



QUARTERLY STATEMENT
AS OF JUNE 30, 2016
OF THE CONDITION AND AFFAIRS OF THE
Westfield Insurance Company

NAIC Group Code 0228, 0228, NAIC Company Code 24112, Employer's ID Number 34-6516838
(Current Period) (Prior Period)

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized July 12, 1929, Commenced Business July 19, 1929

Statutory Home Office One Park Circle, Westfield Center, Ohio, US 44251-5001
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office One Park Circle, Westfield Center, Ohio, US 44251-5001, 330-887-0101
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P. O. Box 5001, Westfield Center, Ohio, US 44251-5001
(Street and Number or P. O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Park Circle, Westfield Center, Ohio, US 44251-5001, 330-887-0101
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.westfieldgrp.com

Statutory Statement Contact Bambi Ann Beshire, 330-887-0101
(Name) (Area Code) (Telephone Number) (Extension)

FinancialReporting@westfieldgrp.com, 330-887-0840
(E-Mail Address) (Fax Number)

OFFICERS

Edward James Largent, III# (Westfield Group President, CEO & Board Chairman)
Joseph Christian Kohmann (Group Finance Leader & Treasurer)
Frank Anthony Carrino (Group Legal Leader & Secretary)

OTHER OFFICERS

Dennis Paul Baus (National Surety Leader)
Bambi Ann Beshire (Group Finance & Accounting Leader)
Robert William Bowers (National Claims Leader)
Robyn Renee Hahn (Group Marketing & Communications Leader)
James Robert Merz (Group Actuarial & Analytics Leader)
Kristine Lynn Neate (National Underwriting Office Leader)
Martha Haskins Oakes (National Middle Market Leader)
Christopher Michael Paterakis (Group HR Leader)
Michael Joseph Prandi (Insurance Operations Leader)
Elizabeth Margaret Riczko (Group Underwriting & Product Leader)
Stuart Wayne Rosenberg (Group Administration Leader)
Peter Robert Schwanke (Group Risk Management Leader)
Stephen John Tien (Group IT Leader)
Craig David Welsh (Group Distribution Leader)
George Krieg Wiswesser (Group Investment Leader)

DIRECTORS OR TRUSTEES

Cheryl Lila Carlisle
Fariborz Ghadar
Gary Dean Hallman
Susan Jane Insley
Edward James Largent
John Lewis Watson
Thomas Eldon Workman

State of Ohio

County of Medina

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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 there from 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.

Edward James Largent, III#
Westfield Group President, CEO & Board Chairman

Joseph Christian Kohmann
Group Finance Leader & Treasurer

Frank Anthony Carrino
Group Legal Leader & Secretary

Subscribed and sworn to before me this 15th day of July, 2016

a. Is this an original filing? Yes (X) No ()

b. If no: 1. State the amendment number 0

2. Date filed

3. Number of pages attached 0

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	1,376,270,517	0	1,376,270,517	1,373,521,325
2. Stocks:				
2.1 Preferred stocks	0	0	0	39,140,560
2.2 Common stocks	540,772,536	0	540,772,536	519,115,527
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ 0 encumbrances)	0	0	0	0
5. Cash (\$ 130,325), cash equivalents (\$ 0) and short-term investments (\$ 2,911,851)	3,042,176	0	3,042,176	3,228,366
6. Contract loans (including \$ 0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	141,285,181	0	141,285,181	122,234,155
9. Receivables for securities	224,688	0	224,688	42,880
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Line 1 through Line 11)	2,061,595,098	0	2,061,595,098	2,057,282,813
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	19,168,894	0	19,168,894	19,541,339
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	54,186,540	4,688,609	49,497,931	46,553,532
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,058,427 earned but unbilled premiums)	314,695,682	105,845	314,589,837	293,969,964
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	3,064,856	0	3,064,856	0
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	51,269,753	51,269,753	0	0
21. Furniture and equipment, including health care delivery assets (\$ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	59,001,962	0	59,001,962	56,005,631
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	127,531,959	0	127,531,959	121,073,618
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	2,690,514,744	56,064,207	2,634,450,537	2,594,426,897
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Totals (Line 26 and Line 27)	2,690,514,744	56,064,207	2,634,450,537	2,594,426,897
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Line 1101 through Line 1103 plus Line 1198) (Line 11 above)	0	0	0	0
2501. COLI CSV	127,531,959	0	127,531,959	121,073,618
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	127,531,959	0	127,531,959	121,073,618

STATEMENT AS OF JUNE 30 , 2016 OF THE Westfield Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 , Prior Year
1. Losses (current accident year \$ 156,880,293)	630,820,062	623,422,228
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	215,276,681	211,329,748
4. Commissions payable, contingent commissions and other similar charges	58,507,630	65,790,017
5. Other expenses (excluding taxes, licenses and fees)	20,480,500	29,936,831
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	11,589,812	14,474,686
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	2,104,849
7.2 Net deferred tax liability	9,849,258	5,263,511
8. Borrowed money \$ 76,700,000 and interest thereon \$ 0	76,700,000	78,507,215
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 616,259,403 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	494,662,660	466,706,525
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	883,485	3,191,984
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	2,406,685	991,129
20. Derivatives	0	0
21. Payable for securities	0	269,160
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Line 1 through Line 25)	1,521,176,773	1,501,987,883
27. Protected cell liabilities	0	0
28. Total liabilities (Line 26 and Line 27)	1,521,176,773	1,501,987,883
29. Aggregate write-ins for special surplus funds	193,631,984	172,540,329
30. Common capital stock	8,220,000	8,220,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	67,267,015	67,267,015
35. Unassigned funds (surplus)	844,154,765	844,411,670
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0)	0	0
37. Surplus as regards policyholders (Line 29 through Line 35, less Line 36)	1,113,273,764	1,092,439,014
38. Totals (Page 2, Line 28, Column 3)	2,634,450,537	2,594,426,897
DETAILS OF WRITE-INS		
2501.	0	0
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	0	0
2901. General voluntary reserve	193,631,984	172,540,329
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Line 2901 through Line 2903 plus Line 2998) (Line 29 above)	193,631,984	172,540,329
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Line 3201 through Line 3203 plus Line 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 652,945,873)	636,188,385	648,042,027	1,302,248,037
1.2 Assumed (written \$ 505,690,225)	477,771,603	466,789,709	946,004,960
1.3 Ceded (written \$ 654,290,102)	637,570,127	649,448,218	1,304,978,980
1.4 Net (written \$ 504,345,996)	476,389,861	465,383,518	943,274,017
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 251,129,689):			
2.1 Direct	322,651,757	318,068,102	673,219,684
2.2 Assumed	232,119,187	222,655,424	473,246,253
2.3 Ceded	323,364,434	318,885,113	674,833,020
2.4 Net	231,406,510	221,838,413	471,632,917
3. Loss adjustment expenses incurred	56,297,247	60,069,757	119,524,224
4. Other underwriting expenses incurred	173,833,239	163,560,446	323,750,933
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Line 2 through Line 5)	461,536,996	445,468,616	914,908,074
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	14,852,865	19,914,902	28,365,943
INVESTMENT INCOME			
9. Net investment income earned	39,018,954	35,426,988	89,760,723
10. Net realized capital gains (losses) less capital gains tax of \$ (396,247)	(831,587)	574,471	(2,080,516)
11. Net investment gain (loss) (Line 9 plus Line 10)	38,187,367	36,001,459	87,680,207
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 1,728,437 amount charged off \$ 2,276,184)	(547,747)	(619,659)	(1,027,000)
13. Finance and service charges not included in premiums	1,381,487	1,544,788	2,979,776
14. Aggregate write-ins for miscellaneous income	6,458,342	1,115,873	(3,844,939)
15. Total other income (Line 12 through Line 14)	7,292,082	2,041,002	(1,892,163)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 8 plus Line 11 plus Line 15)	60,332,314	57,957,363	114,153,987
17. Dividends to policyholders	801,682	814,832	1,427,358
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	59,530,632	57,142,531	112,726,629
19. Federal and foreign income taxes incurred	19,355,643	17,986,471	41,875,910
20. Net income (Line 18 minus Line 19) (to Line 22)	40,174,989	39,156,060	70,850,719
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,092,439,014	1,043,041,376	1,043,041,376
22. Net income (from Line 20)	40,174,989	39,156,060	70,850,719
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 7,348,585	13,743,071	(3,838,824)	(27,500,742)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	2,762,838	1,858,750	6,389,716
27. Change in nonadmitted assets	1,903,852	1,965,214	(342,055)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(37,750,000)	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Line 22 through Line 37)	20,834,750	39,141,200	49,397,638
39. Surplus as regards policyholders, as of statement date (Line 21 plus Line 38)	1,113,273,764	1,082,182,576	1,092,439,014
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Line 0501 through Line 0503 plus Line 0598) (Line 5 above)	0	0	0
1401. COLI CSV	6,458,341	1,112,498	(3,851,692)
1402. Net other interest income	1	3,375	6,753
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)	6,458,342	1,115,873	(3,844,939)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Line 3701 through Line 3703 plus Line 3798) (Line 37 above)	0	0	0

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	478,965,591	471,163,120	952,767,454
2. Net investment income	50,555,195	45,738,781	111,699,296
3. Miscellaneous income	7,292,081	2,041,001	(1,892,164)
4. Total (Line 1 through Line 3)	536,812,867	518,942,902	1,062,574,586
5. Benefit and loss related payments	224,008,675	214,764,575	447,028,810
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	245,916,860	231,634,259	431,993,576
8. Dividends paid to policyholders	801,682	814,832	1,427,358
9. Federal and foreign income taxes paid (recovered) net of \$ (396,247) tax on capital gains (losses)	24,129,101	31,148,304	50,838,425
10. Total (Line 5 through Line 9)	494,856,318	478,361,970	931,288,169
11. Net cash from operations (Line 4 minus Line 10)	41,956,549	40,580,932	131,286,417
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	59,521,569	26,274,342	62,800,102
12.2 Stocks	51,626,738	10,964,013	38,286,657
12.3 Mortgage loans	0	0	0
12.4 Real estate	206,956	0	0
12.5 Other invested assets	7,603,074	12,941,526	20,385,233
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	89,589
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	118,958,337	50,179,881	121,561,581
13. Cost of investments acquired (long-term only):			
13.1 Bonds	72,949,258	44,912,602	113,918,326
13.2 Stocks	13,590,519	14,771,652	54,461,230
13.3 Mortgage loans	0	0	0
13.4 Real estate	234,496	0	0
13.5 Other invested assets	27,690,993	32,752,766	78,607,277
13.6 Miscellaneous applications	450,966	187,072	32,005
13.7 Total investments acquired (Line 13.1 through Line 13.6)	114,916,232	92,624,092	247,018,838
14. Net increase or (decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	4,042,105	(42,444,211)	(125,457,257)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(1,807,215)	192,245	(10,600,540)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	37,750,000	0	0
16.6 Other cash provided (applied)	(6,627,629)	2,498,018	6,119,917
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(46,184,844)	2,690,263	(4,480,623)
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)	(186,190)	826,984	1,348,537
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,228,366	1,879,829	1,879,829
19.2 End of period (Line 18 plus Line 19.1)	3,042,176	2,706,813	3,228,366

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

20.0001	0	0	0
20.0002	0	0	0
20.0003	0	0	0
20.0004	0	0	0
20.0005	0	0	0
20.0006	0	0	0
20.0007	0	0	0
20.0008	0	0	0
20.0009	0	0	0
20.0010	0	0	0

STATEMENT AS OF JUNE 30, 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

General Notes

1. Summary of Significant Accounting Policies and Going Concern -

A. Accounting Practices

The financial statements of Westfield Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices (SAP) prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

The Company has not implemented any prescribed or permitted accounting practices by the State of Ohio that differ from those found in NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	State of Domicile	6/30/2016	12/31/2015
NET INCOME			
(1) Westfield Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	Ohio	\$ 40,174,989	\$ 70,850,719
(2) State Prescribed Practices that increase / (decrease) NAIC SAP	Ohio	0	0
(3) State Permitted Practices that increase / (decrease) NAIC SAP	Ohio	0	0
(4) NAIC SAP (1-2-3=4)	Ohio	<u>\$ 40,174,989</u>	<u>\$ 70,850,719</u>
SURPLUS			
(5) Westfield Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	Ohio	\$ 1,113,273,764	\$ 1,092,439,014
(6) State Prescribed Practices that increase / (decrease) NAIC SAP	Ohio	0	0
(7) State Permitted Practices that increase / (decrease) NAIC SAP	Ohio	0	0
(8) NAIC SAP (5-6-7=8)	Ohio	<u>\$ 1,113,273,764</u>	<u>\$ 1,092,439,014</u>

B. Use of Estimates in the Preparation of the Financial Statements- No significant change

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- (1-5) No significant change
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities. If a security has been written down due to an other-than-temporary impairment, the prospective adjustment method is used subsequent to the loss recognition in accordance with SSAP No. 43R.
- (7-13) No significant change

D. Going Concern

Management has evaluated the Company's viability and has no doubt as to the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors- No significant change

3. Business Combinations and Goodwill- Not applicable

4. Discontinued Operations- No significant change

5. Investments-

A. through C.- No significant change

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi class mortgage-backed / asset-backed securities were obtained from broker dealer survey values or internal estimates. The Company used Interactive Data Corp. in determining the market value of its loan-backed securities.
- (2-3) No other-than-temporary impairments have been recognized on loan-backed securities.
- (4) The Company held no loan-backed securities or structured securities in an unrealized loss position at June 30, 2016.
- (5) In concluding that the impairments are not other-than-temporary, the Company has considered the following general categories of information:
- Length of time and extent to which the fair value has been less than cost
 - Issuer credit quality
 - Industry sector considerations
 - General interest rate environment
 - Probability of collecting future cash flows

E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any investments in repurchase agreements or securities lending.

F. Real Estate

- (1) a. On April 8, 2016, in order to comply with Connecticut state law and accommodate an employee relocation, the Company purchased a real estate asset with the intent to resell on the open market. At the time of purchase, the Company impaired the value of the asset and classified it as "held for sale". The amount of impairment was based on historical resale experience and current market conditions.

- b. The Company determines a fair value based on market appraisals, adjusted for average selling costs, and market conditions. The Company recorded the following impairment total during 2016.

Parcel	Description			Fair Value	Impairment
9707	DWELLING & LAND	West Hartford	CT	\$ 215,736	\$ 18,760
Total					\$ 18,760

- c. The aggregate impairment loss is reported under the Statement of Income, line 10, "Net realized capital gains (losses) less capital gains tax".

- (2) a. On June 9, 2016, the Company sold the asset and recorded the following relocation related real estate sale transaction.

