIES & CO.....	900,000	61,511	XXX	63,896					0		63,896		(2,385)	(2,385)		XXX	
574599 10 6	MASCO CORP COM.....		09/03/2020	VARIOUS.....	3,090,000	175,569	XXX	106,420	148,289	(41,869)			(41,869)		106,420		69,149	69,149	1,035	XXX	
57667L 10 7	MATCH GROUP INC NEW.....		07/17/2020	Cash rec's in Lieu of.....	0.184	18	XXX	14					0		14		4	4		XXX	
589433 10 1	MEREDITH CORP.....		08/17/2020	STEPHENS, INC.....	6,906,000	97,373	XXX	131,578					0		131,578		(34,206)	(34,206)	1,048	XXX	
58958P 10 4	MERIDIAN BK PAOLI PA.....		09/03/2020	GREAT PACIFIC SECURITIES.....	1,280,000	19,194	XXX	22,097	25,843	(3,747)			(3,747)		22,097		(2,903)	(2,903)	160	XXX	
600544 10 0	MILLER HERMAN INC.....		08/24/2020	SIDOTI & CO.....	2,030,000	50,081	XXX	81,958					0		81,958		(31,878)	(31,878)	426	XXX	
629579 10 3	NACCO INDS INC.....		09/25/2020	GREAT PACIFIC SECURITIES.....	2,720,000	49,850	XXX	111,138	53,995	(16,542)			(16,542)		111,138		(61,288)	(61,288)	1,564	XXX	
666762 10 9	NORTHRIM BANCORP INC.....		09/17/2020	JEFFRIES & CO.....	871,000	24,555	XXX	19,277					0		19,277		5,278	5,278	187	XXX	
68162K 10 6	OLYMPIC STEEL INC.....		09/03/2020	JONESTRADING INSTITUTIONAL SER.....	4,857,000	55,501	XXX	85,087	87,037	(1,951)			(1,951)		85,087		(29,586)	(29,586)	181	XXX	
682680 10 3	ONEOK INC NEW.....		09/24/2020	VARIOUS.....	2,320,000	54,413	XXX	58,532					0		58,532		(4,120)	(4,120)	4,329	XXX	
683373 10 4	ONTRAK INC.....		08/06/2020	JEFFRIES & CO.....	697,000	37,880	XXX	8,656	11,368	(2,712)			(2,712)		8,656		29,224	29,224		XXX	
69329Y 10 4	PDL BIOPHARMA INC.....		09/17/2020	NEEDHAM & COMPANY.....	8,602,000	27,870	XXX	17,413	23,136	(5,723)			(5,723)		17,413		10,457	10,457		XXX	
71361F 10 0	PERCEPTRON INC.....		09/30/2020	VARIOUS.....	45,225,000	296,327	XXX	196,375	248,737	(52,361)			(52,361)		196,375		99,952	99,952		XXX	
714157 20 3	PERMA-FIX ENVIRONMENTAL SVCS.....		09/14/2020	VARIOUS.....	10,506,000	73,902	XXX	24,689	95,605	(70,916)			(70,916)		24,689		49,213	49,213		XXX	
73757R 10 2	POSTAL REALTY TRUST INC.....		09/03/2020	JONESTRADING INSTITUTIONAL SER.....	2,679,000	39,981	XXX	45,368	45,409	(41)			(41)		45,368		(5,388)	(5,388)	1,540	XXX	
737630 10 3	POTLATCHDELTIC CORPORATION.....		09/11/2020	VARIOUS.....	1,860,000	80,418	XXX	66,953	80,482	(13,529)			(13,529)		66,953		13,465	13,465	1,386	XXX	
749063 10 3	QUMU CORP.....		09/24/2020	VARIOUS.....	13,295,000	59,321	XXX	30,184					0		30,184		29,138	29,138		XXX	

