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QUARTERLY STATEMENT

As of March 31, 2019

of the Condition and Affairs of the

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 13331 | Employer's ID Number..... 41-0299900

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

Incorporated/Organized..... May 25, 1899 | Commenced Business..... January 4, 1900

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	MOTORISTSINSURANCEGROUP.COM	
Statutory Statement Contact	AMY E KUHLMAN *(Name)*	614-225-8285 *(Area Code) (Telephone Number) (Extension)*
	ACCOUNTING@MOTORISTSGROUP.COM *(E-Mail Address)*	614-225-8330 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. DAVID LYNN KAUFMAN	CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4. THOMAS JOSEPH OBROKTA JR.	PRESIDENT

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON	SANDRA WERTH HARBRECHT	DAVID LYNN KAUFMAN	ROBERT LEE MCCRAKEN
MICHAEL LEE WISEMAN	THOMAS CHARLES OGG	ROBERT LYNN WESTERN	THOMAS JOSEPH OBROKTA JR
CHARLES DONOVAN STAPLETON			

State of........ OHIO
County of..... FRANKLIN

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

(Signature)	(Signature)	(Signature)
DAVID LYNN KAUFMAN	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of May, 2019

a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	252,018,033		252,018,033	249,611,639
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	79,529,029	2,468	79,526,561	72,441,030
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	7,646,669	1,122,497	6,524,172	6,561,517
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(802,345)), cash equivalents ($.....13,095,657) and short-term investments ($..........0)	12,293,312		12,293,312	5,913,448
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	26,059,472		26,059,472	25,492,092
9. Receivables for securities	85		85	
10. Securities lending reinvested collateral assets	1,458,164		1,458,164	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	379,004,764	1,124,965	377,879,799	360,019,725
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	1,797,960		1,797,960	2,171,656
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,651,409		10,651,409	9,070,628
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....430,200 earned but unbilled premiums)	52,242,459	47,800	52,194,659	37,829,161
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,215,178		6,215,178	4,506,697
16.2 Funds held by or deposited with reinsured companies	32,058,211		32,058,211	30,430,358
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	3,925,204		3,925,204	3,986,885
18.2 Net deferred tax asset	5,289,842	637,745	4,652,097	5,483,526
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	8,686,467		8,686,467	3,282,103
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	5,955,553	523,190	5,432,363	3,095,940
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	505,827,048	2,333,700	503,493,348	459,876,679
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	505,827,048	2,333,700	503,493,348	459,876,679

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Pooled general expenses receivable	5,259,240		5,259,240	2,921,083
2502. Equities and deposits in pools and associations	173,123		173,123	174,857
2503. Prepaid expenses	505,205	505,205	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	17,985	17,985	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	5,955,553	523,190	5,432,363	3,095,940

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....14,511,237)	160,501,268	159,198,738
2.	Reinsurance payable on paid losses and loss adjustment expenses	6,982,099	6,279,102
3.	Loss adjustment expenses	27,626,318	28,945,255
4.	Commissions payable, contingent commissions and other similar charges	3,297,180	4,366,562
5.	Other expenses (excluding taxes, licenses and fees)	6,576,910	8,008,037
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,062,369	1,352,316
7.1	Current federal and foreign income taxes (including $.....906,943 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....61,640,399 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)	50,030,243	49,596,094
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	421,695	475,742
12.	Ceded reinsurance premiums payable (net of ceding commissions)	10,777,988	6,312,546
13.	Funds held by company under reinsurance treaties	53,471,725	38,385,736
14.	Amounts withheld or retained by company for account of others	5,492	5,560
15.	Remittances and items not allocated	(819,362)	
16.	Provision for reinsurance (including $..........0 certified)	350,917	395,372
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	12,949,410	3,547,809
20.	Derivatives		
21.	Payable for securities	5,054,481	936
22.	Payable for securities lending	1,458,164	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	3,343,029	2,391,717
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	343,089,926	309,261,523
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	343,089,926	309,261,523
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	160,403,422	150,615,156
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	160,403,422	150,615,156
38.	Totals (Page 2, Line 28, Col. 3)	503,493,348	459,876,679

DETAILS OF WRITE-INS

2501.	Pooled general expenses payable	3,038,919	2,107,503
2502.	Reinsurance assumed overhead payable	215,304	161,846
2503.	Obligations in pools and associations	33,934	33,934
2598.	Summary of remaining write-ins for Line 25 from overflow page	54,872	88,434
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,343,029	2,391,717
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 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 $.....40,706,330)	23,628,754	10,841,380	56,914,483
1.2 Assumed (written $.....27,698,341)	27,265,638	28,125,415	112,823,777
1.3 Ceded (written $.....40,935,774)	23,859,644	11,050,556	57,800,718
1.4 Net (written $.....27,468,897)	27,034,748	27,916,240	111,937,542
DEDUCTIONS:			
2. Losses incurred (current accident year $.....18,115,793):			
2.1 Direct	8,543,615	7,000,790	31,959,670
2.2 Assumed	14,377,652	15,492,379	61,783,935
2.3 Ceded	8,622,815	7,261,019	32,931,220
2.4 Net	14,298,453	15,232,150	60,812,385
3. Loss adjustment expenses incurred	3,172,622	2,900,349	15,576,628
4. Other underwriting expenses incurred	8,801,600	4,568,290	32,975,532
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	26,272,675	22,700,789	109,364,544
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	762,073	5,215,451	2,572,997
INVESTMENT INCOME			
9. Net investment income earned	2,595,275	1,531,952	10,713,936
10. Net realized capital gains (losses) less capital gains tax of $.....(137,649)	251,997	274,896	4,006,722
11. Net investment gain (loss) (Lines 9 + 10)	2,847,272	1,806,848	14,720,658
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....(99,109))	99,109	(92,166)	(133,275)
13. Finance and service charges not included in premiums	88,045	97,297	375,709
14. Aggregate write-ins for miscellaneous income	(74)	(151)	(582)
15. Total other income (Lines 12 through 14)	187,081	4,980	241,852
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,796,426	7,027,279	17,535,507
17. Dividends to policyholders	125,552	266,909	699,411
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)	3,670,875	6,760,370	16,836,096
19. Federal and foreign income taxes incurred	199,329	674,583	(622,133)
20. Net income (Line 18 minus Line 19) (to Line 22)	3,471,545	6,085,787	17,458,229
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	150,615,156	147,474,233	147,474,233
22. Net income (from Line 20)	3,471,545	6,085,787	17,458,229
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(1,436,542)	8,362,244	(1,930,414)	(12,187,347)
25. Change in net unrealized foreign exchange capital gain (loss)	2,193	12,230	12,755
26. Change in net deferred income tax	(1,630,225)	(411,027)	(2,065,833)
27. Change in nonadmitted assets	(461,947)	(2,819)	(32,426)
28. Change in provision for reinsurance	44,456		(44,455)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	9,788,266	3,753,757	3,140,923
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	160,403,422	151,227,990	150,615,156

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous income or expense	26	(1)	(81)
1402. Gain / (loss) from sale of assets other than securities			449
1403. Penalties and assessments	(100)	(150)	(950)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(74)	(151)	(582)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	29,675,587	21,988,732	106,880,570
2.	Net investment income	3,207,838	1,679,497	11,750,239
3.	Miscellaneous income	187,081	4,980	241,852
4.	Total (Lines 1 through 3)	33,070,506	23,673,209	118,872,661
5.	Benefit and loss related payments	14,230,800	(55,195,671)	(10,480,395)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	17,392,320	(51,954)	39,394,438
8.	Dividends paid to policyholders	179,599	521,733	1,148,210
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)		48,702	1,999,008
10.	Total (Lines 5 through 9)	31,802,720	(54,677,190)	32,061,260
11.	Net cash from operations (Line 4 minus Line 10)	1,267,786	78,350,399	86,811,401
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	26,201,763	9,888,057	38,781,650
	12.2 Stocks	690,797	1,224,714	19,773,539
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	346,891	266,341	808,921
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	57	(30)	18
	12.7 Miscellaneous proceeds	(85)	95,703	114,578
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	27,239,422	11,474,785	59,478,705
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	29,033,874	71,856,457	120,810,959
	13.2 Stocks	880,902	1,508,167	21,429,906
	13.3 Mortgage loans	0		
	13.4 Real estate	0		
	13.5 Other invested assets	413,870	175,000	1,303,744
	13.6 Miscellaneous applications	(5,053,546)	(213,658)	20,953
	13.7 Total investments acquired (Lines 13.1 to 13.6)	25,275,101	73,325,966	143,565,562
14.	Net increase or (decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,964,321	(61,851,181)	(84,086,857)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	3,147,754	(16,629,317)	(546,691)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	3,147,754	(16,629,317)	(546,691)
	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)	6,379,861	(130,099)	2,177,854
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,913,454	3,735,600	3,735,600
	19.2 End of period (Line 18 plus Line 19.1)	12,293,315	3,605,501	5,913,454

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

20.0001				

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

This statement has been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio. A reconciliation of the company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Sate of Ohio is shown below.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 3,471,545	$ 17,458,239
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 3,471,545	$ 17,458,239
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 160,403,422	$ 150,615,156
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 160,403,422	$ 150,615,156

The preparation of financial statements in conformity with Statutory Accounting Principles as described in the NAIC Annual Statement Instructions and the Accounting Policies and Procedures Manual requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds not back by other loans are stated at amortized cost using the scientific amortization method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated in accordance with the guidance provided in SSAP No. 43R: Loan-backed and Structured Securities. The retrospective adjustment method is used to value these securities

D. Going Concern

Management has concluded that there is no substantial doubt about the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values and internal estimates.