Parcel	Description			Disposal Date	Realized Profit (Loss) on Sale
9707	DWELLING & LAND	West Hartford	CT	06/09/2016	\$ (27,540)
Total					\$ (27,540)

- b. The aggregate gain/ (loss) is reported under the Statement of Income, line 10, "Net realized capital gains (losses) less capital gains tax".

(3) Changes to Plan of Sale- Not applicable

(4) Retail Land Sales Operations- Not applicable

(5) Real Estate Investments with Participating Mortgage Loan Features- Not applicable

STATEMENT AS OF JUNE 30 , 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

G through H - No significant change

I. Working Capital Finance Investments
The Company does not hold any working capital finance investments.

J. Offsetting and Netting of Assets and Liabilities
The Company does not hold any investments involving offsetting and netting of assets and liabilities.

K. Structured Notes- No significant change

6. Joint Ventures , Partnerships and Limited Liability Companies- No significant change

7. Investment Income- No significant change

8. Derivative Instruments- No significant change

9. Income Taxes-

A The components of the net deferred tax assets/ (liability) for the current reporting period are as follows:

1

(a) Gross deferred tax assets
(b) Statutory valuation allowance adjustment
(c) Adjusted gross deferred tax assets (1a-1b)
(d) Deferred tax assets nonadmitted
(e) Subtotal net admitted deferred tax asset (1c-1d)
(f) Deferred tax liabilities
(g) Net admitted deferred tax asset/ (Net admitted deferred tax liability) (1e-1f)

6/30/2016		
(1)	(2)	(3)
Ordinary	Capital	(Col 1 + 2) Total
\$ 61,622,237	\$ 41,903,026	\$ 103,525,263
0	0	0
61,622,237	41,903,026	103,525,263
0	0	0
61,622,237	41,903,026	103,525,263
41,985,494	71,389,027	113,374,521
\$ 19,636,743	\$ (29,486,001)	\$ (9,849,258)

(a) Gross deferred tax assets
(b) Statutory valuation allowance adjustment
(c) Adjusted gross deferred tax assets (1a-1b)
(d) Deferred tax assets nonadmitted
(e) Subtotal net admitted deferred tax asset (1c-1d)
(f) Deferred tax liabilities
(g) Net admitted deferred tax asset/ (Net admitted deferred tax liability) (1e-1f)

12/31/2015		
(4)	(5)	(6)
Ordinary	Capital	(Col 4 + 5) Total
\$ 61,388,021	\$ 38,596,683	\$ 99,984,704
0	0	0
61,388,021	38,596,683	99,984,704
0	0	0
61,388,021	38,596,683	99,984,704
41,249,427	63,998,788	105,248,215
\$ 20,138,594	\$ (25,402,105)	\$ (5,263,511)

(a) Gross deferred tax assets
(b) Statutory valuation allowance adjustment
(c) Adjusted gross deferred tax assets (1a-1b)
(d) Deferred tax assets nonadmitted
(e) Subtotal net admitted deferred tax asset (1c-1d)
(f) Deferred tax liabilities
(g) Net admitted deferred tax asset/ (Net admitted deferred tax liability) (1e-1f)

Change		
(7)	(8)	(9)
(Col 1 - 4) Ordinary	(Col 2 - 5) Capital	(Col 7 + 8) Total
\$ 234,216	\$ 3,306,343	\$ 3,540,559
0	0	0
234,216	3,306,343	3,540,559
0	0	0
234,216	3,306,343	3,540,559
736,067	7,390,239	8,126,306
\$ (501,851)	\$ (4,083,896)	\$ (4,585,747)

2 Admission calculation components SSAP No. 101:

(a) Federal Income taxes paid in prior years recoverable through loss carrybacks
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2 (a) above) after application of the threshold limitation (lesser of 2 (b) 1 and 2 (b) 2 below)
1 Adjusted gross DTA expected to be realized following BS date
2 Adjusted gross DTA allowed per limitation threshold
(c) Adjusted gross DTA (excluding the amount of DTA from 2 (a) and 2 (b) above) offset by gross DTL
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.
Total (2 (a) +2 (b) +2 (c))

6/30/2016		
(1)	(2)	(3)
Ordinary	Capital	(Col 1 + 2) Total
\$ 51,177,692	\$ 7,423,488	\$ 58,601,180
11,945,932	3,192,973	15,138,905
11,945,932	3,192,973	15,138,905
XXX	XXX	168,193,770
(1,501,387)	31,286,565	29,785,178
\$ 61,622,237	\$ 41,903,026	\$ 103,525,263

NOTES TO FINANCIAL STATEMENTS

12/31/2015			
(4)	(5)	(6)	
Ordinary	Capital	(Col 4 + 5)	
		Total	
(a) Federal Income taxes paid in prior years recoverable through loss carrybacks	\$ 50,320,412	\$ 9,698,176	\$ 60,018,588
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2 (a) above) after application of the threshold limitation (lesser of 2 (b) 1 and 2 (b) 2 below)	11,623,781	0	11,623,781
1 Adjusted gross DTA expected to be realized following BS date	11,623,781	0	11,623,781
2 Adjusted gross DTA allowed per limitation threshold	XXX	XXX	155,963,666
(c) Adjusted gross DTA (excluding the amount of DTA from 2 (a) and 2 (b) above) offset by gross DTL	(556,173)	28,898,241	28,342,068
(d) Deferred tax assets admitted as the result of application of SSAP No. 101 . Total (2 (a) +2 (b) +2 (c))	\$ 61,388,020	\$ 38,596,417	\$ 99,984,437

Change			
(7)	(8)	(9)	
(Col 1 - 4)	(Col 2 - 5)	(Col 7 + 8)	
Ordinary	Capital	Total	
(a) Federal Income taxes paid in prior years recoverable through loss carrybacks	\$ 857,280	\$ (2,274,688)	\$ (1,417,408)
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2 (a) above) after application of the threshold limitation (lesser of 2 (b) 1 and 2 (b) 2 below)	322,151	3,192,973	3,515,124
1 Adjusted gross DTA expected to be realized following BS date	322,151	3,192,973	3,515,124
2 Adjusted gross DTA allowed per limitation threshold	XXX	XXX	12,230,104
(c) Adjusted gross DTA (excluding the amount of DTA from 2 (a) and 2 (b) above) offset by gross DTL	(945,214)	2,388,324	1,443,110
(d) Deferred tax assets admitted as the result of application of SSAP No. 101 . Total (2 (a) +2 (b) +2 (c))	\$ 234,217	\$ 3,306,609	\$ 3,540,826

3		2016	2015
(a) Ratio percentage used to determine recovery period and threshold limitation amount		950.2%	932.4%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2 (b) 2 above		\$ 1,121,291,800	\$ 1,039,757,775

4 Impact of tax planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

6/30/2016			
(1)	(2)	(3)	
Ordinary	Capital	(Col 1 + 2)	
Percent	Percent	Total	
		Percent	
1 Adjusted gross DTAs amounts from note 9A1 (c)	\$ 61,622,237	\$ 41,903,026	\$ 103,525,263
2 Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%
3 Net admitted adjusted gross DTAs amount from note 9A1 (e)	\$ 61,622,237	\$ 41,903,026	\$ 103,525,263
4 Percentage of net admitted adjusted gross DTAs admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%

12/31/2015			
(4)	(5)	(6)	
Ordinary	Capital	(Col 4 + 5)	
Percent	Percent	Total	
		Percent	
1 Adjusted gross DTAs amounts from note 9A1 (c)	\$ 61,388,021	\$ 38,596,683	\$ 99,984,704
2 Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%
3 Net admitted adjusted gross DTAs amount from note 9A1 (e)	\$ 61,388,021	\$ 38,596,683	\$ 99,984,704
4 Percentage of net admitted adjusted gross DTAs admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%

Change			
(7)	(8)	(9)	
(Col 1 - 4)	(Col 2 - 5)	(Col 7 + 8)	
Ordinary	Capital	Total	
Percent	Percent	Percent	
1 Adjusted gross DTAs amounts from note 9A1 (c)	\$ 234,216	\$ 3,306,343	\$ 3,540,559
2 Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%
3 Net admitted adjusted gross DTAs amount from note 9A1 (e)	\$ 234,216	\$ 3,306,343	\$ 3,540,559
4 Percentage of net admitted adjusted gross DTAs admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%

(b) Does the Company's tax planning strategies include the use of reinsurance? Yes _____ No ___X___

B Deferred tax liabilities that are not recognized:
There are no temporary differences for which deferred tax liabilities are not recognized.

C

1 Current income taxes incurred consist of the following major components:

(1)	(2)	(Col 1 - 2)
6/30/2016	12/31/2015	Change
(a) Federal	\$ 18,905,816	\$ 39,505,605
(b) Foreign	53,580	108,648
(c) Subtotal	18,959,396	39,614,253
(d) Federal income tax on net capital gain	396,247	1,120,278
(e) Utilization of capital loss carryforward	0	0
(f) Other	0	1,141,379
(g) Federal and foreign income taxes incurred	\$ 19,355,643	\$ 41,875,910
		\$ (22,520,267)

STATEMENT AS OF JUNE 30, 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

2 The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities are as follows:

	(1) 6/30/2016	(2) 12/31/2015	(Col 1 - 2) Change
Deferred tax assets:			
(a) Ordinary deferred tax assets:			
1 Discounting of Unpaid Losses	\$ 10,825,889	\$ 10,825,889	\$ 0
2 Unearned premium reserve	33,956,475	33,745,407	211,068
3 Investments	14,525	14,525	0
4 Guarantee fund accrual	0	0	0
5 Salvage and subrogation	6,043,330	6,123,729	(80,399)
6 Fixed assets	0	0	0
7 Compensation and Benefits Accrual	0	0	0
8 Pension accrual	10,727,231	10,593,539	133,692
9 Other assets (including item <5% of total)	54,787	84,932	(30,145)
(99) Subtotal	61,622,237	61,388,021	234,216
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted ordinary deferred tax assets	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	61,622,237	61,388,021	234,216
(e) Capital deferred tax assets:			
1 Investments	15,488,411	13,715,826	1,772,585
2 Net capital loss carryforward	0	0	0
3 Fixed assets	23,046,607	21,492,053	1,554,554
4 Other assets (including item <5% of total)	3,368,008	3,388,804	(20,796)
(99) Subtotal	41,903,026	38,596,683	3,306,343
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted capital deferred tax assets	0	0	0
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	41,903,026	38,596,683	3,306,343
(i) Admitted deferred tax assets (2d + 2h)	\$ 103,525,263	\$ 99,984,704	\$ 3,540,559
3 Deferred tax liabilities:			
(a) Ordinary deferred tax liabilities			
1 Investments	\$ 329,571	\$ 348,015	\$ (18,444)
2 Fixed assets	37,456,422	36,261,495	1,194,927
3 Deferred and uncollected premiums	0	0	0
4 Deferred compensation	0	0	0
5 Other liabilities (including item <5% of total)	4,199,501	4,639,917	(440,416)
(99) Subtotal	41,985,494	41,249,427	736,067
(b) Capital deferred tax liabilities			
1 Unrealized gain/ (losses)	70,335,719	62,987,131	7,348,588
2 Investments	1,053,308	1,011,657	41,651
3 Real estate	0	0	0
4 Other liabilities (including item <5% of total)	0	0	0
(99) Subtotal	71,389,027	63,998,788	7,390,239
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 113,374,521	\$ 105,248,215	\$ 8,126,306
4 Net admitted deferred tax asset/ (liability) (2i - 3c)	\$ (9,849,258)	\$ (5,263,511)	\$ (4,585,747)

5 The change in deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

	6/30/2016	12/31/2015	Change
Net deferred tax asset (liability)	\$ (9,849,258)	\$ (5,263,511)	\$ (4,585,747)
Tax-effect of unrealized gains and losses	(70,335,716)	(62,987,131)	(7,348,585)
Net tax effect without unrealized gains and losses	\$ 60,486,458	\$ 57,723,620	\$ 2,762,838
Change in deferred income tax			\$ 2,762,838

D The Company's income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate of 35% to income before income taxes as follows:

	6/30/2016	12/31/2015
1 Income taxes incurred , gross of capital gains tax (benefit)	\$ 18,959,396	\$ 40,755,632
2 Change in deferred income tax (without tax on unrealized gains and losses)	(2,762,838)	(6,389,716)
3 Total income tax reported	\$ 16,196,558	\$ 34,365,916
4 Statutory income before taxes , gross of capital gains tax (benefit)	59,134,385	111,606,351
	35%	35%
5 Expected income tax expense (benefit) at 35% statutory rate	20,697,035	39,062,223
6 Increase (decrease) in actual tax reported resulting from:		
a. Dividend received deduction	\$ (2,177,588)	\$ (2,561,971)
b. Nondeductible expenses for meals , penalties, and lobbying	139,503	312,725
c. Tax exempt income	(3,457,038)	(1,129,278)
d. Prior period adjustment	0	37,485
e. Deferred tax benefit (expense) on nonadmitted assets	468,422	(1,542,232)
f. Deferred tax benefit (expense) on retirement liability	0	0
g. Appreciation on donated property	0	0
h. IRC 832 (b) (5) adjustment	492,507	726,082
i. Other	33,717	(539,118)
7 Total federal income tax reported	\$ 16,196,558	\$ 34,365,916

STATEMENT AS OF JUNE 30, 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

E Operating loss carryforward

- 1 As of the end of the current period, there are no operating loss or tax credit carryforwards available for tax purposes.
- 2 The amount of federal income taxes incurred that are available for recoupment in the event of future net losses are:

	Ordinary	Capital	Total
2016	\$ 19,302,063	\$ 0	\$ 19,302,063
2015	\$ 40,625,883	\$ 0	\$ 40,625,883
2014	\$ 0	\$ 7,423,488	\$ 7,423,488

- 3 The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F Consolidated Federal Income Tax Return

- 1 The Company's federal income tax return is consolidated with its affiliates. Ohio Farmers Insurance Company (OFIC) is the parent company of the consolidated return. The following subsidiaries will be included in the consolidated federal income tax return:

Westfield Insurance Company	Westfield Services, Inc.
Westfield National Insurance Company	Westfield Bancorp, Inc.
American Select Insurance Company	Westfield Bank, FSB
Old Guard Insurance Company	Westfield Credit Corp.
Westfield Management Company	

- 2 Each company in the consolidation has agreed to share any tax or recovery of tax based on their individual taxable income or loss. Each company's current taxable income or loss will be adjusted by any prior taxable income or loss which can be carried forward to the current year.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties-

- A. The Company is owned and operated by its parent company, Ohio Farmers Insurance Company (OFIC).
- B. On June 14, 2016, the Company sold its holding of 18,875 shares of preferred stock back to Westfield Bancorp, Inc. for a total price of \$37,750,000.