QE05.4

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
74915M 10 0	QURATE RETAIL INC.....		09/21/2020	COST ADJ.....85,61985,619	XXX85,61985,619085,6190	XXX
763165 10 7	RICHARDSON ELECTRS LTD.....		09/14/2020	VARIOUS.....	.....7,890,000	.....33,799	XXX	.....31,915	.....44,421	.....(3,708)	.....	.....8,797	.....(12,505)	.....	.....31,915	.....	.....1,884	.....1,884	.....1,420	XXX	.....
806407 10 2	SCHEIN HENRY INC.....		08/04/2020	VARIOUS.....	.....3,094,000	.....204,421	XXX	.....199,127	.....206,432	.....(7,305)	.....	.....	.....(7,305)	.....	.....199,127	.....	.....5,294	.....5,294	.....	XXX	.....
829214 10 5	SIMULATIONS PLUS INC.....		07/24/2020	JONESTRADING INSTITUTIONAL SER	.....340,000	.....22,359	XXX	.....2,597	.....9,884	.....(7,287)	.....	.....	.....(7,287)	.....	.....2,597	.....	.....19,762	.....19,762	.....41	XXX	.....
87538X 10 5	TANDY LEATHER FACTORY INC.....		09/08/2020	JONESTRADING INSTITUTIONAL SER	.....7,975,000	.....23,965	XXX	.....37,085	.....45,537	.....(8,453)	.....	.....	.....(8,453)	.....	.....37,085	.....	.....(13,119)	.....(13,119)	.....	XXX	.....
88822Q 10 3	TIPTREE INC.....		09/03/2020	GREAT PACIFIC SECURITIES.....	.....7,168,000	.....38,140	XXX	.....41,881	.....58,347	.....(16,465)	.....	.....	.....(16,465)	.....	.....41,881	.....	.....(3,741)	.....(3,741)	.....860	XXX	.....
89469A 10 4	TREEHOUSE FOODS INC.....		09/16/2020	VARIOUS.....	.....2,290,000	.....91,616	XXX	.....110,213	.....111,065	.....(852)	.....	.....	.....(852)	.....	.....110,213	.....	.....(18,596)	.....(18,596)	.....	XXX	.....
898349 10 5	TRUSTCO BK CORP N Y.....		09/21/2020	GREAT PACIFIC SECURITIES.....	.....9,136,000	.....52,465	XXX	.....49,731	.....79,209	.....(29,478)	.....	.....	.....(29,478)	.....	.....49,731	.....	.....2,734	.....2,734	.....1,867	XXX	.....
913837 10 0	UNIVERSAL STAINLESS & ALLOY.....		09/25/2020	VARIOUS.....	.....9,298,000	.....57,075	XXX	.....73,814	.....138,540	.....(64,726)	.....	.....	.....(64,726)	.....	.....73,814	.....	.....(16,738)	.....(16,738)	.....	XXX	.....
917488 10 8	UTAH MED PRODS INC.....		08/03/2020	JEFFRIES & CO.....	.....300,000	.....25,065	XXX	.....15,081	.....32,370	.....(17,289)	.....	.....	.....(17,289)	.....	.....15,081	.....	.....9,985	.....9,985	.....252	XXX	.....
92220P 10 5	VARIAN MED SYS INC.....		08/04/2020	VARIOUS.....	.....1,770,000	.....309,254	XXX	.....170,148	.....251,358	.....(81,210)	.....	.....	.....(81,210)	.....	.....170,148	.....	.....139,106	.....139,106	.....	XXX	.....
91829F 10 4	VOXX INTL CORP.....		09/29/2020	GREAT PACIFIC SECURITIES.....	.....10,956,000	.....77,753	XXX	.....49,173	.....47,987	.....1,186	.....	.....	.....1,186	.....	.....49,173	.....	.....28,580	.....28,580	.....	XXX	.....
968223 20 6	WILEY JOHN & SONS INC.....		07/29/2020	GREAT PACIFIC SECURITIES.....	.....980,000	.....34,371	XXX	.....34,793	.....	.....	.....	.....	.....0	.....	.....34,793	.....	.....(421)	.....(421)	.....669	XXX	.....
978097 10 3	WOLVERINE WORLD WIDE INC.....		09/03/2020	VARIOUS.....	.....2,680,000	.....68,634	XXX	.....70,214	.....90,423	.....(20,209)	.....	.....	.....(20,209)	.....	.....70,214	.....	.....(1,580)	.....(1,580)	.....804	XXX	.....
29258Y 10 3	ENDEAVOUR SILVER CORP.....	C	09/03/2020	GREAT PACIFIC SECURITIES.....	.....14,684,000	.....57,779	XXX	.....27,730	.....35,388	.....(7,659)	.....	.....	.....(7,659)	.....	.....27,730	.....	.....30,049	.....30,049	.....	XXX	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				.....7,154,723	.....7,154,723	XXX	.....6,051,286	.....6,286,869	.....(1,489,186)	.....0	.....75,588	.....(1,564,774)	.....0	.....6,051,286	.....0	.....1,103,437	.....1,103,437	.....48,470	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				.....7,154,723	.....7,154,723	XXX	.....6,051,286	.....6,286,869	.....(1,489,186)	.....0	.....75,588	.....(1,564,774)	.....0	.....6,051,286	.....0	.....1,103,437	.....1,103,437	.....48,470	XXX	XXX
9799999.	Total - Common Stocks.....				.....7,154,723	.....7,154,723	XXX	.....6,051,286	.....6,286,869	.....(1,489,186)	.....0	.....75,588	.....(1,564,774)	.....0	.....6,051,286	.....0	.....1,103,437	.....1,103,437	.....48,470	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				.....7,154,732	.....7,154,732	XXX	.....6,051,294	.....6,286,869	.....(1,489,186)	.....0	.....75,588	.....(1,564,774)	.....0	.....6,051,294	.....0	.....1,103,438	.....1,103,438	.....48,470	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				.....85,478,639	.....85,478,639	XXX	.....85,021,938	.....78,955,817	.....(1,489,186)	.....(700,728)	.....75,588	.....(2,265,502)	.....0	.....83,401,076	.....0	.....877,340	.....877,340	.....3,165,144	XXX	XXX