(2) Securities with Recognized Other-Than-Temporary Impairment
Not Applicable

(3) Recognized OTTI securities
Not Applicable

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a.	The aggregate amount of unrealized losses:	1. Less than 12 Months	$	30,427
		2. 12 Months or Longer	$	382,717
b.	The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	6,017,777
		2. 12 Months or Longer	$	18,523,660

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
The Company performed an analysis of loan-backed securities and determined that exposure to credit risk was not a factor and did not warrant any other-than-temporary impairments.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 1,458,164

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Company Policies or Strategies for Repo Programs
Not Applicable

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

(1) Company Policy or Strategies for Engaging in Repo Programs
Not Applicable

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

(1) Company Policy or Strategies for Engaging in Repo Programs
Not Applicable

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

(1) Company Policy or Strategies for Engaging in Repo Programs
Not Applicable

M. Working Capital Finance Investments
Not Applicalbe

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

Not Applicable

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

Not Applicable

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

There were not any significant changes since last year end.

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not Applicable

C. Wash Sales

Not Applicable

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements
(1) Fair Value Measurements at Reporting Date
Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

SSAP No. 100, Fair Value Measurements, clarifies the definition of estimated fair value and establishes a hierarchy for measuring estimated fair value. The hierarchy established by this standard consists of three levels to indicate the quality of the estimated fair value measurements as described below:

Level 1 - Quoted Prices in Active Markets for Identical Assets and Liabilities: Unadjusted quoted prices for identical assets or liabilities in active markets that are readily and regularly obtainable.

Level 2 - Significant Other Observable Inputs: Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1.

Level 3 - Significant Unobservable Inputs: Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of assets or liabilities. Unobservable inputs reflect the entity's assumptions about the assumptions that market participants would use in pricing the asset or liability.

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock, Industrial and Misc	$ 58,772,377	$	$ 44,974	$	$ 58,817,351
Parents, Subsidiaries and Affiliates	$	$	$ 20,711,678	$	$ 20,711,678
Other invested assets	$	$	$ 25,571,897	$	$ 25,571,897
Total	$ 58,772,377	$	$ 46,328,549	$	$ 105,100,926
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3. The Company had no transfers into or out of any of the levels during the current quarter.

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common Stock, Industrial and Misc	$ 44,974	$	$	$	$	$	$	$	$	$ 44,974
Parents, Subsidiaries and Affiliates	$ 20,711,678	$	$	$	$	$	$	$	$	$ 20,711,678
Other invested assets	$ 24,995,697	$	$	$ (3,367)	$ 512,588	$ 413,870	$ -	$ (346,891)	$	$ 25,571,897
Total	$ 45,752,349	$	$	$ (3,367)	$ 512,588	$ 413,870	$	$ (346,891)	$	$ 46,328,549
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(3) Policies when Transfers Between Levels are Recognized
At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3. The Company had no transfers into or out of any of the levels during the current quarter.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Not Applicable

(5) Fair Value Disclosures
Not Applicable

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

Not Applicable

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 256,593,272	$ 252,018,033	$	$ 256,593,272	$	$	$
Common Stock	$ 79,529,029	$ 79,526,561	$ 58,772,377	$	$ 20,756,652	$	$
Other invested assets	$ 26,059,472	$ 26,059,472	$	$	$ 25,571,897	$	$ 487,576

Bonds and Common Stocks

When available, the estimated fair values for bonds, including loan-backed and structured securities,and unaffiliated common stocks are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1. Generally, these are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified as Level 2.

When observable inputs are not available, the market standard valuation methodologies for determining the estimated fair value of certain types of securities that trade infrequently, and therefore have little or no price transparency, rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference or market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified as Level 3.

Other Invested Assets

Other invested assets were valued using equity statements from the respective fund managers.

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Low Income Housing	$ 487,576	n/a		Asset is not a marketable financial instrument

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through for these statutory financial statements which are to be issued on . There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year: to date

Not Applicable

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

Not Applicable

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Not Applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not Applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves for the Company's incurred losses and loss adjustment expenses (after intercompany pooling) attributable to insured events of prior years reflect favorable development totaling $3,137,059. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, products liability, private passenger auto liability, commercial auto liability, auto physical damage, and homeowners lines of business. The favorable development in these lines was slightly offset by losses in the other liability and commercial multiple peril lines of business. The changes reflected in these lines were generally the result of recent development trends. There were not any premium adjustments made as a result of this loss and loss adjustment expense development.

B. Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in methodologies and assumptions used in calculating the liability for unpaid loss and loss adjustment expense.

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

The company did not write financial guaranty insurance during the periods reported.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [ ] N/A [X]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

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. 12/31/2013

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). 11/07/2014

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

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

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

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	20,711,678	20,711,678
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 20,711,678	$ 20,711,678
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 1,458,164

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 1,458,164

16.3 Total payable for securities lending reported on the liability page: $ 1,458,164

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon	500 Grant Street One Mellon Center, Suite #1035, Pittsburgh, PA 15258

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Aberdeen Asset Management Inc.	U
Adams Street Partners, LLC	U
Chickasaw Capital Management, LLC	U
Crescent Capital Group LP	U
HarbourVest Partners LLC	U
New England Asset Management, Inc.	U
Northern Trust Investments, Inc.	U
Park Street Capital private Equity Fund VIII, LLC	U

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

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

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

1 Central Registration Depository	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Number				Management Agreement (IMA) Filed
111069	Aberdeen Asset Management Inc.	549300IMVQISZLW4JU74	Sec	NO
109358	Adams Street Partners, LLC	549300GXEOBEF8KQ2C40	Sec	NO
127398	Chickasaw Capital Management, LLC		Sec	NO
153966	Crescent Capital Group LP	549300L8Z46F3ZAWSB82	Sec	NO
110638	HarbourVest Partners LLC	5493001MCDH7I6NIXC24	Sec	NO
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	Sec	NO
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	Sec	NO
105780	Park Street Capital private Equity Fund VIII, LLC		Sec	NO

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.

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? Yes [ ] No [X]

   If yes, attach an explanation.

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	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