On June 14, 2016, the Company paid a common stock dividend to its parent, Ohio Farmers Insurance Company, in the amount of \$37,750,000.

On June 9, 2016, the Company and Westfield Bank FSB ("Bank") executed a fixed term loan participation agreement in the amount of \$9,798,806. As the named participant, the Company's percentage of participation interest was 89.1% of the total loan amount of \$10,998,806. The Company may sell, transfer, encumber or assign any of its rights or responsibilities under the agreement without the prior consent of Bank.

The Company received preferred dividend distributions from Westfield Bancorp, Inc. as follows:

June 13, 2016	\$ 93,858
March 17, 2016	165,645
December 17, 2015	130,356
September 17, 2015	155,096
June 18, 2015	128,940
March 19, 2015	153,586

- C. The Company has made no changes in methods of establishing terms.
- D. Affiliated Balances due to and from the Company at 6/30/2016 and 12/31/2015 respectively were:

	6/30/2016	12/31/2015
Westfield Credit Corp.*	\$ 59,001,962	\$ 56,005,631
Affiliated Receivable	\$ 59,001,962	\$ 56,005,631
Ohio Farmers Insurance Company	\$ 2,406,685	\$ 991,129
Affiliated Payable	\$ 2,406,685	\$ 991,129

*Westfield Credit Corp. is not part of the intercompany pooling arrangement.

Every ninety (90) days the affiliated balances are reviewed and settled in either cash or the transfer of securities.

E. through N. - No significant change

11. Debt-

A. Holding Company Obligations- Not applicable

B. Federal Home Loan Bank Agreements (FHLB)

- (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has borrowed funds in the form of both revolving lines of credit and fixed term LIBOR based advance instruments. It is part of the Company's strategy to utilize these funds for general business purposes. The Company has determined the maximum borrowing capacity to be \$149,138,818 based on the FHLB Additional Borrowing Capacity statement published at the time of this report.

(2) FHLB Capital Stock

- a. Aggregate Totals
1. Current Year

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock - Class B	3,113,311	3,113,311	0
(c) Activity Stock	2,572,589	2,572,589	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	5,685,900	5,685,900	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	151,250,386	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock - Class B	3,043,265	3,043,265	0
(c) Activity Stock	2,572,535	2,572,535	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	5,615,800	5,615,800	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	170,183,069	XXX	XXX

STATEMENT AS OF JUNE 30, 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible for Redemption

Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	3,113,311	3,113,311	0	0	0	0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 158,653,197	\$ 120,355,000	\$ 76,700,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 158,653,197	\$ 120,355,000	\$ 76,700,000

3. Current Year Protected Cell Accounts - Not applicable

4. Prior Year-end Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 177,535,175	\$ 159,135,758	\$ 78,500,000

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	\$ 180,581,585	\$ 143,595,000	\$ 78,500,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	\$ 180,581,585	\$ 143,595,000	\$ 78,500,000

3. Current Year Protected Cell Accounts - Not applicable

4. Prior Year-end Total General and Protected Cell Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	\$ 179,668,463	\$ 159,564,104	\$ 83,900,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Protected Cell Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 76,700,000	\$ 76,700,000	\$ 0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	76,700,000	76,700,000	0	0

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Protected Cell Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 78,500,000	\$ 78,500,000	\$ 0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	78,500,000	78,500,000	0	0

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Debt	\$ 89,200,000	\$ 89,200,000	\$ 0
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	89,200,000	89,200,000	0

Does the company have prepayment obligations under the following arrangements (YES/NO) ?

c. FHLB - Prepayment Obligations

1. Debt No
2. Funding Agreements Not applicable
3. Other Not applicable

STATEMENT AS OF JUNE 30, 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans-

A. Defined Benefit Pension Plan and Postretirement (Other) Benefit Plans

The Company's parent, Ohio Farmers Insurance Company (OFIC), sponsors a non-contributory defined benefit pension plan covering U. S. employees. As of June 30, 2016, there was accrued, in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization, amounts representing the present value of future benefit obligations. The following data is an update of certain information related to the Net Periodic Benefit Cost. There was no significant change in other data associated with this footnote:

Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	06/30/2016	06/30/2015	06/30/2016	06/30/2015
a. Service cost	\$ 6,365,852	\$ 6,687,828	\$ 406,333	\$ 460,268
b. Interest cost	9,402,266	8,802,640	890,561	871,060
c. Expected return on plan assets	(13,625,271)	(13,952,149)	(1,148,367)	(1,204,969)
d. Transition asset or obligation	0	0	0	0
e. Gains and losses	3,995,917	4,126,155	134,511	146,062
f. Prior service cost or credit	270,534	421,508	171,823	94,700
g. Gain or loss recognized due to a settlement or curtailment	0	0	0	0
h. Total net periodic benefit cost	\$ 6,409,298	\$ 6,085,982	\$ 454,861	\$ 367,121

On January 1, 2013, OFIC adopted SSAP No. 92, *Accounting for Postretirement Benefits Other Than Pensions* and SSAP No. 102, *Accounting for Pensions*. The standards require insurers to recognize the overfunded or underfunded status of a defined benefit postretirement plan as an asset or liability and include non-vested employees in determining the plan obligations. In addition, a sponsor's fiscal year end will be used as the measurement date for estimating the fair value of postretirement benefit assets and liabilities. The guidance contains a transition provision that gives insurers the option to recognize the initial impact to surplus over a period not to exceed 10 years. OFIC elected the transition option. The Company expects the remaining transition liability of \$0.7 million to be recognized in 2016.

OFIC contributed \$14.0 million to its pension plan in March 2016. OFIC does not expect to make any additional contributions during the remainder of fiscal year 2016.

The Other Postretirement Benefits expense reflects the receipt of the government subsidy during the period that OFIC's plan benefits are expected to be considered actuarially equivalent to those provided by Medicare Part D.

- B. Plan Asset Information- No significant change
- C. Fair Value Measurements of Plan Assets- No significant change
- D. Long-Term Rates of Return- No significant change
- E. Defined Contribution Plan- No significant change
- F. Multiemployer Plans- Not applicable
- G. Consolidated/Holding Company Plans- Not applicable
- H. Post-employment Benefits and Compensated Absences- Not applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - No significant change

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations- No significant change

14. Contingencies-

A. Contingent Commitments-

- (1) On January 15, 2013, both the Company and Ohio Farmers Insurance Company (OFIC) gave Westfield Bank and Westfield Bancorp, Inc. (Bancorp) a shared commitment effective January 1, 2013 through December 31, 2017 to provide additional capital up to \$6,000,000. On April 21, 2016, Bancorp resolved and, on June 14, 2016, completed the buy back and retirement of all outstanding shares of nonvoting noncumulative, perpetual, nonconvertible, preferred shares of Bancorp, preventing the Company's ability to operationally participate in the joint commitment. On June 27, 2016, OFIC contributed \$4,000,000 of additional capital in the form of a cash contribution to Bancorp, which is also the total amount contributed as of June 30, 2016.
- (2-3) No significant change

- B. Assessments- No significant change
- C. Gain contingencies- Not applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits- No significant change
- E. Product Warranties- Not applicable
- F. Joint and Several Liabilities- Not applicable
- G. All Other Contingencies
Various lawsuits against the Company have arisen in the course of the Company's business. Contingent liabilities arising from litigation, income taxes, and other matters are not considered material in relation to the financial position of the Company. There are no contingent liabilities arising from litigation.

There has been no significant change in the collectability of the Company's accounts receivable for Agents Balances or Uncollected Premiums.

15. Leases- No significant change

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk- No significant change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities-

- A. Transfer of Receivables Reported as Sales
The Company has not sold or transferred any receivables to any other parties.
- B. Transfer and Servicing of Financial Assets- Not applicable
- C. Wash Sales
The Company did not have any wash sales involving transactions for securities with a NAIC designation of 3 or below.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans- Not applicable

19. Direct Premium Written / Produced by Managing General Agents / Third Party Administrators- Not applicable

20. Fair Value Measurements-

- A. For assets that are measured and reported at fair value in the statement of financial position after initial recognition, the valuation techniques and the inputs used to develop those measurements are as follows:

Level 1 - Values are unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.

STATEMENT AS OF JUNE 30, 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

Level 2 - Inputs include quoted prices for similar assets or liabilities in active markets , quoted prices from those willing to trade in markets that are not active , or other inputs that are observable or can be corroborated by market data for the term of the instrument . Such inputs include market interest rates and volatilities , spreads and yield curves .

Level 3 - Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement . Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset or liability at the reporting date .

The Company has no liabilities that are measured at fair value in the statement of financial position .

(1) Fair Value Measurements at June 30, 2016

Description	(Level 1)	(Level 2)	(Level 3)	Total
Assets at Fair Value:				
Common Stock				
Industrial and Miscellaneous	\$ 428,368,326	\$ 0	\$ 0	\$ 428,368,326
Mutual Funds	112,404,210	0	0	112,404,210
Total Common Stocks	\$ 540,772,536	\$ 0	\$ 0	\$ 540,772,536
Other Invested Assets				
Joint Venture, Ptr or LLC, char. of Com Stks - Unaffiliated	\$ 8,279,803	\$ 0	\$ 0	\$ 8,279,803
Total Other Invested Assets	\$ 8,279,803	\$ 0	\$ 0	\$ 8,279,803
Total Assets at Fair Value	\$ 549,052,339	\$ 0	\$ 0	\$ 549,052,339

(2) At June 30, 2016, the Company held no investments in assets or liabilities measured and reported at fair value that were classified as Level 3.

(3) The Company's policy for determining when transfers between levels is required is based upon change in the inputs used to determine fair value measurement . If an input changes, the Company evaluates the new input (s) and makes the determination whether or not a transfer between levels is appropriate . If an asset or liability is transferred between levels , it is the Company's policy to record the transfer as of the beginning of the quarter in which the transfer occurs . The Company held no assets or liabilities categorized as Level 1, 2 or 3 during the reporting period that were transferred into or out of the level categorization held at January 1, 2016.

(4) As of June 30, 2016, the Company held no investments in assets or liabilities measured and reported at fair value that were classified as Level 2 or Level 3 . Historically, fair values in the Level 2 category are provided by independent pricing services . Where independent pricing services provide fair values, the Company has obtained an understanding of the methods , models and inputs used in pricing and has controls in place to validate that amounts provided represent current fair values . Estimated fair values of investments categorized as Level 3 generally include inputs for which no readily observable inputs are available and require management judgment .

(5) As of June 30, 2016, the Company had no holdings classified as either a derivative asset or liability .

B. Combining Fair Value Information- Not required

C. The method (s) and significant assumptions used to estimate the fair value of the financial instruments are as follows:

Investment Securities - Fair values for bonds are based on the values prescribed by an independent pricing service or from brokers . For bonds that are not actively traded , estimated fair values are based on values of bonds of comparable yield and credit quality . The fair values for common stocks are based on quoted market prices , where available , which are provided to the Company by an independent pricing service .

Short-term investments, Receivables for securities, Uncollected premiums and agents' balances in the course of collection, Deferred premiums, agents' balances and installments booked but deferred and not yet due, and Borrowed money - The carrying amounts reported as admitted assets or liabilities for these financial instruments approximate their fair values due to the short-term nature of these financial instruments . For long term borrowed funds , fair value is determined by termination value .

Other Invested Assets - The estimated fair value of publicly traded limited partnerships is based on the values prescribed by an independent pricing service .

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets or Liabilities	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
a. Financial Assets:						
Bonds	\$ 1,524,965,433	\$ 1,376,270,517	\$ 229,293,543	\$ 1,289,027,243	\$ 6,644,647	\$ 0
Common stocks	540,772,536	540,772,536	540,772,536	0	0	0
Short-term investments	2,911,851	2,911,851	0	2,911,851	0	0
Other invested assets	8,279,803	8,279,803	8,279,803	0	0	0
Receivables for securities	224,688	224,688	0	224,688	0	0
Uncollected premiums and agents' balances in the course of collection	49,497,931	49,497,931	0	49,497,931	0	0
Deferred premiums, agents' balances and installments booked but deferred and not yet due	314,589,837	314,589,837	0	314,589,837	0	0
b. Financial Liabilities:						
Borrowed money	\$ 76,703,193	\$ 76,700,000	\$ 0	\$ 76,703,193	\$ 0	\$ 0

D. Fair Value Estimating- Not applicable

21. Other Items-

- A. Unusual or Infrequent Items- Not applicable
- B. Troubled Debt Restructuring: Debtors- Not applicable
- C. Other Disclosures- Not applicable
- D. Business Interruption Insurance Recoveries- No significant change
- E. State Transferable and Non-transferable Tax Credits- No significant change
- F. Subprime-Mortgage-Related Risk Exposure- No significant change
- G. Insurance-Linked Securities- Not applicable

22. Events Subsequent-

Subsequent events have been considered through July 15, 2016 for the statutory statements issued as of June 30, 2016. No events or transactions have occurred that would give rise to a Type I or Type II subsequent event .

P & C Specific Notes

23. Reinsurance- No significant change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination- Not applicable

STATEMENT AS OF JUNE 30 , 2016 OF THE Westfield Insurance Company

NOTES TO FINANCIAL STATEMENTS

25. Changes in Incurred Losses and Loss Adjustment Expenses-
Reserves as of December 31 , 2015 were \$834 .8 million . In calendar year 2016 , \$161 .4 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years . Reserves remaining for prior years are now \$649 .8 million . Therefore , there has been a \$23 .6 million favorable prior-year development from December 31 , 2015 to June 30 , 2016 . The favorable development is principally from decreases in the estimates of loss and loss adjustment expenses for the following lines of business: Commercial Multiple Peril , Auto Physical Damage and Workers Compensation . This change is generally the result of ongoing analysis of recent loss development trends . Original estimates are increased or decreased , as additional information becomes known regarding individual claims . The estimates are not affected by prior year loss development on retrospectively rated policies , as the Company does not write this type of policy .

26. Intercompany Pooling Arrangements-
A. through F. - No significant change

G. Affiliated Balances due to and from the Company at 6/30/2016 and 12/31/2015 respectively were:

	<u>6/30/2016</u>	<u>12/31/2015</u>
Westfield Credit Corp .	\$ <u>59,001,962</u>	\$ <u>56,005,631</u>
Affiliated Receivable	\$ 59,001,962	\$ 56,005,631
Ohio Farmers Insurance Company*	\$ <u>2,406,685</u>	\$ <u>991,129</u>
Affiliated Payable	\$ 2,406,685	\$ 991,129

*Ohio Farmers Insurance Company is included in the intercompany pooling arrangement .