QE05.5

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. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
CINCINNATI FEDERAL.....	CINCINNATI, OHIO.....	.....0.300	.....190	.....	.....250,647	.....250,711	.....250,773	XXX
CIVISTA BANK.....	SANDUSKY, OHIO.....	.....0.800	.....2,243	.....	.....1,035,680	.....1,035,680	.....1,037,657	XXX
CORTLAND BANK.....	CORTLAND, OHIO.....	.....1.100	.....9,193	.....	.....3,321,637	.....3,327,830	.....3,330,830	XXX
FARMERS & MERCHANTS BANK.....	ARCHBOLD, OHIO.....	.....0.880	.....1,156	.....647	.....516,907	.....518,063	.....518,063	XXX
FIFTH THIRD BANK.....	CINCINNATI, OHIO.....	.....	.....	.....	.....2,760,835	.....2,204,675	.....10,314,283	XXX
PREMIER BANK.....	YOUNGSTOWN, OHIO.....	.....0.450	.....722	.....	.....524,871	.....524,871	.....525,434	XXX
HUNTINGTON BANK.....	CLEVELAND, OHIO.....	.....	.....	.....	.....109,472,446	.....94,820,254	.....86,330,546	XXX
PNC BANK.....	CLEVELAND, OHIO.....	.....	.....	.....	.....783,755	.....14,661	.....	XXX
THIRD FEDERAL SAVINGS & LOAN.....	CLEVELAND, OHIO.....	.....1.750	.....45,451	.....	.....10,332,418	.....10,332,418	.....10,377,869	XXX
WATERFORD BANK.....	TOLEDO, OHIO.....	.....1.500	.....	.....3,888	.....659,104	.....659,104	.....659,104	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....58,955	.....4,535	.....129,658,300	.....113,688,267	.....113,344,559	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....58,955	.....4,535	.....129,658,300	.....113,688,267	.....113,344,559	XXX
0599999. Total Cash.....	XXX	XXX	.....58,955	.....4,535	.....129,658,300	.....113,688,267	.....113,344,559	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 10 4	FEDERATED GOVERNMENT OBLIGATIONS FUND INSTITUTIONAL SHARES.....		09/30/2020.....	.....0.010		.....432,983,856	.....712	.....1,123,939
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....432,983,856	.....712	.....1,123,939
8899999. Total - Cash Equivalents.....						.....432,983,856	.....712	.....1,123,939

QE14