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 amount of funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000	AA-1120156	Lloyd's Syndicate Number 1686	GBR	Authorized		
00000	AA-1120184	Lloyd's Syndicate Number 3268	GBR	Authorized		
00000	AA-1126005	Lloyd's Syndicate Number 4000	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	N			323	4,810	347,410	353,377
2. Alaska AK	N					163	1,592
3. Arizona AZ	L			1,113	103	65,500	22,223
4. Arkansas AR	N						
5. California CA	L			(149,848)	91,553	1,511,883	1,935,589
6. Colorado CO	L			(1,300)	656	11,441	108,223
7. Connecticut CT	L			2,394	20,800	77,048	333,916
8. Delaware DE	L			(2,056)	(2,294)	1,352,600	1,322,325
9. District of Columbia DC	L						
10. Florida FL	N			7,094	22,035	378,539	528,045
11. Georgia GA	L					113,747	115,050
12. Hawaii HI	N						
13. Idaho ID	L			(499)	(473)	5,756	22,116
14. Illinois IL	L	5,530,498	1,299,207	876,767	221,066	7,675,074	7,445,747
15. Indiana IN	L	305,313	167,230	56,624	7,572	1,762,608	1,990,193
16. Iowa IA	L	3,599,982	1,016,534	308,508	94,925	1,315,442	1,144,256
17. Kansas KS	L					445	496
18. Kentucky KY	L	187,630	176,978	47,156	5,080	705,298	523,999
19. Louisiana LA	N			4,892	4,773	900,740	774,367
20. Maine ME	L	542,188	520,055	208,826	519,446	1,337,308	1,146,821
21. Maryland MD	L		759			14,370	22,878
22. Massachusetts MA	L	1,379,349	1,309,890	649,844	451,515	2,931,118	2,303,321
23. Michigan MI	L	5,416,313	1,684,123	2,276,799	1,225,695	3,551,625	3,469,802
24. Minnesota MN	L	323,409	349,483	125,212	446,333	3,951,106	4,122,350
25. Mississippi MS	N					14	26
26. Missouri MO	L	1,741	1,741			57,809	14,099
27. Montana MT	N			2,563	5,187	112,675	143,814
28. Nebraska NE	L	3,975,115	333,731	789,797	60,113	1,232,028	2,244,642
29. Nevada NV	L				(1,383)	6,337	20,767
30. New Hampshire NH	L	1,213,542	367,718	352,097	736,988	9,903,214	10,334,913
31. New Jersey NJ	L			18,239	16,584	1,339,979	1,497,245
32. New Mexico NM	L					71	551
33. New York NY	L		875	42,022	138,484	2,751,370	3,107,109
34. North Carolina NC	L		1,836			1,659	3,877
35. North Dakota ND	L					23	155
36. Ohio OH	L	674,741	657,974	97,438	53,469	1,963,173	1,157,890
37. Oklahoma OK	L					128	30
38. Oregon OR	L			(217,417)	60,723	2,123,985	2,764,906
39. Pennsylvania PA	L	274,099	248,512	(14,718)	2,331,145	2,191,763	2,343,231
40. Rhode Island RI	L	2,295,374	36,744	114,068	27,046	712,898	353,851
41. South Carolina SC	L	5,705,994	1,922,652	917,428	117,269	3,367,026	614,388
42. South Dakota SD	L	20,217	19,734	8,960	8,960	268,206	316,075
43. Tennessee TN	L	1,233,008	653,875	199,177	85,232	2,088,657	279,402
44. Texas TX	L		(1,751)	828	7,490	4,228,952	4,750,545
45. Utah UT	L					2,010	5,193
46. Vermont VT	L	102,757	76,467	321,090	84,099	267,452	585,710
47. Virginia VA	L			11,106	10,280	510,020	490,233
48. Washington WA	L			(8)	13,337	870,766	723,469
49. West Virginia WV	L	166,834	19,414			15,751	22,522
50. Wisconsin WI	L	7,758,226	1,905,967	1,293,689	505,892	8,694,195	3,876,733
51. Wyoming WY	L					3	7
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. US Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	40,706,330	12,769,748	8,348,207	7,374,510	70,719,385	63,338,069

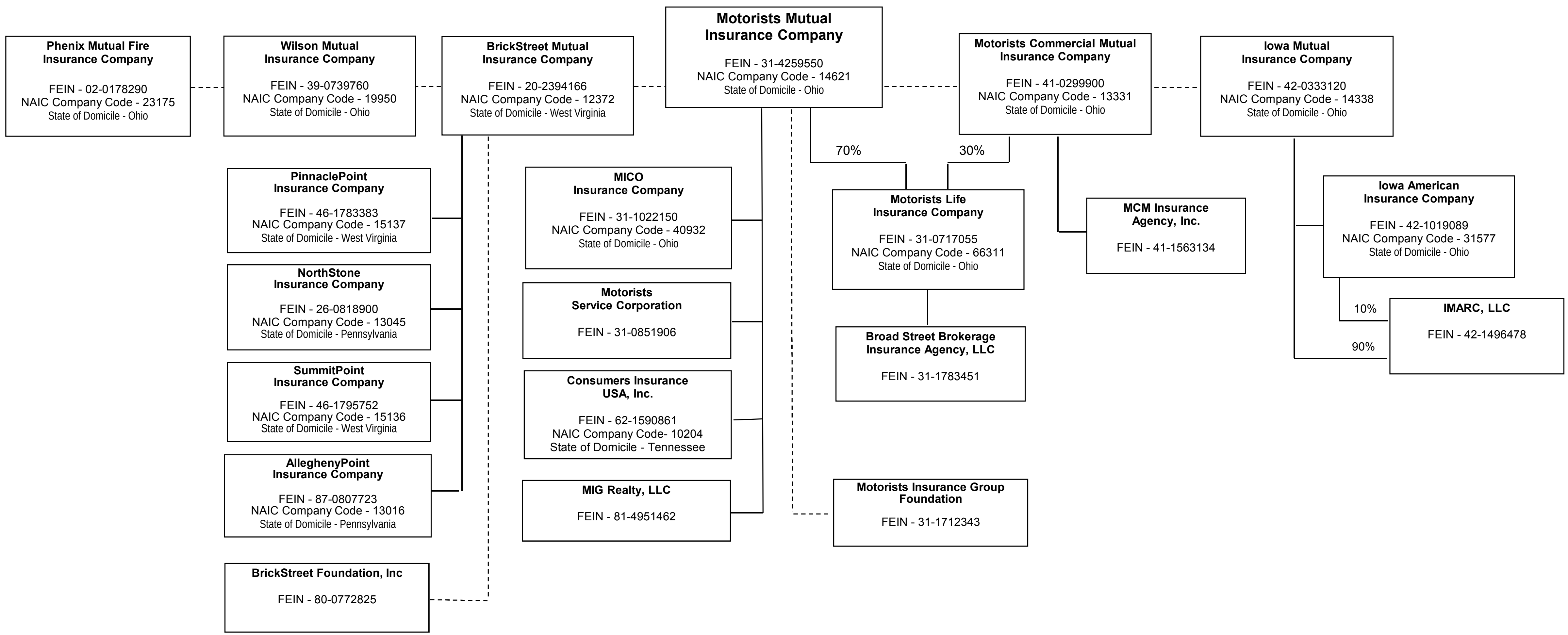
DETAILS OF WRITE-INS

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	43	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	0	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	14

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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	NIA	Motorists Life Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	3
0291	Motorists Insurance Group	10204	62-1590861				Consumers Insurance USA, Inc.	TN	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	3
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Motorists Mutual Insurance Company	N	3
0291	Motorists Insurance Group	31577	42-1019089				Iowa American Insurance Company	OH	IA	Iowa Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	3
0291	Motorists Insurance Group	14338	42-0333120				Iowa Mutual Insurance Company	OH	IA				Motorists Mutual Insurance Company	N	1
			41-1563134				MCM Insurance Agency, Inc.	MN	DS	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	3
0291	Motorists Insurance Group	40932	31-1022150				MICO Insurance Company	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	3
0291	Motorists Insurance Group	13331	41-0299900				Motorists Commercial Mutual Insurance Company	OH	RE				Motorists Mutual Insurance Company	N	1
0291	Motorists Insurance Group	66311	31-0717055				Motorists Life Insurance Company	OH	DS	Motorists Mutual Insurance Company	Ownership	70.000	Motorists Mutual Insurance Company	N	3
0291	Motorists Insurance Group	14621	31-4259550				Motorists Mutual Insurance Company	OH	IA					N	1
			31-0851906				Motorists Service Corporation	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	3
0291	Motorists Insurance Group	23175	02-0178290				Phenix Mutual Fire Insurance Company	OH	IA				Motorists Mutual Insurance Company	N	1
0291	Motorists Insurance Group	19950	39-0739760				Wilson Mutual Insurance Company	OH	IA				Motorists Mutual Insurance Company	N	1
			81-4951462				MIG Realty, LLC	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	3
			31-1712343				Motorists Insurance Group Foundation	OH	NIA	Motorists Mutual Insurance Company	Board		Motorists Mutual Insurance Company	N	4
0291	Motorists Insurance Group	12372	20-2394166				BrickStreet Mutual Insurance Company	WV	IA				Motorists Mutual Insurance Company	N	1
0291	Motorists Insurance Group	15137	46-1783383				PinnaclePoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	2
0291	Motorists Insurance Group	13045	26-0818900				NorthStone Insurance Company	PA	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	2
0291	Motorists Insurance Group	15136	46-1795752				SummitPoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	2
0291	Motorists Insurance Group	13016	87-0807723				AlleghenyPoint Insurance Company	PA	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	N	2
			80-0772825				BrickStreet Foundation, Inc.	WV	NIA	BrickStreet Mutual Insurance Company	Board		Motorists Mutual Insurance Company	N	5

Aster	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of the Group through an interlocking board of directors.
2	This company is a stock subsidiary of BrickStreet Mutual Insurance Company with ultimate control of that parent as described in Note1
3	The entity is a subsidiary of an insurer that is an affiliate of The Motorists Insurance Group. With ultimate control of that insurer as described in Note 1
4	Schedule Y, Parts 1 and 1A, includes the Motorists Insurance Group Foundation, a 501(c)(3) tax-exempt private foundation incorporated on 7/12/2000.
5	Schedule Y, Parts 1 and 1A, includes BrickStreet Foundation, Inc, a 501(c)(3) tax-exempt private foundation incorporated on December 23, 2011.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	11,251	0	0.001	
2. Allied lines	20,111	39,748	197.642	
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	7,733,630	1,885,319	24.378	60.945
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	1,264,150	202,916	16.052	49.437
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake	22,828		0.000	
13. Group accident and health		167	0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	28.743
16. Workers' compensation	2,503,699	836,751	33.421	173.182
17.1 Other liability-occurrence	2,305,103	93,395	4.052	119.463
17.2 Other liability-claims made	123,089	(0)	(0.000)	
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	124,964	318,805	255.117	(337.261)
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability		(100)	0.000	
19.3, 19.4 Commercial auto liability	6,374,385	3,391,613	53.207	29.808
21. Auto physical damage	2,587,273	1,539,971	59.521	92.871
22. Aircraft (all perils)			0.000	
23. Fidelity		(428)	0.000	
24. Surety			0.000	
26. Burglary and theft	193,041	154,750	80.164	(27.007)
27. Boiler and machinery	365,230	80,708	22.098	
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	23,628,754	8,543,615	36.158	64.575