27. Structured Settlements- No significant change

28. Health Care Receivables- Not applicable

29. Participating Policies- Not applicable

30. Premium Deficiency Reserves- No significant change

31. High Deductibles- No significant change

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses- No significant change

33. Asbestos/Environmental Reserves- No significant change

34. Subscriber Savings Accounts- Not applicable

35. Multiple Peril Crop Insurance- Not applicable

36. Financial Guaranty Insurance- Not applicable

STATEMENT AS OF JUNE 30, 2016 OF THE Westfield Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes () No (X)
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes () No ()
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes () No (X)
- 2.2

If yes, date of change:

.....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes (X) No ()

If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes () No (X)
- 3.3

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

.....
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes () No (X)
- 4.2

If the response to 4.1 is yes, provide the 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.

<div>1</div> <div>Name of Entity</div>	<div>2</div> <div>NAIC Company Code</div>	<div>3</div> <div>State of Domicile</div>
--	---	---

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)
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2012
- 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.

12/31/2012
- 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).

01/02/2014
- 6.4

By what department or departments?

Ohio
- 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 by the Federal Reserve Board?

Yes (X) No ()
- 8.2

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

Ohio Farmers Insurance Company
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes (X) No ()
- 8.4

If 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.

<div>1</div> <div>Affiliate Name</div>	<div>2</div> <div>Location (City, State)</div>	<div>3</div> <div>FRB</div>	<div>4</div> <div>OCC</div>	<div>5</div> <div>FDIC</div>	<div>6</div> <div>SEC</div>
--	--	-----------------------------	-----------------------------	------------------------------	-----------------------------

Ohio Farmers Insurance Company	Westfield Center, Ohio	Y	N	N	N
Westfield Bancorp., Inc.	Westfield Center, Ohio	Y	N	N	N
Westfield Bank, FSB	Westfield Center, Ohio	N	Y	N	N

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes (X) No ()

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

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

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

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

(e) Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:

.....

.....
- 9.2

Has the code of ethics for senior managers been amended?

Yes () No (X)
- 9.21

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

.....

.....
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes () No (X)
- 9.31

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

.....

.....

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent , subsidiaries or affiliates on Page 2 of this statement?
- Yes (X) No ()
- 10.2 If yes , indicate the 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:

	<div>1</div> <div>Prior Year-End Book/ Adjusted Carrying Value</div>	<div>2</div> <div>Current Quarter Book/ Adjusted Carrying Value</div>
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 37,750,000	\$ 0
14.23 Common Stock	\$ 0	\$ 0
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans or Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 0	\$ 0
14.27 Total Investment in Parent , Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	\$ 37,750,000	\$ 0
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?
- Yes () No (X)
- 15.2 If yes , has a comprehensive description of the hedging program been made available to the domiciliary state?
- Yes () No ()
- If no , attach a description with this statement.

16. For the reporting entity's security lending program , state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL , Parts 1 and 2
- \$ 0
- 16.2 Total book adusted /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:

<div>1</div> <div>Name of Custodian (s)</div>	<div>2</div> <div>Custodian Address</div>
---	---

BNY Mellon One Wall Street, New York, NY 10286
Federal Home Loan Bank Cincinnati P.O. Box 598, Cincinnati, OH 45201

- 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:

<div>1</div> <div>Name(s)</div>	<div>2</div> <div>Location(s)</div>	<div>3</div> <div>Complete Explanation(s)</div>
---------------------------------	-------------------------------------	---

- 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:

<div>1</div> <div>Old Custodian</div>	<div>2</div> <div>New Custodian</div>	<div>3</div> <div>Date of Change</div>	<div>4</div> <div>Reason</div>
---------------------------------------	---------------------------------------	--	--------------------------------

- 17.5 Identify all investment advisors , broker /dealers or individuals acting on behalf of broker /dealers that have access to the investment accounts , handle securities and have authority to make investments on behalf of the reporting entity:

<div>1</div> <div>Central Registration Depository</div>	<div>2</div> <div>Name(s)</div>	<div>3</div> <div>Address</div>
---	---------------------------------	---------------------------------

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?
- Yes (X) No ()

- 18.2 If no , list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement of the reporting entity's participation change?
If yes, attach an explanation.

Yes () No (X) N/A ()
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes () No (X)
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes () No (X)
- 3.2

If yes, give full and complete information thereto
.....
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero?

Yes () No (X)
- 4.2

If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL

5.

Operating Percentages:

5.1

A&H loss percent

..... 0.000 %

5.2

A&H cost containment percent

..... 0.000 %

5.3

A&H expense percent excluding cost containment expenses

..... 0.000 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes () No (X)
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$ 0
- 6.3

Do you act as an administrator for health savings accounts?

Yes () No (X)
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date.

\$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurance Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
0199999 - Affiliates						
0299999 - U. S. Insurers						
0399999 - Pools and Associations						
All Other Insurers						
00000	AA-1120337	Aspen Ins UK Ltd	GBR	Authorized		
00000	AA-1120085	Lloyd's Syndicate Number 1274	GBR	Authorized		
00000	AA-1127301	Lloyd's Syndicate Number 1301	GBR	Authorized		
00000	AA-1120161	Lloyd's Syndicate Number 1980	GBR	Authorized		
00000	AA-1120164	Lloyd's Syndicate Number 2088	GBR	Authorized		
00000	AA-1126033	Lloyd's Syndicate Number 33	GBR	Authorized		
00000	AA-1126780	Lloyd's Syndicate Number 780	GBR	Authorized		
0499999 - All Other Insurers						

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

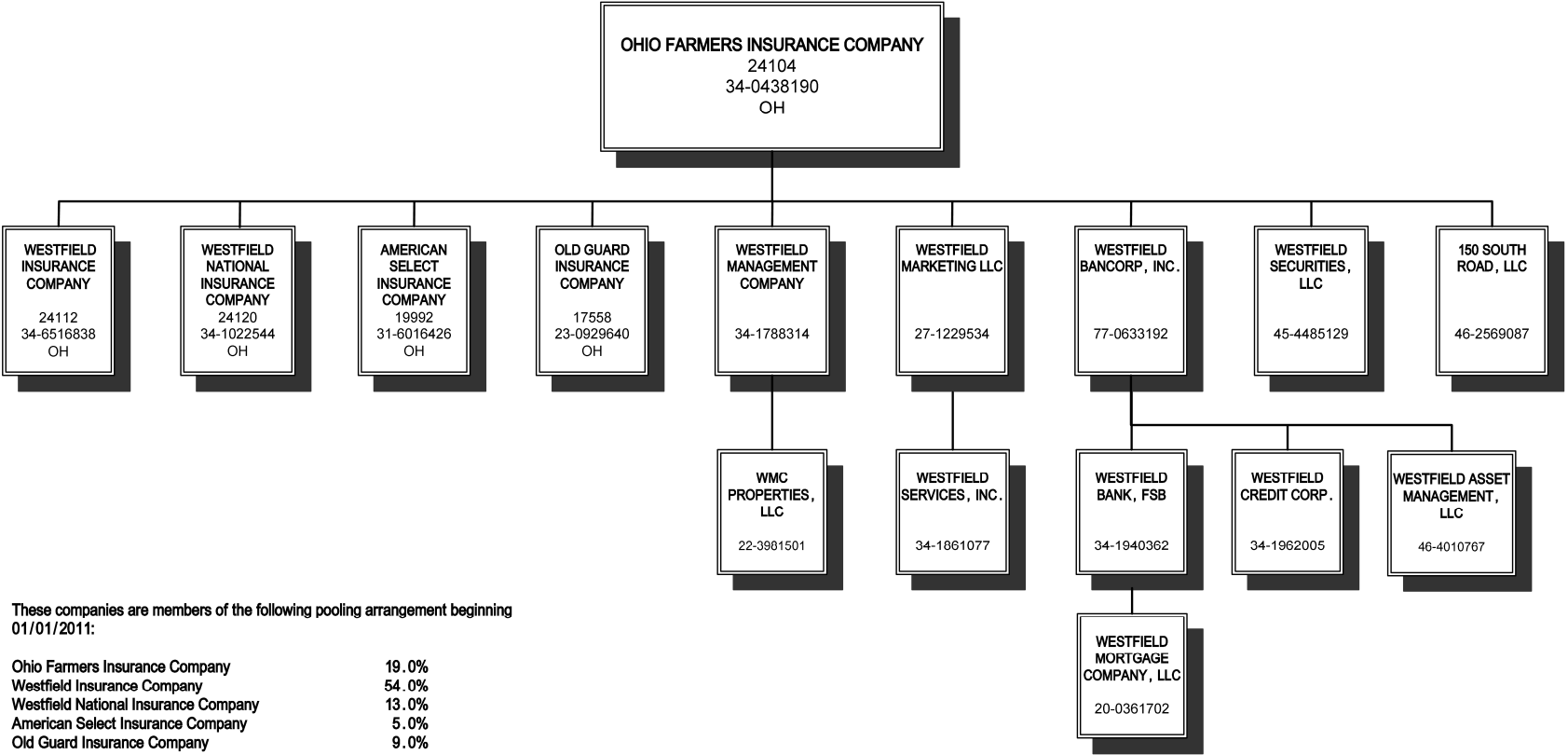
States, etc.	1		Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	Active Status		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	L	1,363,051	1,324,343	1,480,409	570,771	1,463,601	1,443,822
2. Alaska	AK	L	1,751	1,246	0	0	124	0
3. Arizona	AZ	L	14,806,076	12,956,944	6,063,354	4,451,721	25,171,403	21,740,583
4. Arkansas	AR	L	773,867	807,534	55,658	3,062	231,343	209,218
5. California	CA	N	0	0	0	38,510	399,286	999,286
6. Colorado	CO	L	13,584,516	12,725,273	6,451,360	4,408,774	15,723,066	14,790,183
7. Connecticut	CT	L	370,824	10,913	0	0	1,455	915
8. Delaware	DE	L	6,167,638	6,384,915	2,924,806	4,384,678	14,665,967	16,104,185
9. District of Columbia	DC	L	425,015	249,495	4,092	152	142,566	91,225
10. Florida	FL	L	74,635,618	74,222,523	34,791,332	33,815,243	132,717,401	113,259,606
11. Georgia	GA	L	31,401,736	33,497,306	22,551,618	18,802,395	61,139,489	62,655,006
12. Hawaii	HI	L	1,175	0	0	0	125	0
13. Idaho	ID	L	24,491	41,624	38,790	12,312	87,008	80,451
14. Illinois	IL	L	48,190,946	47,217,840	25,285,299	22,250,425	96,632,183	89,723,384
15. Indiana	IN	L	27,741,058	31,785,829	14,322,940	12,244,285	53,088,842	51,364,308
16. Iowa	IA	L	10,342,549	10,425,416	4,281,951	4,441,771	16,620,277	17,820,658
17. Kansas	KS	L	148,064	85,778	20,915	38,211	83,470	275,464
18. Kentucky	KY	L	21,476,176	21,322,427	18,238,865	8,489,982	41,374,798	40,275,698
19. Louisiana	LA	L	133,428	81,327	0	(6,180)	41,390	35,046
20. Maine	ME	L	3,175	1,750	0	0	539	156
21. Maryland	MD	L	6,400,800	6,299,601	1,943,341	1,707,375	10,643,138	7,669,230
22. Massachusetts	MA	L	183,519	3,207	0	0	1,693	3,733
23. Michigan	MI	L	43,304,576	49,372,657	24,044,766	21,656,577	81,328,669	72,980,789
24. Minnesota	MN	L	22,282,891	22,388,756	6,976,979	6,857,512	40,972,261	39,626,954
25. Mississippi	MS	L	405,058	380,168	47,649	103,561	143,510	1,261,310
26. Missouri	MO	L	827,277	936,519	1,092,290	339,685	1,743,226	1,243,532
27. Montana	MT	L	7,913	13,542	6,800	(22)	19,065	23,494
28. Nebraska	NE	L	440,068	307,907	171,914	125,066	360,423	766,858
29. Nevada	NV	L	540,192	337,336	58,747	(14,762)	275,817	1,147,825
30. New Hampshire	NH	L	4,700	5,500	0	0	570	0
31. New Jersey	NJ	L	65,769	248,877	0	32,542	13,203	4,189
32. New Mexico	NM	L	3,398,144	2,842,707	4,936,143	420,640	4,347,526	3,983,452
33. New York	NY	L	153,525	144,978	0	0	35,084	22,501
34. North Carolina	NC	L	12,096,244	12,786,813	6,969,308	6,813,495	24,791,099	25,625,379
35. North Dakota	ND	L	177,830	113,548	3,620	2,875	254,387	241,729
36. Ohio	OH	L	137,431,991	141,919,042	46,069,727	56,794,230	165,056,280	163,041,712
37. Oklahoma	OK	L	166,747	225,890	194,861	(44,786)	303,372	533,723
38. Oregon	OR	L	65,376	20,229	0	0	0	0
39. Pennsylvania	PA	L	79,654,477	86,594,253	40,717,882	50,564,638	98,309,209	103,959,080
40. Rhode Island	RI	L	21,935	1,500	0	0	248	0
41. South Carolina	SC	L	9,478,410	10,250,057	3,172,043	2,686,450	11,716,804	10,006,812
42. South Dakota	SD	L	544,198	494,456	20,124	72,590	566,561	603,537
43. Tennessee	TN	L	27,028,240	28,260,535	11,060,831	20,675,907	45,722,417	47,155,780
44. Texas	TX	L	4,712,946	3,720,443	1,383,679	538,618	2,684,207	2,445,810
45. Utah	UT	L	343,387	34,237	36,206	4,857	147,093	42,195
46. Vermont	VT	L	8,008	2,303	0	0	612	618
47. Virginia	VA	L	9,729,433	11,635,282	3,491,067	4,293,247	16,652,806	16,307,742
48. Washington	WA	L	218,191	84,914	4,004	0	18,231	13,865
49. West Virginia	WV	L	36,191,464	39,993,870	19,811,538	19,761,167	38,786,676	42,636,321
50. Wisconsin	WI	L	5,420,689	4,718,405	1,725,976	2,427,317	5,952,350	6,281,316
51. Wyoming	WY	L	50,722	16,646	0	20,480	54,789	20,141
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U. S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	X X X	0	0	0	0	0	0
59. Totals	(a) 50		652,945,874	677,296,661	310,450,884	309,785,371	1,010,485,659	978,518,821
DETAILS OF WRITE-INS								
58001.	X X X		0	0	0	0	0	0
58002.	X X X		0	0	0	0	0	0
58003.	X X X		0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X		0	0	0	0	0	0
58999. TOTALS (Line 58001 through Line 58003 plus Line 58998) (Line 58 above)	X X X		0	0	0	0	0	0