DETAILS OF WRITE-INS

3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	18,067	18,067	1,992
2. Allied lines	27,822	27,822	4,294
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	14,588,792	14,588,792	3,595,341
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,239,399	2,239,399	840,427
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	43,923	43,923	12,081
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	4,498,583	4,498,583	1,047,557
17.1 Other liability-occurrence	3,585,828	3,585,828	1,489,736
17.2 Other liability-claims made	344,775	344,775	24,751
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	118,155	118,155	133,282
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	10,333,966	10,333,966	3,760,873
21. Auto physical damage	4,098,467	4,098,467	1,524,659
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft	244,558	244,558	106,884
27. Boiler and machinery	563,995	563,995	227,871
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	40,706,330	40,706,330	12,769,748

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	51,285	44,558	95,844	3,069	265	3,333	45,925	576	45,924	92,425	(2,292)	2,206	(86)
2. 2017	14,880	21,242	36,122	1,960	175	2,135	10,926	579	21,124	32,629	(1,993)	636	(1,357)
3. Subtotals 2017 + Prior	66,165	65,801	131,965	5,029	440	5,468	56,851	1,155	67,048	125,054	(4,285)	2,843	(1,443)
4. 2018	25,367	30,812	56,179	6,200	1,063	7,263	16,868	1,638	28,715	47,221	(2,299)	605	(1,694)
5. Subtotals 2018 + Prior	91,532	96,612	188,144	11,229	1,503	12,731	73,719	2,793	95,764	172,276	(6,584)	3,447	(3,137)
6. 2019	XXX	XXX	XXX	XXX	4,756	4,756	XXX	6,649	9,203	15,852	XXX	XXX	XXX
7. Totals	91,532	96,612	188,144	11,229	6,259	17,487	73,719	9,442	104,966	188,128	(6,584)	3,447	(3,137)
8. Prior Year-End's Surplus As Regards Policyholders	150,615												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. (7.2)%	2. 3.6 %	3. (1.7)%

Col. 13, Line 7 Line 8
4. (2.1)%

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.

	Question	Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Code:

* 1 3 3 3 1 2 0 1 9 4 9 0 0 0 0 0 1 *

* 1 3 3 3 1 2 0 1 9 4 5 5 0 0 0 0 1 *

* 1 3 3 3 1 2 0 1 9 3 6 5 0 0 0 0 1 *

* 1 3 3 3 1 2 0 1 9 5 0 5 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Assessments paid in advance	9,566	9,566	0	
2505. Automobiles	8,419	8,419	0	
2597. Summary of remaining write-ins for Line 25	17,985	17,985	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. State surcharges payable	24,495	24,484
2505. Escheatable funds	20,591	20,694
2506. Miscellaneous liabilities	5,527	38,996
2507. Tenant allowances payable	4,259	4,259
2597. Summary of remaining write-ins for Line 25	54,872	88,434

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,684,014	7,833,393
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	37,345	149,379
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	7,646,669	7,684,014
10. Deduct total nonadmitted amounts	1,122,497	1,122,497
11. Statement value at end of current period (Line 9 minus Line 10)	6,524,172	6,561,517

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,492,092	26,048,745
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	413,870	1,303,744
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	512,588	(1,005,518)
6. Total gain (loss) on disposals	(14,380)	(58,714)
7. Deduct amounts received on disposals	346,891	808,921
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	2,193	12,755
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	26,059,472	25,492,092
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	26,059,472	25,492,092

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	322,229,159	247,493,270
2. Cost of bonds and stocks acquired	30,981,116	142,829,150
3. Accrual of discount	37,214	142,765
4. Unrealized valuation increase (decrease)	6,413,077	(13,031,282)
5. Total gain (loss) on disposals	128,711	5,146,739
6. Deduct consideration for bonds and stocks disposed of	27,958,899	59,164,711
7. Deduct amortization of premium	283,314	1,208,009
8. Total foreign exchange change in book/adjusted carrying value	(2)	
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		21,237
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	331,547,062	322,229,159
12. Deduct total nonadmitted amounts	2,468	176,491
13. Statement value at end of current period (Line 11 minus Line 12)	331,544,595	322,052,668

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)	227,697,913	28,783,873	25,360,773	2,625,879	233,746,892			227,697,913
2. NAIC 2 (a)	21,913,726	522,055	809,239	(3,355,401)	18,271,141			21,913,726
3. NAIC 3 (a)					0			
4. NAIC 4 (a)					0			
5. NAIC 5 (a)					0			
6. NAIC 6 (a)					0			
7. Total Bonds	249,611,639	29,305,928	26,170,012	(729,522)	252,018,033	0	0	249,611,639
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2					0			
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	249,611,639	29,305,928	26,170,012	(729,522)	252,018,033	0	0	249,611,639

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

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,904,134	3,776,180
2. Cost of cash equivalents acquired	36,464,585	122,239,623
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	39	2
5. Total gain (loss) on disposals	18	4
6. Deduct consideration received on disposals	27,273,119	122,111,674
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,095,657	3,904,134
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	13,095,657	3,904,134

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	Pennsylvania	Aberdeen Asset Management Inc.		08/24/2017			126,410			0.820
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP		05/01/2007			112,459			
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delaware	HarbourVest		12/21/2011	3		150,000		592,500	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delaware	HarbourVest		12/21/2011	2		25,000		137,500	0.410
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	413,870	0	730,000	XXX
4499999. Subtotal - Unaffiliated								0	413,870	0	730,000	XXX
4699999. Totals								0	413,870	0	730,000	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	Pennsylvania	Aberdeen Asset Management Inc.	08/24/2017	02/28/2019	7,554,158	336,398				336,398		8,016,966				0	
	Adams Street 2012 Global Fund LP	Chicago	Illinois	Adams Street Partners	02/15/2012	03/31/2019	3,576,048	64,364				64,364		3,640,412				0	
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP	05/01/2007	02/28/2019	8,164,867	111,825				111,825		8,389,151				0	
	HarbourVest International Private Equity Partners V	Wilmington	Delaware	HarbourVest	03/29/2007	03/31/2019	26,885					0	(477)	26,407				0	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	Delaware	HarbourVest	03/29/2007	03/31/2019	811,156					0		732,018	79,138			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	Delaware	HarbourVest	03/29/2007	03/31/2019	97,745					0		78,675	19,070			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	Delaware	HarbourVest	03/29/2007	03/31/2019	276,041					0		253,255	22,786			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	Delaware	HarbourVest	05/02/2007	03/31/2019	176,756					0	2,671	153,015	20,852	(5,560)		(5,560)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011	03/31/2019	1,844,626					0		1,924,362	70,264			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011	03/31/2019	290,653					0		305,489	10,164			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	Delaware	HarbourVest	12/21/2011	03/31/2019	1,604,760					0		1,513,393	91,367			0	
	Park Street Capital Private Equity Fund VIII	Boston	Massachusetts	Park Street Capital	05/04/2007	03/31/2019	572,003					0		538,753	33,250			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							24,995,697	512,588	0	0	0	512,588	2,193	25,571,897	346,891	(5,560)	0	(5,560)	0
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	California	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	03/31/2019	496,395					0		487,576		(8,820)		(8,820)	
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							496,395	0	0	0	0	0	0	487,576	0	(8,820)	0	(8,820)	0
4499999. Subtotal - Unaffiliated							25,492,092	512,588	0	0	0	512,588	2,193	26,059,472	346,891	(14,380)	0	(14,380)	0
4699999. Totals							25,492,092	512,588	0	0	0	512,588	2,193	26,059,472	346,891	(14,380)	0	(14,380)	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
3138WH RL 8	FN AS7690 - RMBS		02/01/2019	Citigroup (SSB)		4,907,343	4,884,447	5,699	1
3138WK 3E 3	FN AS9796 - RMBS		02/01/2019	GOLDMAN		1,982,043	1,978,334	2,308	1
3140QA NN 6	FN CA3096 - RMBS		03/22/2019	WELLS FARGO SECURITIES LLC		1,978,563	1,887,295	5,898	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						8,867,950	8,750,076	13,904	XXX
Bonds - Industrial and Miscellaneous									
00913R AD 8	AIR LIQUIDE FINANCE SA	C	02/12/2019	PERSHING DIV OF DLJ SEC LNDING		2,100,465	2,250,000	21,406	1FE
06051G FB 0	BANK OF AMERICA CORP		02/21/2019	GOLDMAN		1,289,875	1,250,000	4,727	1FE
08162V AD 0	BMARK 19B10 A3 - CMBS		03/21/2019	DEUTSCHE BANK SECURITIES, INC.		5,049,683	5,000,000	4,799	1FE
17305E GR 0	CCCIT 18A6 A6 - ABS		02/21/2019	PERSHING DIV OF DLJ SEC LNDING		1,265,234	1,250,000	8,694	1FE
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)	C	01/07/2019	MORGAN STANLEY CO		490,285	500,000	6,042	1FE
34532F AD 4	FORD CREDIT AUTO LEASE TRUST 2019-A - AB		02/20/2019	Citigroup (SSB)		1,749,863	1,750,000		1FE
35137L AB 1	FOX CORP		01/15/2019	GOLDMAN		250,000	250,000		2FE
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC	C	03/18/2019	DEUTSCHE BANK SECURITIES, INC.		994,760	1,000,000		1FE
46647P AU 0	JPMORGAN CHASE & CO		02/26/2019	JP MORGAN SECURITIES LLC		508,470	500,000	1,846	1FE
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II		01/02/2019	MORGAN STANLEY CO		481,630	500,000	458	1FE
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II		03/05/2019	JP MORGAN SECURITIES LLC		498,980	500,000		1FE
717081 ES 8	PFIZER INC		03/04/2019	BARCLAYS CAPITAL INC		749,618	750,000		1FE
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC	C	01/02/2019	MORGAN STANLEY CO		709,920	750,000	458	1FE
82653E AB 3	SRFC 191 B - ABS		03/12/2019	CREDIT SUISSE SECURITIES (USA)		999,781	1,000,000		1FE
92343V ET 7	VERIZON COMMUNICATIONS INC		03/01/2019	Unknown		272,055	274,088	5,830	2FE
92347Y AC 8	VZOT 19A B - ABS		03/05/2019	Citigroup (SSB)		249,923	250,000		1FE
95001W BA 5	WFCM 2019-C49 - CMBS		02/21/2019	WELLS FARGO SECURITIES LLC		2,777,437	2,750,000	1,149	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						20,437,979	20,524,088	55,408	XXX
8399997. Total - Bonds - Part 3						29,305,928	29,274,163	69,312	XXX
8399999. Total - Bonds						29,305,928	29,274,163	69,312	XXX
Common Stocks - Industrial and Miscellaneous									
00287Y 10 9	ABBVIE ORD		03/19/2019	ITG INC	145.000	11,683	XXX		L
00972D 10 5	AKEBIA THERAPEUTICS ORD		03/19/2019	ITG INC	112.000	908	XXX		L
014339 10 5	ALDER BIOPHARMACEUTICALS ORD		03/19/2019	ITG INC	76.000	1,050	XXX		L
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD		03/19/2019	ITG INC	78.000	2,554	XXX		L
03027X 10 0	AMERICAN TOWER REIT		03/19/2019	ITG INC	105.000	19,867	XXX		L
03071H 10 0	AMERISAFE ORD		03/19/2019	ITG INC	25.000	1,501	XXX		L
03675Y 10 3	ANTERO MIDSTREAM CORPORATION		03/14/2019	VARIOUS	17,033.400	214,740	XXX		L
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		03/22/2019	Unknown	6.000	390	XXX		L
03753U 10 6	APELLIS PHARMACEUTICALS ORD		03/19/2019	ITG INC	46.000	914	XXX		L
03783C 10 0	APPFOLIO CL A ORD		03/19/2019	ITG INC	21.000	1,561	XXX		L
04206A 10 1	ARLO TECHNOLOGIES ORD		01/02/2019	ITG INC	59.409	638	XXX		L
05070R 10 4	AUDENTES THERAPEUTICS ORD		03/19/2019	ITG INC	48.000	1,849	XXX		L
05722G 10 0	BAKER HUGHES CL A ORD		03/19/2019	ITG INC	157.000	4,365	XXX		L
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD		03/19/2019	ITG INC	142.000	1,125	XXX		L
141619 10 6	CARDIOVASCULAR SYSTEMS ORD		03/19/2019	ITG INC	43.000	1,693	XXX		L
141665 10 9	CAREER EDUCATION ORD		03/19/2019	ITG INC	89.000	1,472	XXX		L
14167L 10 3	CAREDX ORD		03/19/2019	ITG INC	46.000	1,681	XXX		L
157085 10 1	CERUS ORD		03/19/2019	ITG INC	175.000	1,113	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
177835 10 5	CITY HOLDING ORD		03/19/2019	ITG INC	20.000	1,541	XXX		L
18914U 10 0	CLOUDERA ORD		01/04/2019	ITG INC	117.450	1,796	XXX		L
191216 10 0	COCA-COLA ORD		03/19/2019	ITG INC	708.000	32,172	XXX		L