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

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

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

PART 1 - ORGANIZATIONAL CHART



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
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)	*
0228	OFIC & Affiliates	24104	34-0438190				Ohio Farmers Insurance Company	OH	UDP	NA	NA	0.000	NA	1
0228	OFIC & Affiliates	24112	34-6516838				Westfield Insurance Company	OH	RE	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	
0228	OFIC & Affiliates	24120	34-1022544				Westfield National Insurance Company	OH	IA	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	
0228	OFIC & Affiliates	19992	31-6016426				American Select Insurance Company	OH	IA	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	
0228	OFIC & Affiliates	17558	23-0929640				Old Guard Insurance Company	OH	IA	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	34-1788314				Westfield Management Company	OH	NIA	Ohio Farmers Insurance Company	Ownership	85.000	Ohio Farmers Insurance Company	
		00000	22-3981501				WMC Properties, LLC	OH	NIA	Westfield Management Company	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	27-1229534				Westfield Marketing LLC	OH	NIA	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	34-1861077				Westfield Services, Inc.	OH	NIA	Westfield Marketing LLC	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	77-0633192				Westfield Bancorp, Inc.	OH	NIA	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	34-1962005				Westfield Credit Corp.	OH	NIA	Westfield Bancorp, Inc.	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	46-4010767				Westfield Asset Management, LLC	OH	NIA	Westfield Bancorp, Inc.	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	34-1940362				Westfield Bank, FSB	OH	NIA	Westfield Bancorp, Inc.	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	20-0361702				Westfield Mortgage Company, LLC	OH	NIA	Westfield Bank, FSB	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	45-4485129				Westfield Securities, LLC	OH	NIA	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	
		00000	46-2569087				150 South Road, LLC	OH	NIA	Ohio Farmers Insurance Company	Ownership	100.000	Ohio Farmers Insurance Company	

Asterisk	Explanation
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1 No Entity (ies) or Person (s) has control of Ohio Farmers Insurance Company

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire	7,388,546	2,851,535	38.6	44.0
2. Allied lines	12,644,521	4,120,231	32.6	40.3
3. Farmowners multiple peril	31,972,164	10,746,073	33.6	44.2
4. Homeowners multiple peril	39,228,140	14,883,360	37.9	56.1
5. Commercial multiple peril	178,182,688	90,424,055	50.7	48.8
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	0	0	0.0	0.0
9. Inland marine	27,393,710	6,800,973	24.8	25.1
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability-occurrence	0	0	0.0	0.0
11.2 Medical professional liability-claims made	0	0	0.0	0.0
12. Earthquake	972,803	0	0.0	0.1
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	35,750,262	15,848,592	44.3	30.9
17.1 Other liability-occurrence	61,687,830	34,988,726	56.7	40.5
17.2 Other liability-claims made	1,453,805	298,500	20.5	38.9
17.3 Excess Workers' Compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	1,508,236	348,281	23.1	94.0
18.2 Products liability-claims made	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability	34,169,991	20,027,095	58.6	51.0
19.3, 19.4 Commercial auto liability	113,540,996	84,555,508	74.5	68.1
21. Auto physical damage	69,696,608	36,399,769	52.2	59.5
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	1,022,845	(39,605)	(3.9)	31.4
24. Surety	16,255,461	(841,658)	(5.2)	(1.6)
26. Burglary and theft	115,717	34,908	30.2	13.9
27. Boiler and machinery	3,204,062	1,205,414	37.6	17.1
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. TOTALS	636,188,385	322,651,757	50.7	49.1
DETAILS OF WRITE-INS				
3401.	0	0	0.0	0.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year to Date
1. Fire	4,065,358	7,313,383	7,249,189
2. Allied lines	7,010,917	12,766,291	10,205,298
3. Farmowners multiple peril	17,238,556	34,696,110	34,296,419
4. Homeowners multiple peril	20,008,881	35,744,240	39,197,613
5. Commercial multiple peril	94,200,105	186,939,365	194,031,067
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	14,454,880	28,566,727	30,694,501
10. Financial guaranty	0	0	0
11.1 Medical professional liability-occurrence	0	0	0
11.2 Medical professional liability-claims made	0	0	0
12. Earthquake	480,914	955,693	990,692
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	17,478,263	34,753,536	38,261,978
17.1 Other liability-occurrence	33,312,731	65,308,850	66,499,793
17.2 Other liability-claims made	715,017	1,458,879	1,487,893
17.3 Excess Workers' Compensation	0	0	0
18.1 Products liability-occurrence	635,692	1,438,988	1,513,315
18.2 Products liability-claims made	0	0	0
19.1, 19.2 Private passenger auto liability	16,744,870	32,584,192	37,498,963
19.3, 19.4 Commercial auto liability	63,814,705	118,735,391	122,067,125
21. Auto physical damage	36,984,352	70,286,499	73,228,992
22. Aircraft (all perils)	0	0	0
23. Fidelity	420,043	879,711	1,103,702
24. Surety	8,189,651	17,043,816	15,410,223
26. Burglary and theft	52,871	105,242	127,161
27. Boiler and machinery	1,810,470	3,368,960	3,432,734
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-Nonproportional Assumed Property	X X X	X X X	X X X
32. Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33. Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
34. Aggregate write-ins for other lines of business	0	0	0
35. TOTALS	337,618,276	652,945,873	677,296,658
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Line 3401 through Line 3403 plus Line 3498) (Line 34)	0	0	0

PART 3 (000 Omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Prior Year- End Known Case Loss and LAE Reserves	Prior Year- End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Column 1 plus Column 2	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Column 4 plus Column 5	Q. S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q. S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q. S. Date IBNR Loss and LAE Reserves	Total Q. S. Loss and LAE Reserves (Column 7 plus Column 8 plus Column 9)	Prior Year- End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Column 4 plus Column 7 minus Column 1)	Prior-Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Column 5 plus Column 8 plus Column 9 minus Column 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Column 11 plus Column 12
1. 2013 + Prior	..... 173,147	..... 164,035	..... 337,182	..... 43,927	..... 6,512	..... 50,439	..... 134,084	..... 4,559	..... 130,483	..... 269,126	..... 4,864	..... (22,481)	..... (17,617)
2. 2014	..... 106,793	..... 77,433	..... 184,226	..... 29,052	..... 2,567	..... 31,619	..... 83,337	..... 5,547	..... 62,555	..... 151,439	..... 5,596	..... (6,764)	..... (1,168)
3. Subtotals 2014 + prior	..... 279,940	..... 241,468	..... 521,408	..... 72,979	..... 9,079	..... 82,058	..... 217,421	..... 10,106	..... 193,038	..... 420,565	..... 10,460	..... (29,245)	..... (18,785)
4. 2015	..... 154,606	..... 158,737	..... 313,343	..... 57,821	..... 21,547	..... 79,368	..... 106,198	..... 15,578	..... 107,463	..... 229,239	..... 9,413	..... (14,149)	..... (4,736)
5. Subtotals 2015 + prior	..... 434,546	..... 400,205	..... 834,751	..... 130,800	..... 30,626	..... 161,426	..... 323,619	..... 25,684	..... 300,501	..... 649,804	..... 19,873	..... (43,394)	..... (23,521)
6. 2016	X X X	X X X	X X X	X X X	..... 114,933	..... 114,933	X X X	..... 78,668	..... 117,624	..... 196,292	X X X	X X X	X X X
7. Totals	..... 434,546	..... 400,205	..... 834,751	..... 130,800	..... 145,559	..... 276,359	..... 323,619	..... 104,352	..... 418,125	..... 846,096	..... 19,873	..... (43,394)	..... (23,521)
8. Prior Year-End Surplus As Regards Policy- holders	..... 1,092,439										Column 11, Line 7 As % of Column 1, Line 7	Column 12, Line 7 As % of Column 2, Line 7	Column 13, Line 7 As % of Column 3, Line 7
											1. 4.6 %	2. (10.8)%	3. (2.8)%
													Column 13, Line 7
													Line 8
													4. (2.2)%

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.

1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?

Response

NO

EXPLANATION:

BARCODE:

Document Identifier 490:

24112201649000002

2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?

NO

EXPLANATION:

BARCODE:

Document Identifier 455:

24112201645500002

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

NO

EXPLANATION:

BARCODE:

Document Identifier 365:

24112201636500002

4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

YES

EXPLANATION:

BARCODE:

Document Identifier 505:

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	234,496	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	(8,780)	0
5. Deduct amounts received on disposals	206,956	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	18,760	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 minus Line 8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year To Date	Prior Year Ended December 31
1. Book value/recorded investment excluding:	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after a	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mort	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	0	0
12. Total Valuation Allowance	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	122,234,155	64,273,268
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,498,557	22,173,221
2.2 Additional investment made after acquisition	23,192,436	56,434,056
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	1,162,187	(980,526)
6. Total gain (loss) on disposals	288,194	1,949,647
7. Deduct amounts received on disposals	7,603,074	20,385,233
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	2,487,274	1,230,278
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	141,285,181	122,234,155
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	141,285,181	122,234,155

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,931,777,412	1,931,253,076
2. Cost of bonds and stocks acquired	86,539,777	168,379,556
3. Accrual of discount	119,006	235,020
4. Unrealized valuation increase (decrease)	19,929,469	(41,328,310)
5. Total gain (loss) on disposals	3,601,340	8,411,456
6. Deduct consideration for bonds and stocks disposed of	111,148,307	101,086,759
7. Deduct amortization of premium	11,173,090	21,755,009
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	2,602,554	12,331,618
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	1,917,043,053	1,931,777,412
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,917,043,053	1,931,777,412

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)	1,297,935,627	54,452,726	40,662,506	(12,807,126)	1,297,935,627	1,298,918,721	0	1,323,683,604
2. NAIC 2 (a)	63,199,012	9,798,806	0	7,265,829	63,199,012	80,263,647	0	52,614,016
3. NAIC 3 (a)	0	0	0	0	0	0	0	0
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,361,134,639	64,251,532	40,662,506	(5,541,297)	1,361,134,639	1,379,182,368	0	1,376,297,620
PREFERRED STOCK								
8. NAIC 1	1,300,320	0	1,300,320	0	1,300,320	0	0	1,390,560
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	37,750,000	0	37,750,000	0	37,750,000	0	0	37,750,000
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	39,050,320	0	39,050,320	0	39,050,320	0	0	39,140,560
15. Total Bonds and Preferred Stock	1,400,184,959	64,251,532	79,712,826	(5,541,297)	1,400,184,959	1,379,182,368	0	1,415,438,180

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$ 2,911,851 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	2,911,851	X X X	2,911,851	5,817	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	2,776,295	1,543,208
2. Cost of short-term investments acquired	15,891,823	27,781,654
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	15,756,267	26,548,567
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	2,911,851	2,776,295
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,911,851	2,776,295

Page SI04

Schedule DB , Part A , Verification
NONE

Schedule DB , Part B , Verification
NONE

Page SI05

Schedule DB , Pt. C , Section 1 , Replicated (Synthetic Assets) Open
NONE

Page SI06

Sch DB , Pt C , Sn 2 , Replication (Syn Assets) Transactions Open
NONE

Page SI07

Schedule DB , Verification
NONE

Page SI08

Schedule E , Verification (Cash Equivalents)
NONE

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								
707 DWELLING & LAND	WEST HARTFORD	CT	04/08/2016	S TRAUERNICHT	234,496	0	215,736	0
0199999 - Acquired by purchase					234,496	0	215,736	0
0399999 - TOTALS					234,496	0	215,736	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
								9	10	11	12	13							
	2	3						Name of Purchaser	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized							
Description of Property	City	State	Disposal Date		Actual Cost														
Property disposed																			
707 DWELLING & LAND	WEST HARTFORD	CT	06/09/2016	K LORENZO & E KOBOS	234,496	0	215,736	0	18,760	0	(18,760)	0	215,736	206,956	0	(8,780)	(8,780)	0	0
0199999 - Property disposed																			
					234,496	0	215,736	0	18,760	0	(18,760)	0	215,736	206,956	0	(8,780)	(8,780)	0	0
0399999 - TOTALS																			
					234,496	0	215,736	0	18,760	0	(18,760)	0	215,736	206,956	0	(8,780)	(8,780)	0	0

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Schedule B , Part 2 , Mortgage Loans Acquired
NONE

Schedule B , Part 3 , Mortgage Loans Disposed
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	Location		5 Name of Vendor or General Partner	6 NAIC Designation	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
		3	4									
		City	State									
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Other - Unaffiliated												
000000-00-0	AEA MEZZANINE FUND III LP	DE		Direct	0000000	06/20/2014		0	299,475	0	5,083,046	1.739
000000-00-0	AEA MIDDLE MARKET DEBT FUND II	DE		Direct	0000000	09/02/2011		0	298,752	0	185,219	3.686
000000-00-0	ARGOSY INV PARTNERS V LP	DE		Direct	0000000	03/03/2015		0	1,224,000	0	5,115,678	7.200
000000-00-0	BP NATL GAS OPPORTUNITY PARTNERS LP	DE		Direct	0000000	12/07/2015		0	188,437	0	3,837,202	2.275
000000-00-0	CYPRIMUM INVESTORS IV LP	DE		Direct	0000000	06/16/2014		0	1,524,105	0	4,739,689	2.174
000000-00-0	DYAL US INVESTORS II LP	DE		Direct	0000000	12/29/2014		0	696,793	0	6,832,538	1.288
000000-00-0	GOLDPOINT PARTNERS CO INVTMT V LP	DE		Direct	0000000	06/10/2014		0	318,796	0	4,826,216	1.468
000000-00-0	GOLDPOINT PARTNERS MEZZ IV LP	DE		Direct	0000000	12/21/2015		0	1,812,754	0	9,488,130	2.015
000000-00-0	GREYROCK CAPITAL PARTNERS III LP	DE		Direct	0000000	12/05/2013		0	2,611,862	0	2,777,477	5.228
000000-00-0	GRYPHON PARTNERS IV LP	DE		Direct	0000000	01/14/2016		0	75,818	0	5,831,237	1.934
000000-00-0	HOMESTEAD CAPITAL USA FARMLAND FUND I LP	DE		Direct	0000000	06/22/2015		0	818,182	0	344,018	2.895
000000-00-0	IDG VENTURES USA III LP	CA		Direct	0000000	06/26/2015		0	300,000	0	2,575,000	4.161
000000-00-0	NB PRIVATE DEBT ASP FUND LP	DE		Direct	0000000	02/25/2015		0	1,240,000	0	3,129,000	12.480
000000-00-0	NB PRIVATE DEBT FUND II LP	DE		Direct	0000000	10/30/2015		0	1,487,909	0	6,967,710	4.658
000000-00-0	NEW YORK LIFE INV CAP PARTNERS III	DE		Direct	0000000	05/26/2010		0	17,140	0	522,881	1.280
(continues)												