192108 50 4	COEUR MINING ORD		03/19/2019	ITG INC	245.000	1,152	XXX		L
19249H 10 3	COHERUS BIOSCIENCES ORD		03/19/2019	ITG INC	68.000	1,015	XXX		L
22304C 10 0	COVETRUS ORD		02/07/2019	ITG INC	72.000	3,133	XXX		L
225223 30 4	CRAY ORD		03/19/2019	ITG INC	53.000	1,361	XXX		L
23257D 10 3	CYMABAY THERAPEUTICS ORD		03/19/2019	ITG INC	78.000	1,038	XXX		L
24823R 10 5	DENALI THERAPEUTICS ORD		03/19/2019	ITG INC	60.000	1,354	XXX		L
253031 10 8	DICERNA PHARMACEUTICALS ORD		03/19/2019	ITG INC	70.000	938	XXX		L
253651 10 3	DIEBOLD NIXDORF ORD		03/19/2019	ITG INC	100.000	1,111	XXX		L
254687 10 6	WALT DISNEY ORD		03/20/2019	Unknown	600.309	66,003	XXX		L
25746U 10 9	DOMINION ENERGY ORD		01/02/2019	VARIOUS	113.730	5,705	XXX		L
26078J 10 0	DOWDUPONT ORD		03/19/2019	ITG INC	359.000	19,713	XXX		L
28238P 10 9	EHEALTH ORD		03/19/2019	ITG INC	29.000	1,654	XXX		L
28414H 10 3	ELANCO ANIMAL HEALTH ORD		03/18/2019	ITG INC	180.484	4,534	XXX		L
292505 10 4	ENCANA ORD		02/20/2019	VARIOUS	654.640	6,377	XXX		L
29336T 10 0	ENLINK MIDSTREAM COM UNT		03/01/2019	VARIOUS	19,900.000	213,472	XXX		L
29428V 10 4	EPIZYME ORD		03/19/2019	ITG INC	78.000	936	XXX		L
29664W 10 5	ESPERION THERAPEUTICS ORD		03/19/2019	ITG INC	30.000	1,335	XXX		L
302491 30 3	FMC ORD		03/01/2019	VARIOUS	160.000	9,161	XXX		L
30303M 10 2	FACEBOOK CL A ORD		03/19/2019	ITG INC	108.000	17,468	XXX		L
31189P 10 2	FATE THERAPEUTICS ORD		03/19/2019	ITG INC	79.000	1,405	XXX		L
316773 10 0	FIFTH THIRD BANCORP ORD		03/22/2019	Unknown	159.500	4,446	XXX		L
33812L 10 2	FITBIT CL A ORD		03/19/2019	ITG INC	278.000	1,643	XXX		L
346375 10 8	FORMFACTOR ORD		03/19/2019	ITG INC	97.000	1,538	XXX		L
35137L 10 5	FOX CL A ORD		03/19/2019	Unknown	403.333	16,270	XXX		L
35137L 20 4	FOX CL B ORD		03/19/2019	Unknown	198.333	7,844	XXX		L
358039 10 5	FRESHPET ORD		03/19/2019	ITG INC	35.000	1,469	XXX		L
369604 10 3	GENERAL ELECTRIC ORD		02/14/2019	VARIOUS	9,822.000	127,833	XXX		L
38376A 10 3	OFFICE PROPERTIES INCOME TRUST C ORD		01/01/2019	ITG INC	104.000	2,047	XXX		L
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD		03/19/2019	ITG INC	78.000	1,916	XXX		L
437076 10 2	HOME DEPOT ORD		03/19/2019	ITG INC	55.000	10,128	XXX		L
45781D 10 1	INOVALON HOLDINGS CL A ORD		03/19/2019	ITG INC	90.000	1,142	XXX		L
45781U 10 3	INSTRUCTURE ORD		03/19/2019	ITG INC	42.000	1,887	XXX		L
46071F 10 3	INTERSECT ENT ORD		03/19/2019	ITG INC	39.000	1,292	XXX		L
46185L 10 3	INVITAE ORD		03/19/2019	ITG INC	93.000	2,292	XXX		L
462260 10 0	IOVANCE BIOTHERAPEUTICS, INC		03/19/2019	ITG INC	138.000	1,417	XXX		L
49456B 10 1	KINDER MORGAN CL P ORD		03/01/2019	RBC CAPITAL MARKETS	7,000.000	137,611	XXX		L
49714P 10 8	KINSALE CAPITAL GROUP ORD		03/19/2019	ITG INC	26.000	1,779	XXX		L
518415 10 4	LATTICE SEMICONDUCTOR ORD		03/19/2019	ITG INC	153.000	1,965	XXX		L
52603A 10 9	LENDINGCLUB ORD		03/19/2019	ITG INC	417.000	1,259	XXX		L
53814L 10 8	LIVENT ORD		03/01/2019	VARIOUS	149.648	1,410	XXX		L
556099 10 9	MACROGENICS ORD		03/19/2019	ITG INC	50.000	949	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
570535 10 4	MARKEL ORD.		03/19/2019	ITG INC.	7.000	6,964	XXX		L
576690 10 1	MATERION ORD.		03/19/2019	ITG INC.	27.000	1,523	XXX		L
594918 10 4	MICROSOFT ORD.		03/19/2019	ITG INC.	276.000	32,408	XXX		L
60468T 10 5	MIRATI THERAPEUTICS ORD.		03/19/2019	ITG INC.	27.000	1,971	XXX		L
62914B 10 0	NIC ORD.		03/19/2019	ITG INC.	83.000	1,423	XXX		L
64111Q 10 4	NETGEAR ORD.		01/02/2019	ITG INC.	30.000	1,042	XXX		L
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD.		01/02/2019	ITG INC.	26.000	2,047	XXX		L
682143 10 2	OMEROS ORD.		03/19/2019	ITG INC.	60.000	1,049	XXX		L
68375N 10 3	OPKO HEALTH ORD.		03/19/2019	ITG INC.	418.000	1,053	XXX		L
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD.		03/19/2019	ITG INC.	179.000	1,318	XXX		L
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD.		01/01/2019	Unknown.	73.117	2,607	XXX		L
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT.		03/04/2019	WELLS FARGO SECURITIES.	4,200.000	100,000	XXX		L
72651A 20 7	PLAINS GP HOLDINGS CL A ORD.		03/01/2019	WELLS FARGO SECURITIES.	600.000	13,967	XXX		L
74346Y 10 3	PROS HOLDINGS ORD.		03/19/2019	ITG INC.	41.000	1,729	XXX		L
750917 10 6	RAMBUS ORD.		03/19/2019	ITG INC.	138.000	1,481	XXX		L
755111 50 7	RAYTHEON ORD.		03/19/2019	ITG INC.	92.000	16,629	XXX		L
761299 10 6	RETROPHIN ORD.		03/19/2019	ITG INC.	53.000	1,294	XXX		L
781846 20 9	RUSH ENTERPRISES CL A ORD.		03/19/2019	ITG INC.	39.000	1,631	XXX		L
78667J 10 8	SAGE THERAPEUTICS ORD.		03/19/2019	ITG INC.	13.000	2,035	XXX		L
79466L 30 2	SALESFORCE.COM ORD.		03/19/2019	ITG INC.	94.000	15,414	XXX		L
806407 10 2	HENRY SCHEIN ORD.		02/07/2019	ITG INC.	180.000	11,368	XXX		L
82968B 10 3	SIRIUS XM HOLDINGS ORD.		02/01/2019	ITG INC.	446.400	2,731	XXX		L
842587 10 7	SOUTHERN ORD.		03/19/2019	ITG INC.	482.000	24,510	XXX		L
87161C 50 1	SYNOVUS FINANCIAL ORD.		01/01/2019	ITG INC.	63.300	2,803	XXX		L
87357P 10 0	TACTILE SYSTEMS TECHNOLOGY ORD.		03/19/2019	ITG INC.	23.000	1,416	XXX		L
88338N 10 7	THERAPEUTICSMD ORD.		03/19/2019	ITG INC.	239.000	1,338	XXX		L
88650V 20 8	TIER REIT ORD.		03/19/2019	ITG INC.	69.000	1,719	XXX		L
88870R 10 2	TIVITY HEALTH ORD.		03/08/2019	Unknown.	8.564	166	XXX		L
896818 10 1	TRIUMPH GROUP ORD.		03/19/2019	ITG INC.	63.000	1,290	XXX		L
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.		03/19/2019	Unknown.	891.549	44,301	XXX		L
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.		03/19/2019	Unknown.	438.406	21,749	XXX		L
90138F 10 2	TWILIO CL A ORD.		02/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.400	1,650	XXX		L
92214X 10 6	VAREX IMAGING ORD.		03/19/2019	ITG INC.	50.000	1,713	XXX		L
929740 10 8	WABTEC ORD.		02/14/2019	VARIOUS.	52.754	5,153	XXX		L
94106L 10 9	WASTE MANAGEMENT ORD.		03/19/2019	ITG INC.	178.000	17,976	XXX		L
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.		02/28/2019	VARIOUS.	9,302.500	312,823	XXX		L
98421B 10 0	XPERI ORD.		03/19/2019	ITG INC.	62.000	1,462	XXX		L
98980G 10 2	ZSCALER ORD.		03/19/2019	ITG INC.	79.000	5,347	XXX		L
G0177J 10 8	ALLERGAN ORD.	C.	03/19/2019	ITG INC.	64.000	9,859	XXX		L
G037AX 10 1	AMBARELLA ORD.		03/19/2019	ITG INC.	41.000	1,785	XXX		L
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD.		03/19/2019	ITG INC.	41.000	2,047	XXX		L
Q9235V 10 1	TRONOX CL A ORD.		03/19/2019	ITG INC.	121.000	1,540	XXX		L
Y95308 10 5	WAVE LIFE SCIENCES ORD.	D.	03/19/2019	ITG INC.	27.000	1,239	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous.						1,675,187	XXX	0	XXX
9799997. Total - Common Stocks - Part 3.						1,675,187	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
9799999. Total - Common Stocks						1,675,187	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,675,187	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						30,981,116	XXX	69,312	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
36179T 4P 7	G2 MA5330 - RMBS		03/01/2019.	Paydown		29,577	29,577	30,321	30,283		(706)		(706)		29,577		0	0	125	07/20/2048.	1