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification	Name or Description	Location		Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9	10	11	12	13	14	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
		3	4					Unrealized	Current Year's	Current Year's	Capitalized	Total Change	Total						
								Valuation	(Depreciation)	Other-Than-	Deferred	in	Foreign						
		City	State					Increase (Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Interest and Other	B. /A. C. V. (9+10-11+12)	Exchange Change in B. /A. C. V.						
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Other - Unaffiliated																			
000000-00-0	AEA MEZZANINE FUND II LP	DE		Redeemed Shr	05/03/2010	04/06/2016	0	0	0	0	0	0	0	0	8,685	0	8,685	8,685	0
000000-00-0	AEA MEZZANINE FUND III LP	DE		Redeemed Shr	06/20/2014	04/25/2016	1,401	65	0	0	0	65	1,466	1,466	0	0	0	0	32
000000-00-0	AEA MIDDLE MARKET DEBT FUND II	DE		Redeemed Shr	09/02/2011	05/09/2016	6,894	513	0	0	0	513	7,407	7,407	0	0	0	0	380
000000-00-0	GOLDPOINT PARTNERS CO INVTMT V	DE		Redeemed Shr	06/10/2014	06/06/2016	35,497	(5,222)	0	0	0	(5,222)	30,275	30,275	0	0	0	0	15
000000-00-0	GOLDPOINT PARTNERS MEZZ IV LP	DE		Redeemed Shr	12/21/2015	06/24/2016	161,176	2,368	0	0	0	2,368	163,544	163,544	0	0	0	0	2,757
000000-00-0	GREYROCK CAPITAL PARTNERS II L	DE		Redeemed Shr	12/07/2009	04/19/2016	16,277	(2,248)	0	0	0	(2,248)	14,029	14,029	0	0	0	0	576
000000-00-0	GREYROCK CAPITAL PARTNERS III	DE		Redeemed Shr	12/05/2013	05/20/2016	937,784	(195,385)	0	0	0	(195,385)	742,399	742,399	0	0	0	0	41,781
000000-00-0	NB PRIVATE DEBT ASP FUND LP	DE		Redeemed Shr	02/25/2015	06/28/2016	448,219	27,820	0	0	0	27,820	476,039	476,076	0	37	37	0	6,526
000000-00-0	NB PRIVATE DEBT FUND II LP	DE		Redeemed Shr	10/30/2015	06/29/2016	1,490,382	5,170	0	0	0	5,170	1,495,552	1,495,552	0	0	0	0	46,578
000000-00-0	NEW YORK LIFE CAP PARTNERS III	DE		Redeemed Shr	05/26/2010	06/09/2016	0	0	0	0	0	0	0	4,561	0	0	4,561	4,561	0
000000-00-0	NEWSTONE CAPITAL PARTNERS II L	DE		Redeemed Shr	12/10/2010	05/25/2016	0	0	0	0	0	0	0	53,597	0	0	53,597	53,597	0
000000-00-0	NEWSTONE CAPITAL PARTNERS LP	DE		Redeemed Shr	03/01/2007	06/08/2016	4,180	5,674	0	0	0	5,674	9,854	46,331	0	36,477	36,477	0	110
000000-00-0	NORTHSTAR MEZZANINE CAPITAL PA	DE		Redeemed Shr	11/28/2007	05/04/2016	111,523	6,221	0	0	0	6,221	117,744	117,744	0	0	0	0	575

(continues)

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	Location		5 Name of Vendor or General Partner	6 NAIC Designation	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
		3	4									
		City	State									
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Other - Unaffiliated (continued)												
000000-00-0	NEWSTONE CAPITAL PARTNERS II LP	DE	Direct	0000000	12/10/2010	0		95,938	0	653,854	0.560	
000000-00-0	NORTHSTAR MEZZANINE CAPITAL PARTNERS V L	DE	Direct	0000000	11/28/2007	0		33,140	0	1,200,681	1.940	
000000-00-0	PEPPERTREE CAPITAL FUND IV QP LP	OH	Direct	0000000	01/29/2015	0		551,250	0	350,000	2.667	
000000-00-0	PEPPERTREE CAPITAL FUND VI QP LP	OH	Direct	0000000	05/05/2016	132,000		0	0	3,868,000	1.804	
000000-00-0	PINNACLE IV LP	CA	Direct	0000000	05/27/2015	0		1,200,000	0	4,500,000	23.797	
2199999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Other - Unaffiliated								132,000	14,794,351	0	72,827,576	
4499999 - TOTAL - Unaffiliated								132,000	14,794,351	0	72,827,576	
4699999 - TOTALS								132,000	14,794,351	0	72,827,576	

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	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	Change 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
								9	10	11	12	13	14						
		3 City	4 State					Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B. / A. C. V. (9+10-11+12)	Total Foreign Exchange Change in B. / A. C. V.						
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of Other - Unaffiliated (continued)																			
000000-00-0	PEPPERTREE CAPITAL FUND IV QP	OH		Redeemed Shr	01/29/2015	05/20/2016	27,550	(2,944)	0	0	0	(2,944)	0	24,606	24,606	0	0	0	0
2199999 - Subtotal - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of																			
Other - Unaffiliated																			
4499999 - TOTAL - Unaffiliated																			
4699999 - TOTALS																			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U. S. Governments									
912828-M5-6	UNITED STATES TREAS NTS 2.250% 11/15/25		05/16/2016	KeyBanc Capital Mkts		5,220,313	5,000,000.00	611	1
0599999	Subtotal - Bonds - U. S. Governments					5,220,313	5,000,000.00	611	
Bonds - U. S. States, Territories and Possessions									
882723-PV-5	TEXAS ST TAXABLE PUBLIC 3.573% 10/01/27		04/28/2016	Raymond James		4,628,305	4,300,000.00	13,657	1FE
1799999	Subtotal - Bonds - U. S. States, Territories and Possessions					4,628,305	4,300,000.00	13,657	
Bonds - U. S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3128MJ-YB-0	FHLMC 30 YR GOLD POOL 3.000% 05/01/46		05/18/2016	Cantor Fitzgerald		5,120,313	5,000,000.00	9,167	1
3130A3-5M-2	FEDERAL HOME LN BKS 3.500% 09/14/29		05/23/2016	KeyBanc Capital Mkts		5,546,700	5,000,000.00	34,028	1
64971W-A6-7	NEW YORK CITY NY TRANS 2.650% 02/01/25		04/28/2016	FTN Midwest Research		9,937,450	10,000,000.00	48,951	1FE
64971W-VD-9	NEW YORK CITY NY TRANS 3.160% 08/01/25		04/27/2016	KeyBanc Capital Mkts		2,735,115	2,645,000.00	21,128	1FE
88213A-EN-1	TEXAS ST A&M UNIVTAXABLE 2.916% 05/15/27		04/26/2016	HILLTOP SECURITIES		2,549,500	2,500,000.00	3,443	1FE
3199999	Subtotal - Bonds - U. S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					25,889,078	25,145,000.00	116,717	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
000000-00-0	OSWALD LN PARTICIPATION 4.360% 06/01/21		06/09/2016	Westfield Bank FSB		9,798,806	9,798,806.00	0	2Z
037833-BY-5	APPLE INC 3.250% 02/23/26		05/06/2016	Various		6,273,870	6,000,000.00	38,729	1FE
166764-BL-3	CHEVRON CORP 2.954% 05/16/26		05/25/2016	Various		5,044,950	5,000,000.00	2,462	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					21,117,626	20,798,806.00	41,191	
8399997	Subtotal - Bonds - Part 3					56,855,322	55,243,806.00	172,176	
8399999	Subtotal - Bonds					56,855,322	55,243,806.00	172,176	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
000000-00-0	FEDERAL HOME LN BKS CINCINNATI		04/05/2016	Direct	701.000	70,100		0	U
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					70,100		0	
Common Stocks - Mutual Funds									
197199-40-9	COLUMBIA ACORN TR CL Z		06/07/2016	Reinvested Div	185,532.426	3,306,188		0	U
9299999	Subtotal - Common Stocks - Mutual Funds					3,306,188		0	
9799997	Subtotal - Common Stocks - Part 3					3,376,288		0	
9799999	Subtotal - Common Stocks					3,376,288		0	
9899999	Subtotal - Preferred and Common Stocks					3,376,288		0	
9999999	TOTALS					60,231,610		172,176	

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the 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 Identifi- cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization) / 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 Designa- tion or Market Indica- tor (a)
Bonds - U. S. Governments																					
36200R-YA-4	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		625	625.00	638	635	0	(10)	0	(10)	0	625	0	0	0	17	12/15/2031	1
36200S-TX-8	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		320	320.00	320	320	0	0	0	0	0	320	0	0	0	9	10/15/2031	1
36202D-LF-6	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		895	895.00	907	904	0	(8)	0	(8)	0	895	0	0	0	25	01/20/2031	1
36202E-CC-1	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		18,888	18,888.00	19,434	19,364	0	(475)	0	(475)	0	18,888	0	0	0	594	01/20/2035	1
36202E-GS-2	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		15,014	15,014.00	15,429	15,391	0	(377)	0	(377)	0	15,014	0	0	0	429	01/20/2036	1
36202E-JZ-3	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		31,444	31,444.00	32,210	32,157	0	(713)	0	(713)	0	31,444	0	0	0	843	07/20/2036	1
36202E-KD-0	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		20,417	20,417.00	21,096	21,047	0	(630)	0	(630)	0	20,417	0	0	0	597	08/20/2036	1
36202E-M3-0	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		2,168	2,168.00	2,243	2,239	0	(71)	0	(71)	0	2,168	0	0	0	63	04/20/2037	1
36202E-PC-7	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		7,084	7,084.00	7,339	7,318	0	(234)	0	(234)	0	7,084	0	0	0	207	08/20/2037	1
36202E-PN-3	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		16,101	16,101.00	16,488	16,466	0	(365)	0	(365)	0	16,101	0	0	0	441	09/20/2037	1
36202E-PP-8	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		13,373	13,373.00	13,879	13,827	0	(454)	0	(454)	0	13,373	0	0	0	368	09/20/2037	1
36202E-PZ-6	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		88,891	88,891.00	96,685	96,277	0	(7,386)	0	(7,386)	0	88,891	0	0	0	2,471	10/20/2037	1
36202E-RG-6	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		13,928	13,928.00	14,772	14,739	0	(812)	0	(812)	0	13,928	0	0	0	406	02/20/2038	1
36205Q-Q6-9	GNMA GTD PASS THRU POOL 8.000%		06/01/2016	Paydown		414	414.00	411	411	0	2	0	2	0	414	0	0	0	14	06/15/2024	1
36208V-6T-7	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		31,051	31,051.00	32,288	32,046	0	(996)	0	(996)	0	31,051	0	0	0	716	04/15/2028	1
36224K-LH-0	GNMA GTD PASS THRU POOL 7.500%		06/01/2016	Paydown		1,143	1,143.00	1,067	1,105	0	37	0	37	0	1,143	0	0	0	36	03/15/2023	1
36241K-FV-5	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		62,160	62,160.00	64,530	64,286	0	(2,126)	0	(2,126)	0	62,160	0	0	0	1,781	12/15/2034	1
36290U-F9-2	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		21,165	21,165.00	21,812	21,778	0	(613)	0	(613)	0	21,165	0	0	0	471	09/15/2037	1
36290U-GE-0	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		24,010	24,010.00	25,000	24,964	0	(955)	0	(955)	0	24,010	0	0	0	700	09/15/2037	1
36290U-H4-1	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		20,463	20,463.00	21,371	21,339	0	(876)	0	(876)	0	20,463	0	0	0	597	10/15/2037	1
36291Y-LP-0	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		3,151	3,151.00	3,259	3,242	0	(91)	0	(91)	0	3,151	0	0	0	92	08/15/2036	1
36294S-EF-0	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		709	709.00	733	732	0	(23)	0	(23)	0	709	0	0	0	21	10/15/2036	1
36294T-2P-9	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		1,774	1,774.00	1,833	1,831	0	(57)	0	(57)	0	1,774	0	0	0	52	10/15/2036	1
36294T-YE-9	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		844	844.00	871	867	0	(23)	0	(23)	0	844	0	0	0	25	08/15/2036	1
36294V-C4-0	GNMA GTD PASS THRU POOL 7.000%		06/01/2016	Paydown		1,063	1,063.00	1,098	1,097	0	(34)	0	(34)	0	1,063	0	0	0	31	10/15/2036	1
36295A-DH-5	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		3,293	3,293.00	3,438	3,430	0	(137)	0	(137)	0	3,293	0	0	0	89	10/15/2037	1
36295H-R9-3	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		845	845.00	872	871	0	(26)	0	(26)	0	845	0	0	0	23	08/15/2037	1
36295Q-PH-7	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		10,636	10,636.00	11,015	10,996	0	(360)	0	(360)	0	10,636	0	0	0	288	09/15/2038	1
36296Q-PX-1	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		1,134	1,134.00	1,197	1,193	0	(59)	0	(59)	0	1,134	0	0	0	31	01/15/2039	1
36296T-QN-6	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		23,488	23,488.00	24,380	24,324	0	(835)	0	(835)	0	23,488	0	0	0	514	10/15/2038	1
36296U-NG-1	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		31,879	31,879.00	33,473	33,336	0	(1,457)	0	(1,457)	0	31,879	0	0	0	855	01/15/2039	1
36296X-E4-2	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		2,248	2,248.00	2,348	2,344	0	(96)	0	(96)	0	2,248	0	0	0	61	11/15/2038	1
36296X-GG-3	GNMA GTD PASS THRU POOL 6.500%		06/01/2016	Paydown		32,409	32,409.00	33,979	33,876	0	(1,467)	0	(1,467)	0	32,409	0	0	0	816	12/15/2038	1
383739-2A-6	GNMA 01 24 PE 7.000%		06/01/2016	Paydown		46,682	46,682.00	48,972	48,308	0	(1,627)	0	(1,627)	0	46,682	0	0	0	1,343	05/20/2031	1
38374C-HM-6	GNMA 03 76 TE 5.500%		06/01/2016	Paydown		123,469	123,469.00	125,533	123,413	0	56	0	56	0	123,469	0	0	0	2,839	02/20/2033	1
912810-DW-5	UNITED STATES TREAS BDS 7.250%		05/15/2016	Maturity		18,900,000	18,900,000.00	21,817,387	19,052,792	0	(152,792)	0	(152,792)	0	18,900,000	0	0	0	685,125	05/15/2016	1
0599999	- Subtotal - Bonds - U. S. Governments					19,573,178	19,573,178.00	22,518,307	19,749,265	0	(176,090)	0	(176,090)	0	19,573,178	0	0	0	702,990		
Bonds - All Other Governments																					
448814-EK-5	HYDRO QUEBEC DEB SER IU 7.500% A		04/01/2016	Maturity		3,500,000	3,500,000.00	4,252,320	3,519,621	0	(19,621)	0	(19,621)	0	3,500,000	0	0	0	131,250	04/01/2016	1FE
1099999	- Subtotal - Bonds - All Other Governments					3,500,000	3,500,000.00	4,252,320	3,519,621	0	(19,621)	0	(19,621)	0	3,500,000	0	0	0	131,250		
Bonds - U. S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31283H-5A-9	FHLMC 30 YR GOLD PC GRP POOL 6.500%		06/01/2016	Paydown		31,714	31,714.00	32,983	32,857	0	(1,142)	0	(1,142)	0	31,714	0	0	0	868	10/01/2034	1
31283H-V2-8	FHLMC 30 YR GOLD PC GRP POOL 6.000%		06/01/2016	Paydown		20,172	20,172.00	20,866	20,807	0	(634)	0	(634)	0	20,172	0	0	0	498	03/01/2033	1
31287N-CF-3	FHLMC 30 YR GOLD PC GRP POOL 7.000%		06/01/2016	Paydown		6,200	6,200.00	6,542	6,511	0	(311)	0	(311)	0	6,200	0	0	0	181	01/01/2032	1
31287N-UQ-9	FHLMC 30 YR GOLD PC GRP POOL 6.000%		06/01/2016	Paydown		12,502	12,502.00	12,811	12,768	0	(266)	0	(266)	0	12,502	0	0	0	265	01/01/2032	1
3128K6-L7-3	FHLMC 30 YR GOLD PC GRP POOL 7.000%		06/01/2016	Paydown		51,793	51,793.00	54,415	54,167	0	(2,374)	0	(2,374)	0	51,793	0	0	0	1,723	10/01/2031	1
3128K9-6W-9	FHLMC 30 YR GOLD PC GRP POOL 7.000%		06/01/2016	Paydown		68,462	68,462.00	70,296	69,998	0	(1,537)	0	(1,537)	0	68,462	0	0	0	1,605	05/01/2036	1
(continues)																					
(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.																					