36179T 7L 3	G2 MA5399 - RMBS		03/01/2019.	Paydown		79,506	79,506	82,588	82,505		(2,999)		(2,999)		79,506			0	384	08/20/2048.	1
36179T Z5 7	G2 MA5264 - RMBS		03/01/2019.	Paydown		147,539	147,539	151,366	151,177		(3,638)		(3,638)		147,539			0	670	06/20/2048.	1
36290S RR 4	GN 616196 - RMBS		03/01/2019.	Paydown		4,167	4,167	4,344	4,253		(90)		(90)		4,167			0	21	01/15/2024.	1
36296S E3 5	GN 699554 - RMBS		03/01/2019.	Paydown		1,940	1,940	1,919	1,913		27		27		1,940			0	15	11/15/2038.	1
36297A AT 0	GN 705718 - RMBS		03/01/2019.	Paydown		18,735	18,735	19,423	19,547		(812)		(812)		18,735			0	78	01/15/2039.	1
38373A D9 4	GNR 0969E PV - CMO/RMBS		03/01/2019.	Paydown		1,062	1,062	1,075	1,074		(12)		(12)		1,062		0	0	3	08/20/2039.	1
38376G M8 0	GNR 1158 C - CMBS		03/01/2019.	Paydown		116,512	116,512	111,460	111,905		4,608		4,608		116,512			0	17	08/16/2051.	1
38377L AQ 1	GNR 10116F HB - CMO/RMBS		03/01/2019.	Paydown		4,294	4,294	4,560	4,513		(224)		(224)		4,294			0	14	09/20/2040.	1
912810 FD 5	UNITED STATES TREASURY		01/24/2019.	BNP Paribas		211,766	171,542	222,379	215,371	(10,353)	(294)		(10,647)		204,723		7,043	7,043	1,743	04/15/2028.	1
912810 FH 6	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		295,474	230,495	295,530	281,803	(13,672)	(127)		(13,799)		268,004		27,470	27,470	2,159	04/15/2029.	1
912810 FQ 6	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		110,529	85,390	106,161	106,306	(6,716)	(36)		(6,752)		99,553		10,976	10,976	697	04/15/2032.	1
912810 FS 2	UNITED STATES TREASURY		01/11/2019.	GOLDMAN		246,752	229,021	243,772	250,287	(16,963)	(88)		(17,051)		233,236		13,516	13,516	2,278	01/15/2026.	1
912810 PS 1	UNITED STATES TREASURY		01/11/2019.	BARCLAYS CAPITAL INC.		139,501	125,223	144,228	145,351	(7,554)	(87)		(7,641)		137,710		1,791	1,791	1,479	01/15/2027.	1
912810 PZ 5	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		242,848	211,784	245,043	247,837	(11,981)	(89)		(12,070)		235,767		7,081	7,081	2,590	01/15/2029.	1
912810 QF 8	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		144,998	122,718	112,347	129,409	(17,343)	3		(17,340)		112,070		32,929	32,929	1,056	02/15/2040.	1
912810 QP 6	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		220,818	184,605	212,303	219,381	(12,797)	(29)		(12,826)		206,555		14,264	14,264	1,567	02/15/2041.	1
912810 QV 3	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		245,019	268,308	246,106	263,403	(16,686)	5		(16,680)		246,723		(1,704)	(1,704)	815	02/15/2042.	1
912810 RA 8	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		176,108	197,815	184,228	202,489	(18,256)	1		(18,255)		184,234		(8,126)	(8,126)	494	02/15/2043.	1
912810 RF 7	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		315,465	303,492	320,228	335,083	(18,381)	(30)		(18,411)		316,672		(1,207)	(1,207)	1,690	02/15/2044.	1
912810 RL 4	UNITED STATES TREASURY		01/08/2019.	NOMURA SECURITIES INTL INC.		292,897	321,894	309,913	323,300	(13,636)	(1)		(13,637)		309,663		(16,766)	(16,766)	964	02/15/2045.	1
912810 RR 1	UNITED STATES TREASURY		01/08/2019.	Bank of America		92,483	96,273	90,829	96,817	(6,040)	(0)		(6,040)		90,776		1,707	1,707	385	02/15/2046.	1
912810 RW 0	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		215,242	230,274	217,142	224,688	(7,310)	4		(7,306)		217,382		(2,139)	(2,139)	805	02/15/2047.	1
912810 SB 5	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		88,947	92,215	90,017	92,256	(2,237)	0		(2,237)		90,018		(1,071)	(1,071)	368	02/15/2048.	1
912828 2L 3	UNITED STATES TREASURY		01/08/2019.	BARCLAYS CAPITAL INC.		276,885	289,212	276,830	284,611	(7,380)	12		(7,368)		277,243		(358)	(358)	525	07/15/2027.	1
912828 3R 9	UNITED STATES TREASURY		01/10/2019.	GOLDMAN		245,935	256,028	243,538	248,705	(4,625)	22		(4,603)		244,102		1,834	1,834	626	01/15/2028.	1
912828 B2 5	UNITED STATES TREASURY		01/24/2019.	RBC CAPITAL MARKETS		545,364	551,310	524,699	555,356	(32,400)	(34)		(32,434)		522,921		22,443	22,443	1,820	01/15/2024.	1
912828 H4 5	UNITED STATES TREASURY		01/11/2019.	JP MORGAN SECURITIES LLC		566,812	586,399	530,328	571,948	(33,913)	87		(33,826)		538,122		28,690	28,690	729	01/15/2025.	1
912828 N7 1	UNITED STATES TREASURY		01/08/2019.	BNP Paribas		177,445	180,771	174,358	183,824	(10,917)	(11)		(10,929)		172,895		4,550	4,550	546	01/15/2026.	1
912828 NM 8	UNITED STATES TREASURY		03/05/2019.	Citigroup (SSB)		408,741	403,323	413,730	428,895	(43,668)	(473)		(44,142)		384,753		23,988	23,988	3,229	07/15/2020.	1
912828 S5 0	UNITED STATES TREASURY		01/10/2019.	BNP Paribas		338,870	358,312	335,263	352,957	(16,289)	20		(16,269)		336,688		2,181	2,181	219	07/15/2026.	1
912828 SA 9	UNITED STATES TREASURY		03/05/2019.	BNP Paribas		503,058	510,761	507,171	535,371	(45,849)	(399)		(46,248)		489,123		13,935	13,935	409	01/15/2022.	1
912828 V4 9	UNITED STATES TREASURY		01/10/2019.	BARCLAYS CAPITAL INC.		160,085	167,552	159,712	167,289	(7,503)	1		(7,502)		159,787		298	298	307	01/15/2027.	1
912828 VM 9	UNITED STATES TREASURY		03/05/2019.	BNP Paribas		546,418	550,744	511,937	548,090	(32,033)	233		(31,800)		516,289		30,129	30,129	1,323	07/15/2023.	1
912828 WU 0	UNITED STATES TREASURY		01/11/2019.	JP MORGAN SECURITIES LLC		524,940	542,400	501,927	537,121	(33,130)	26		(33,104)		504,017		20,923	20,923	337	07/15/2024.	1
0599999.	Total - Bonds - U.S. Government					7,736,735	7,671,192	7,626,774	7,955,116	(447,634)	(5,130)	0	(452,764)	0	7,502,360	0	234,376	234,376	30,485	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
956553 YD 7	WEST VIRGINIA ST		02/15/2019.	PERSHING DIV OF DLJ SEC LNDING		1,344,649	1,150,000	1,382,404	1,327,354		(3,949)		(3,949)		1,323,405		21,244	21,244	17,410	11/01/2024.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,344,649	1,150,000	1,382,404	1,327,354	0	(3,949)	0	(3,949)	0	1,323,405	0	21,244	21,244	17,410	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Political Subdivisions of States																					
442331 M6 8	HOUSTON TEX	..	03/01/2019.	Call @ 100.00		355,000	355,000	376,694	355,449		(449)		(449)		355,000			0	8,875	03/01/2025.	
812626 5J 4	SEATTLE WASH	..	01/25/2019.	PERSHING DIV OF DLJ SEC LNDING		156,156	150,000	153,866	152,634		(28)		(28)		152,606		3,550	3,550	967	12/01/2038.	1FE
937440 FJ 9	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	..	01/25/2019.	RAYMOND JAMES & ASSOCIATES		47,625	150,000	46,316	48,044		155		155		48,199		(574)	(574)		06/15/2046.	1FE
937440 FL 4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	..	01/25/2019.	RAYMOND JAMES & ASSOCIATES		65,498	225,000	63,565	65,948		214		214		66,162		(664)	(664)		06/15/2048.	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					624,279	880,000	640,440	622,074	0	(108)	0	(108)	0	621,966	0	2,312	2,312	9,842	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01179R NF 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH	..	02/14/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		152,027	150,000	152,804	152,489		(48)		(48)		152,441		(414)	(414)	2,300	10/01/2044.	1FE