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the 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 Identifi- cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization) / 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 Designa- tion or Market Indica- tor (a)
Bonds - U. S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
3128KM-ZE-8	FHLMC 30 YR GOLD PC GRP POOL 7.000%		06/01/2016	Paydown		4,705	4,705.00	4,869	4,855	0	(149)	0	(149)	0	4,705	0	0	0	137	03/01/2037	1
3128M4-AX-1	FHLMC 30 YR GOLD PC GRP POOL 6.000%		06/01/2016	Paydown		19,071	19,071.00	20,316	20,264	0	(1,193)	0	(1,193)	0	19,071	0	0	0	465	12/01/2036	1
3128M5-DG-2	FHLMC 30 YR GOLD PC GRP POOL 6.500%		06/01/2016	Paydown		72,099	72,099.00	78,228	77,917	0	(5,818)	0	(5,818)	0	72,099	0	0	0	1,958	10/01/2037	1
3128M5-KM-1	FHLMC 30 YR GOLD PC GRP POOL 7.000%		06/01/2016	Paydown		11,293	11,293.00	11,632	11,619	0	(326)	0	(326)	0	11,293	0	0	0	343	11/01/2037	1
3128M7-PD-2	FHLMC 30 YR GOLD PC GRP POOL 6.500%		06/01/2016	Paydown		32,163	32,163.00	34,776	34,685	0	(2,523)	0	(2,523)	0	32,163	0	0	0	822	01/01/2039	1
3128M7-Q9-0	FHLMC 30 YR GOLD PC GRP POOL 6.500%		06/01/2016	Paydown		21,810	21,810.00	23,374	23,305	0	(1,495)	0	(1,495)	0	21,810	0	0	0	612	04/01/2039	1
3128M9-MP-4	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		256,059	256,059.00	272,183	271,860	0	(15,801)	0	(15,801)	0	256,059	0	0	0	4,473	12/01/2042	1
3128MJ-AM-2	FHLMC 30 YR GOLD PC GRP POOL 6.000%		06/01/2016	Paydown		18,918	18,918.00	19,535	19,469	0	(551)	0	(551)	0	18,918	0	0	0	468	09/01/2034	1
3128MJ-S3-5	FHLMC 30 YR GOLD PC GRP POOL 3.000%		06/01/2016	Paydown		242,990	242,990.00	236,801	237,001	0	5,989	0	5,989	0	242,990	0	0	0	3,085	07/01/2043	1
3128MJ-S4-3	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		298,023	298,023.00	294,950	295,022	0	3,001	0	3,001	0	298,023	0	0	0	4,382	07/01/2043	1
3128MJ-SY-7	FHLMC 30 YR GOLD PC GRP POOL 3.000%		06/01/2016	Paydown		124,049	124,049.00	120,909	121,015	0	3,033	0	3,033	0	124,049	0	0	0	1,556	06/01/2043	1
3128MJ-U3-2	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		832,705	832,705.00	885,044	884,507	0	(51,802)	0	(51,802)	0	832,705	0	0	0	13,703	08/01/2044	1
3128MJ-UM-0	FHLMC 30 YR GOLD PC GRP POOL 4.500%		06/01/2016	Paydown		259,424	259,424.00	280,827	280,642	0	(21,218)	0	(21,218)	0	259,424	0	0	0	4,814	05/01/2044	1
3128MJ-US-7	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		695,328	695,328.00	735,744	735,188	0	(39,860)	0	(39,860)	0	695,328	0	0	0	11,532	06/01/2044	1
3128MJ-UV-0	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		236,340	236,340.00	249,872	249,692	0	(13,352)	0	(13,352)	0	236,340	0	0	0	3,880	07/01/2044	1
3128MJ-V7-2	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		351,298	351,298.00	375,666	375,457	0	(24,160)	0	(24,160)	0	351,298	0	0	0	5,762	04/01/2045	1
3128MJ-VB-3	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		269,309	269,309.00	281,126	280,963	0	(11,654)	0	(11,654)	0	269,309	0	0	0	3,861	10/01/2044	1
3128MJ-VC-1	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		294,572	294,572.00	313,997	313,063	0	(18,492)	0	(18,492)	0	294,572	0	0	0	4,881	10/01/2044	1
3128MJ-VV-9	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		128,870	128,870.00	134,710	134,641	0	(5,770)	0	(5,770)	0	128,870	0	0	0	1,845	02/01/2045	1
3128MJ-WW-6	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		265,870	265,870.00	281,303	281,264	0	(15,394)	0	(15,394)	0	265,870	0	0	0	4,279	08/01/2045	1
3128MJ-XK-1	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		91,768	91,768.00	95,468	0	0	(3,699)	0	(3,699)	0	91,768	0	0	0	582	12/01/2045	1
3128MJ-XR-6	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		119,992	119,992.00	125,804	0	0	(5,812)	0	(5,812)	0	119,992	0	0	0	1,120	01/01/2046	1
3128MJ-YB-0	FHLMC 30 YR GOLD PC GRP POOL 3.000%		06/01/2016	Paydown		11,586	11,586.00	11,865	0	0	(279)	0	(279)	0	11,586	0	0	0	29	05/01/2046	1
3128P7-5H-2	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		230,878	230,878.00	238,760	238,391	0	(7,513)	0	(7,513)	0	230,878	0	0	0	3,340	01/01/2034	1
312910-3Q-3	FHLMC REMIC SER 1311 K PAC 7.000%		06/01/2016	Paydown		24,523	24,523.00	25,504	25,024	0	(502)	0	(502)	0	24,523	0	0	0	715	07/15/2022	1
31292H-MU-5	FHLMC 30 YR GOLD PC GRP POOL 6.500%		06/01/2016	Paydown		1,350	1,350.00	1,371	1,367	0	(17)	0	(17)	0	1,350	0	0	0	37	12/01/2031	1
31292K-GP-6	FHLMC 30 YR GOLD PC GRP POOL 7.000%		06/01/2016	Paydown		836	836.00	861	859	0	(23)	0	(23)	0	836	0	0	0	24	06/01/2037	1
31292S-AD-2	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		87,664	87,664.00	89,855	89,811	0	(2,147)	0	(2,147)	0	87,664	0	0	0	1,268	07/01/2042	1
31292S-B7-4	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		693,025	693,025.00	732,574	731,997	0	(38,972)	0	(38,972)	0	693,025	0	0	0	11,293	06/01/2044	1
31292S-CE-8	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		211,452	211,452.00	224,932	224,781	0	(13,329)	0	(13,329)	0	211,452	0	0	0	3,420	11/01/2044	1
31297K-V4-1	FHLMC 30 YR GOLD PC GRP POOL 6.000%		06/01/2016	Paydown		6,950	6,950.00	7,211	7,191	0	(241)	0	(241)	0	6,950	0	0	0	174	07/01/2032	1
31297P-JQ-5	FHLMC 30 YR GOLD PC GRP POOL 6.500%		06/01/2016	Paydown		962	962.00	989	987	0	(25)	0	(25)	0	962	0	0	0	26	09/01/2034	1
3132GK-V6-0	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		168,466	168,466.00	172,653	172,543	0	(4,077)	0	(4,077)	0	168,466	0	0	0	2,372	11/01/2041	1
3132HN-DM-8	FHLMC 30 YR GOLD PC GRP POOL 3.500%		06/01/2016	Paydown		146,055	146,055.00	149,935	149,883	0	(3,828)	0	(3,828)	0	146,055	0	0	0	2,083	10/01/2042	1
3132M5-7D-8	FHLMC 30 YR GOLD PC GRP POOL 4.000%		06/01/2016	Paydown		60,081	60,081.00	63,291	63,214	0	(3,133)	0	(3,133)	0	60,081	0	0	0	1,001	04/01/2044	1
31339N-PT-7	FHLMC REMIC SER 2429 HB SCH 6.500%		06/01/2016	Paydown		36,660	36,660.00	38,688	37,560	0	(899)	0	(899)	0	36,660	0	0	0	997	12/15/2023	1
3133TL-V5-4	FHLMC REMIC SER T 18 A3 SEQ 6.609%		06/01/2016	Paydown		16	16.00	16	16	0	0	0	0	0	16	0	0	0	0	08/15/2029	1
31358P-UA-3	FNMA 92 REMIC INV FLOATER SER 13.565%		06/25/2016	Paydown		4,508	4,508.00	4,387	4,450	0	58	0	58	0	4,508	0	0	0	234	08/25/2022	1
31368H-NG-4	FNMA PASS THRU POOL 190391 6.000%		06/01/2016	Paydown		38,193	38,193.00	41,034	40,945	0	(2,752)	0	(2,752)	0	38,193	0	0	0	978	09/01/2038	1
31371L-4S-5	FNMA PASS THRU POOL 255633 6.500%		06/01/2016	Paydown		15,127	15,127.00	15,732	15,647	0	(520)	0	(520)	0	15,127	0	0	0	352	01/01/2035	1
31371L-VE-6	FNMA PASS THRU POOL 255413 6.500%		06/01/2016	Paydown		33,126	33,126.00	34,238	34,125	0	(1,000)	0	(1,000)	0	33,126	0	0	0	807	10/01/2034	1
31371M-3Y-1	FNMA PASS THRU POOL 255615 6.500%		06/01/2016	Paydown		47,297	47,297.00	48,272	48,211	0	(914)	0	(914)	0	47,297	0	0	0	1,253	12/01/2036	1
31371M-5P-8	FNMA PASS THRU POOL 256554 6.500%		06/01/2016	Paydown		12,037	12,037.00	12,289	12,272	0	(236)	0	(236)	0	12,037	0	0	0	347	01/01/2037	1
31371M-WV-5	FNMA PASS THRU POOL 256360 7.000%		06/01/2016	Paydown		19,443	19,443.00	19,983	19,948	0	(505)	0	(505)	0	19,443	0	0	0	550	08/01/2036	1
31385W-2S-7	FNMA PASS THRU POOL 555285 6.000%		06/01/2016	Paydown		12,555	12,555.00	12,757	12,726	0	(171)	0	(171)	0	12,555	0	0	0	312	03/01/2033	1
31388W-W9-3	FNMA PASS THRU POOL 617272 6.000%		06/01/2016	Paydown		26,614	26,614.00	27,707	26,712	0	(99)	0	(99)	0	26,614	0	0	0	655	01/01/2017	1
3138E1-M5-3	FNMA PASS THRU POOL AJ8479 4.000%		06/01/2016	Paydown		74,380	74,380.00	78,808	78,699	0	(4,318)	0	(4,318)	0	74,380	0	0	0	1,253	12/01/2041	1
3138EE-RL-5	FNMA PASS THRU POOL AK9490 4.000%		06/01/2016	Paydown		198,304	198,304.00	209,210	209,040	0	(10,736)	0	(10,736)	0	198,304	0	0	0	3,156	04/01/2042	1
3138WM-L5-8	FNMA PASS THRU POOL AT0347 3.500%		06/01/2016	Paydown		77,569	77,569.00	78,151	78,136	0	(567)	0	(567)	0	77,569	0	0	0	1,136	05/01/2043	1

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the 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 Identifi- cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization) / 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 Designa- tion or Market Indica- tor (a)
Bonds - U. S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions (continued)																					
3138Y9-M4-7	FNMA PASS THRU POOL AX7578 3.000%		06/01/2016	Paydown		95,564	95,564.00	98,429	98,385	0	(2,820)	0	(2,820)	0	95,564	0	0	0	1,103	01/01/2045	1
31390P-GJ-0	FNMA PASS THRU POOL 651901 6.000%		06/01/2016	Paydown		9,557	9,557.00	9,837	9,782	0	(225)	0	(225)	0	9,557	0	0	0	213	08/01/2032	1
31391F-T9-9	FNMA PASS THRU POOL 665776 6.000%		06/01/2016	Paydown		26,931	26,931.00	28,160	27,245	0	(314)	0	(314)	0	26,931	0	0	0	665	09/01/2017	1
31396H-UD-9	FHLMC REMIC 3117 BT TWO TIER NT 7.000		06/15/2016	Paydown		38,196	38,196.00	38,554	38,443	0	(247)	0	(247)	0	38,196	0	0	0	1,014	02/15/2036	1
31396N-J9-8	FHLMC REMIC 3147 DT TWO TIER NT 7.000		06/15/2016	Paydown		152	152.00	154	153	0	0	0	0	0	152	0	0	0	5	04/15/2036	1
31401M-FA-4	FNMA PASS THRU POOL 712161 6.500%		06/01/2016	Paydown		50,788	50,788.00	52,367	52,203	0	(1,415)	0	(1,415)	0	50,788	0	0	0	1,330	08/01/2033	1
31402C-TT-9	FNMA PASS THRU POOL 725162 6.000%		06/01/2016	Paydown		16,808	16,808.00	17,373	17,302	0	(494)	0	(494)	0	16,808	0	0	0	425	02/01/2034	1
31403D-VZ-9	FNMA PASS THRU POOL 745932 6.500%		06/01/2016	Paydown		25,619	25,619.00	26,316	26,278	0	(659)	0	(659)	0	25,619	0	0	0	693	11/01/2036	1
31404Q-D8-9	FNMA PASS THRU POOL 775127 6.000%		06/01/2016	Paydown		702	702.00	715	712	0	(10)	0	(10)	0	702	0	0	0	18	05/01/2034	1
31404U-MR-8	FNMA PASS THRU POOL 778968 6.000%		06/01/2016	Paydown		2,584	2,584.00	2,630	2,618	0	(35)	0	(35)	0	2,584	0	0	0	65	06/01/2034	1
31404U-UK-4	FNMA PASS THRU POOL 779186 6.000%		06/01/2016	Paydown		865	865.00	879	879	0	(14)	0	(14)	0	865	0	0	0	22	06/01/2034	1
31405M-KC-0	FNMA PASS THRU POOL 793291 6.500%		06/01/2016	Paydown		3,562	3,562.00	3,745	3,699	0	(136)	0	(136)	0	3,562	0	0	0	97	01/01/2032	1
31405M-MK-0	FNMA PASS THRU POOL 793362 6.000%		06/01/2016	Paydown		4,498	4,498.00	4,615	4,599	0	(101)	0	(101)	0	4,498	0	0	0	113	08/01/2034	1
31406Y-E3-0	FNMA PASS THRU POOL 823754 7.000%		06/01/2016	Paydown		4,248	4,248.00	4,494	4,448	0	(200)	0	(200)	0	4,248	0	0	0	123	09/01/2031	1
31408E-BH-4	FNMA PASS THRU POOL 848840 7.000%		06/01/2016	Paydown		26,433	26,433.00	27,144	27,089	0	(656)	0	(656)	0	26,433	0	0	0	913	01/01/2036	1
31410B-EL-4	FNMA PASS THRU POOL 884039 7.500%		06/01/2016	Paydown		1,737	1,737.00	1,807	1,796	0	(58)	0	(58)	0	1,737	0	0	0	55	05/01/2036	1
31410G-RK-1	FNMA PASS THRU POOL 888890 6.500%		06/01/2016	Paydown		42,304	42,304.00	46,429	46,240	0	(3,936)	0	(3,936)	0	42,304	0	0	0	1,151	10/01/2037	1
31410G-W9-0	FNMA PASS THRU POOL 889072 6.500%		06/01/2016	Paydown		58,984	58,984.00	64,698	64,457	0	(5,473)	0	(5,473)	0	58,984	0	0	0	1,552	12/01/2037	1
31410K-CX-0	FNMA PASS THRU POOL 889386 6.000%		06/01/2016	Paydown		37,110	37,110.00	40,212	40,118	0	(3,008)	0	(3,008)	0	37,110	0	0	0	897	03/01/2038	1
31410K-DK-7	FNMA PASS THRU POOL 889406 6.000%		06/01/2016	Paydown		47,011	47,011.00	50,229	50,051	0	(3,040)	0	(3,040)	0	47,011	0	0	0	1,121	04/01/2038	1
31410K-JY-1	FNMA PASS THRU POOL 889579 6.000%		06/01/2016	Paydown		85,808	85,808.00	93,495	93,230	0	(7,422)	0	(7,422)	0	85,808	0	0	0	2,122	05/01/2038	1
31410S-2P-1	FNMA PASS THRU POOL 896382 7.000%		06/01/2016	Paydown		128,790	128,790.00	132,130	131,915	0	(3,125)	0	(3,125)	0	128,790	0	0	0	3,755	06/01/2036	1
31410S-PW-1	FNMA PASS THRU POOL 896037 7.000%		06/01/2016	Paydown		43,043	43,043.00	44,395	44,323	0	(1,280)	0	(1,280)	0	43,043	0	0	0	1,255	08/01/2036	1
31410W-QY-7	FNMA PASS THRU POOL 899671 6.500%		06/01/2016	Paydown		55,633	55,633.00	59,709	59,513	0	(3,880)	0	(3,880)	0	55,633	0	0	0	1,217	08/01/2037	1
31411F-FC-3	FNMA PASS THRU POOL 906563 6.000%		06/01/2016	Paydown		43,711	43,711.00	45,104	44,966	0	(1,255)	0	(1,255)	0	43,711	0	0	0	1,093	01/01/2037	1
31412F-H4-8	FNMA PASS THRU POOL 923751 7.000%		06/01/2016	Paydown		917	917.00	941	940	0	(23)	0	(23)	0	917	0	0	0	27	04/01/2037	1
31412L-JY-7	FNMA PASS THRU POOL 928279 7.000%		05/01/2016	Paydown		99,081	99,081.00	102,022	101,861	0	(2,780)	0	(2,780)	0	99,081	0	0	0	2,889	04/01/2037	1
31413Y-KQ-3	FNMA PASS THRU POOL 959403 6.500%		06/01/2016	Paydown		1,879	1,879.00	1,930	1,927	0	(48)	0	(48)	0	1,879	0	0	0	51	12/01/2037	1
31416B-RR-1	FNMA PASS THRU POOL 995196 6.000%		06/01/2016	Paydown		74,067	74,067.00	81,868	81,543	0	(7,476)	0	(7,476)	0	74,067	0	0	0	1,870	07/01/2038	1
31416B-ST-6	FNMA PASS THRU POOL 995230 6.500%		06/01/2016	Paydown		33,512	33,512.00	36,612	36,487	0	(2,975)	0	(2,975)	0	33,512	0	0	0	887	01/01/2039	1
31416B-SU-3	FNMA PASS THRU POOL 995231 6.500%		06/01/2016	Paydown		17,641	17,641.00	19,050	18,993	0	(1,352)	0	(1,352)	0	17,641	0	0	0	472	01/01/2039	1
31418A-UP-1	FNMA PASS THRU POOL MA1489 3.000%		06/01/2016	Paydown		146,231	146,231.00	143,078	143,179	0	3,052	0	3,052	0	146,231	0	0	0	1,829	07/01/2043	1
31418B-E8-5	FNMA PASS THRU POOL MA1958 4.000%		06/01/2016	Paydown		57,276	57,276.00	60,605	60,558	0	(3,282)	0	(3,282)	0	57,276	0	0	0	964	07/01/2044	1
31419G-B9-4	FNMA PASS THRU POOL AE5463 4.000%		06/01/2016	Paydown		214,968	214,968.00	227,363	227,214	0	(12,246)	0	(12,246)	0	214,968	0	0	0	3,562	10/01/2040	1
584730-AE-5	MEDINA CNTY OH DEV REV FIBER 5.125%		06/01/2016	Call	100.0000	15,000	15,000.00	14,856	14,918	0	7	0	7	0	14,925	0	75	75	384	12/01/2020	1FE
3199999 - Subtotal - Bonds - U. S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						8,588,366	8,588,366.00	8,997,465	8,752,136	0	(396,981)	0	(396,981)	0	8,588,291	0	75	75	151,464		
8399997 - Subtotal - Bonds - Part 4						31,661,544	31,661,544.00	35,768,092	32,021,022	0	(592,692)	0	(592,692)	0	31,661,469	0	75	75	985,704		
8399999 - Subtotal - Bonds						31,661,544	31,661,544.00	35,768,092	32,021,022	0	(592,692)	0	(592,692)	0	31,661,469	0	75	75	985,704		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
46625H-36-5	JPMORGAN CHASE & COMPANY ALERIAN MLP		04/22/2016	MKM Partners LLC	48,000.000	1,431,199	0.00	1,300,320	1,390,560	0	0	90,240	(90,240)	0	1,300,320	0	130,879	130,879	25,704		RP1L
8499999 - Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,431,199		1,300,320	1,390,560	0	0	90,240	(90,240)	0	1,300,320	0	130,879	130,879	25,704		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold , Redeemed or Otherwise Disposed of
by the Company During the 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 Identifi- cation	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization) / 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 Designa- tion or Market Indi- cator (a)
Preferred Stocks - Parent, Subsidiaries and Affiliates																					
96012*-11-2	WESTFIELD BANCORP PFD		06/14/2016	Direct	18,875,000	37,750,000	0.00	37,750,000	37,750,000	0	0	0	0	0	37,750,000	0	0	0	259,503		P3U
8599999	- Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates					37,750,000		37,750,000	37,750,000	0	0	0	0	0	37,750,000	0	0	0	259,503		
8999997	- Subtotal - Preferred Stocks - Part 4					39,181,199		39,050,320	39,140,560	0	0	90,240	(90,240)	0	39,050,320	0	130,879	130,879	285,207		
8999999	- Subtotal - Preferred Stocks					39,181,199		39,050,320	39,140,560	0	0	90,240	(90,240)	0	39,050,320	0	130,879	130,879	285,207		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
053015-10-3	AUTOMATIC DATA PROC		04/22/2016	KeyBanc Capital Mkts	8,000,000	714,933		191,159	677,760	(486,601)	0	0	(486,601)	0	191,159	0	523,774	523,774	8,480		L
17243V-10-2	CINEMARK HOLDINGS INC		04/26/2016	MKM Partners LLC	55,000,000	1,949,522		1,932,348	1,838,650	93,698	0	0	93,698	0	1,932,348	0	17,175	17,175	14,850		L
189054-10-9	CLOROX CO		04/22/2016	Wells Fargo	10,250,000	1,243,783		1,002,769	1,300,008	(297,239)	0	0	(297,239)	0	1,002,769	0	241,014	241,014	15,785		L
263534-10-9	DU PONT E I DE NEMOURS & CO		04/22/2016	MKM Partners LLC	15,000,000	982,567		717,202	999,000	(281,798)	0	0	(281,798)	0	717,202	0	265,365	265,365	5,700		L
291011-10-4	EMERSON ELECTRIC CO		04/22/2016	KeyBanc Capital Mkts	9,000,000	501,174		484,670	430,470	54,200	0	0	54,200	0	484,670	0	16,504	16,504	4,275		L
464286-65-7	ISHARES MSCI BRIC IDX FD		04/22/2016	KeyBanc Capital Mkts	23,000,000	704,015		502,470	673,210	(170,741)	0	0	(170,741)	0	502,470	0	201,546	201,546	0		L
464288-88-5	ISHARES MSCI EAFE GROWTH IDX FD		04/22/2016	KeyBanc Capital Mkts	13,100,000	885,938		640,754	879,534	(238,780)	0	0	(238,780)	0	640,754	0	245,185	245,185	0		L
577081-10-2	MATTEL INC		04/22/2016	Cowen & Company LLC	5,500,000	173,049		115,830	149,435	(33,605)	0	0	(33,605)	0	115,830	0	57,219	57,219	2,090		L
594918-10-4	MICROSOFT CORP		04/22/2016	KeyBanc Capital Mkts	36,000,000	1,834,807		920,179	1,997,280	(1,077,101)	0	0	(1,077,101)	0	920,179	0	914,628	914,628	12,960		L
871829-10-7	SYSCO CORP		04/22/2016	Cowen & Company LLC	30,000,000	1,359,436		971,634	1,230,000	(258,366)	0	0	(258,366)	0	971,634	0	387,802	387,802	18,600		L
37733W-10-5	GLAXOSMITHKLINE PLC SPS ADR	R	04/22/2016	Wells Fargo	16,900,000	724,360		800,021	681,915	118,106	0	0	118,106	0	800,021	0	(75,661)	(75,661)	30,007		L
G1151C-10-1	ACCENTURE PLC IRELAND PLC SHS	F	04/22/2016	KeyBanc Capital Mkts	12,000,000	1,371,955		1,071,631	1,254,000	(182,369)	0	0	(182,369)	0	1,071,631	0	300,324	300,324	13,200		L
9099999	- Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					12,445,539		9,350,667	12,111,262	(2,760,596)	0	0	(2,760,596)	0	9,350,667	0	3,094,875	3,094,875	125,947		
9799997	- Subtotal - Common Stocks - Part 4					12,445,539		9,350,667	12,111,262	(2,760,596)	0	0	(2,760,596)	0	9,350,667	0	3,094,875	3,094,875	125,947		
9799999	- Subtotal - Common Stocks					12,445,539		9,350,667	12,111,262	(2,760,596)	0	0	(2,760,596)	0	9,350,667	0	3,094,875	3,094,875	125,947		
9899999	- Subtotal - Preferred and Common Stocks					51,626,738		48,400,987	51,251,822	(2,760,596)	0	90,240	(2,850,836)	0	48,400,987	0	3,225,754	3,225,754	411,154		
9999999	- TOTALS					83,288,282		84,169,079	83,272,844	(2,760,596)	(592,692)	90,240	(3,443,528)	0	80,062,456	0	3,225,829	3,225,829	1,396,858		

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Schedule DB , Part A , Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

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Schedule DB , Part B , Section 1
NONE

Schedule DB , Part B , Section 1 , Broker Name
NONE

Schedule DB , Part B , Description of Hedged Risk (s)
NONE

Schedule DB , Part B , Financial or Economic Impact of the Hedge
NONE

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Schedule DB , Part D , Section 1
NONE

Page E09

Schedule DB , Part D , Section 2 , By Reporting Entity
NONE

Schedule DB , Part D , Section 2 , To Reporting Entity
NONE

Page E10

Schedule DL , Part 1
NONE

Page E11

Schedule DL , Part 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
Name	Location and Supplemental Information					First Month	Second Month	Third Month	
Open Depositories									
Federal Home Ln Bank	Cincinnati, OH		0.100	321	0	129,443	996,683	241,137	
Westfield Bank FSB	Westfield Center, OH		0.000	0	0	(104,722)	(95,047)	(110,811)	
0199999 - TOTAL - Open Depositories				321	0	24,721	901,636	130,325	
0399999 - TOTAL Cash on Deposit				321	0	24,721	901,636	130,325	
0599999 - TOTALS				321	0	24,721	901,636	130,325	

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Schedule E, Part 2, Cash Equivalents
NONE



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2016 OF THE Westfield Insurance Company

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended June 30

NAIC Group Code: 0228 NAIC Company Code: 24112

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$ 1,000	\$ 497	\$ 0

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?	Yes (X) No ()
2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?	Yes (X) No ()
2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies.	
2.31 Amount quantified:	\$ 39,760
2.32 Amount estimated using reasonable assumptions:	\$ 0
2.4 If the answer to 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies.	\$ 3,000