153476 DC 7	CENTRAL FLA EXPWY AUTH SR LIEN REV	..	01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		203,142	200,000	207,958	207,298		(58)		(58)		207,240		(4,098)	(4,098)	4,622	07/01/2041.	1FE
20775Y CA 2	CONNECTICUT ST REVOLVING FD GEN REV	..	03/07/2019.	JP MORGAN SECURITIES LLC		467,920	400,000	478,872	451,901		(1,472)		(1,472)		450,428		17,492	17,492	10,556	03/01/2029.	1FE
3128MA BS 7	FH G07849 - RMBS	..	03/01/2019.	Paydown		48,422	48,422	48,713	48,712		(290)		(290)		48,422			0	145	05/01/2044.	1
3128MB X6 9	FH G13201 - RMBS	..	03/01/2019.	Paydown		4,069	4,069	3,887	3,963		115		115		4,069			0	16	07/01/2023.	1
3128MB XQ 5	FH G13187 - RMBS	..	03/01/2019.	Paydown		5,304	5,304	5,087	5,173		144		144		5,304			0	25	06/01/2023.	1
3128MC GZ 2	FH G13616 - RMBS	..	03/01/2019.	Paydown		2,671	2,671	2,722	2,697		(29)		(29)		2,671		0	0	12	07/01/2024.	1
3128MD XJ 7	FH G14981 - RMBS	..	03/01/2019.	Paydown		8,908	8,908	9,378	9,267		(364)		(364)		8,908		0	0	25	12/01/2028.	1
3128MJ Q7 8	FH G08477 - RMBS	..	03/01/2019.	Paydown		1,764	1,764	1,829	1,831		(69)		(69)		1,764			0	5	02/01/2042.	1
3128MJ RM 4	FH G08491 - RMBS	..	03/01/2019.	Paydown		4,128	4,128	4,286	4,287		(163)		(163)		4,128			0	14	05/01/2042.	1
3128MJ RV 4	FH G08499 - RMBS	..	03/01/2019.	Paydown		10,956	10,956	10,749	10,748		208		208		10,956		0	0	25	07/01/2042.	1
3128MJ S4 3	FH G08538 - RMBS	..	03/01/2019.	Paydown		2,958	2,958	2,973	2,972		(14)		(14)		2,958		0	0	9	07/01/2043.	1
3128MJ YT 1	FH G08721 - RMBS	..	03/01/2019.	Paydown		42,037	42,037	40,975	40,966		1,071		1,071		42,037		0	0	108	09/01/2046.	1
3128MM PQ 0	FH G18430 - RMBS	..	03/01/2019.	Paydown		42,578	42,578	42,790	42,776		(197)		(197)		42,578		0	0	83	04/01/2027.	1
3128P8 FQ 9	FH C91975 - RMBS	..	03/01/2019.	Paydown		61,516	61,516	60,680	60,710		806		806		61,516			0	149	02/01/2038.	1
3128PL CS 9	FH J08181 - RMBS	..	03/01/2019.	Paydown		2,950	2,950	2,829	2,892		60		60		2,950			0	11	06/01/2023.	1
3128PM 6D 7	FH J09868 - RMBS	..	03/01/2019.	Paydown		7,677	7,677	7,867	7,788		(113)		(113)		7,677			0	16	06/01/2024.	1
3128PQ FE 6	FH J11065 - RMBS	..	03/01/2019.	Paydown		8,994	8,994	9,337	9,176		(193)		(193)		8,994		0	0	23	10/01/2024.	1
31292S AH 3	FH C09008 - RMBS	..	03/01/2019.	Paydown		14,427	14,427	14,154	14,153		274		274		14,427		0	0	34	08/01/2042.	1
31292S AN 0	FH C09013 - RMBS	..	03/01/2019.	Paydown		13,316	13,316	13,552	13,532		(219)		(219)		13,316			0	35	09/01/2042.	1
312944 FE 6	FH A95565 - RMBS	..	03/01/2019.	Paydown		19,580	19,580	19,274	19,242		357		357		19,580			0	76	12/01/2040.	1
312988 KQ 0	FH B70303 - RMBS	..	03/01/2019.	Paydown		1,738	1,738	1,751	1,741		(3)		(3)		1,738		0	0	7	02/01/2034.	1
3132GU DX 9	FH Q08818 - RMBS	..	03/01/2019.	Paydown		9,199	9,199	9,552	9,562		(364)		(364)		9,199		0	0	18	06/01/2042.	1
3132GU KM 5	FH Q09000 - RMBS	..	03/01/2019.	Paydown		26,437	26,437	26,596	26,594		(157)		(157)		26,437			0	67	06/01/2042.	1
3132HL PP 2	FH Q10430 - RMBS	..	03/01/2019.	Paydown		3,195	3,195	3,379	3,378		(184)		(184)		3,195			0	8	08/01/2042.	1
3132HQ BE 1	FH Q13637 - RMBS	..	03/01/2019.	Paydown		30,251	30,251	29,679	29,670		581		581		30,251		0	0	63	11/01/2042.	1
3132J8 UR 9	FH Q17391 - RMBS	..	03/01/2019.	Paydown		37,730	37,730	39,321	39,217		(1,491)		(1,491)		37,730			0	127	04/01/2043.	1
3132JP P2 2	FH Q22241 - RMBS	..	03/01/2019.	Paydown		6,250	6,250	6,540	6,537		(287)		(287)		6,250			0	21	10/01/2043.	1
3132M8 QW 9	FH Q27969 - RMBS	..	03/01/2019.	Paydown		10,057	10,057	10,626	10,627		(571)		(571)		10,057		0	0	6	08/01/2044.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3132QL 2B 8	FH Q30769 - RMBS		03/01/2019.	Paydown		9,889	9,889	10,586	10,655		(777)		(777)		9,889		0	0	46	01/01/2045.	1
3132QL 6N 8	FH Q30876 - RMBS		03/01/2019.	Paydown		16,682	16,682	16,745	16,746		(64)		(64)		16,682		0	0	62	01/01/2045.	1
3132QM LQ 2	FH Q31234 - RMBS		03/01/2019.	Paydown		6,267	6,267	6,574	6,586		(321)		(321)		6,267			0	12	02/01/2045.	1
3132QU 3B 7	FH Q37993 - RMBS		03/01/2019.	Paydown		43,304	43,304	46,125	46,273		(2,971)		(2,971)		43,304			0	113	12/01/2045.	1
3132QU DC 4	FH Q37298 - RMBS		03/01/2019.	Paydown		6,312	6,312	6,551	6,548		(242)		(242)		6,312			0	10	11/01/2045.	1
3136AC U5 8	FNR 1315E EP - CMO/RMBS		03/01/2019.	Paydown		10,248	10,248	10,652	10,548		(306)		(306)		10,248		0	0	29	08/25/2042.	1
3137AM NN 3	FHR 4012A JK - CMO/RMBS		03/01/2019.	Paydown		29,171	29,171	29,713	29,660		(488)		(488)		29,171			0	75	12/15/2040.	1
3137BC R6 7	FHR 4374B CE - CMO/RMBS		03/01/2019.	Paydown		20,047	20,047	20,400	20,378		(331)		(331)		20,047			0	53	12/15/2043.	1
3138AS 4B 5	FN AJ1717 - RMBS		03/01/2019.	Paydown		14,562	14,562	15,041	15,039		(477)		(477)		14,562		0	0	44	09/01/2041.	1
3138AX Z9 5	FN AJ6167 - RMBS		03/01/2019.	Paydown		63,445	63,445	65,531	65,472		(2,027)		(2,027)		63,445			0	129	12/01/2041.	1
3138EN HJ 1	FN AL5632 - RMBS		03/01/2019.	Paydown		10,330	10,330	10,990	10,993		(668)		(668)		10,330		0	0	41	08/01/2044.	1
3138WG EZ 3	FN AS6451 - RMBS		03/01/2019.	Paydown		13,622	13,622	14,240	14,199		(578)		(578)		13,622			0	46	01/01/2046.	1
3138WH L3 4	FN AS7545 - RMBS		03/01/2019.	Paydown		49,394	49,394	49,491	49,482		(88)		(88)		49,394			0	122	07/01/2046.	1
3138WH LR 1	FN AS7535 - RMBS		03/01/2019.	Paydown		62,091	62,091	61,008	61,003		1,088		1,088		62,091		0	0	71	07/01/2041.	1
3138WH RL 8	FN AS7690 - RMBS		03/01/2019.	Paydown		31,646	31,646	31,795			(148)		(148)		31,646			0		08/01/2046.	1
3138WJ YB 8	FN AS8805 - RMBS		03/01/2019.	Paydown		12,808	12,808	13,300	13,272		(464)		(464)		12,808			0	41	02/01/2042.	1
3138WK 3E 3	FN AS9796 - RMBS		03/01/2019.	Paydown		10,041	10,041	10,059			(19)		(19)		10,041		0	0		06/01/2047.	1
3138X3 AY 8	FN AU3622 - RMBS		03/01/2019.	Paydown		7,563	7,563	7,959	7,906		(403)		(403)		7,563		(0)	(0)	24	07/01/2043.	1
3138X3 BX 9	FN AU3653 - RMBS		03/01/2019.	Paydown		8,246	8,246	8,670	8,649		(438)		(438)		8,246			0	28	09/01/2043.	1
3138Y6 MY 7	FN AX4874 - RMBS		03/01/2019.	Paydown		5,588	5,588	5,924	5,877		(296)		(296)		5,588			0	16	12/01/2044.	1
3138Y9 S8 2	FN AX7742 - RMBS		03/01/2019.	Paydown		2,244	2,244	2,348	2,358		(231)		(231)		2,244		0	0	5	01/01/2045.	1
3140EC S9 1	FN BA7743 - RMBS		03/01/2019.	Paydown		32,654	32,654	31,828	31,841		813		813		32,654		0	0	37	07/01/2046.	1
3140EV 4E 4	FN BC1720 - RMBS		03/01/2019.	Paydown		27,039	27,039	28,403	28,427		(1,389)		(1,389)		27,039			0	79	01/01/2046.	1
3140H1 V2 3	FN BJ0632 - RMBS		03/01/2019.	Paydown		12,979	12,979	13,310	13,295		(316)		(316)		12,979		0	0	41	03/01/2048.	1
31410L UV 2	FN 890796 - RMBS		03/01/2019.	Paydown		9,441	9,441	9,656	9,660		(219)		(219)		9,441		0	0	31	12/01/2045.	1
31412U L7 3	FN 935150 - RMBS		03/01/2019.	Paydown		2,395	2,395	2,492	2,449		(56)		(56)		2,395			0	9	04/01/2024.	1
31414P M2 2	FN 972077 - RMBS		03/01/2019.	Paydown		7,510	7,510	7,722	7,576		(93)		(93)		7,510			0	29	02/01/2023.	1
31415M 4F 9	FN 984722 - RMBS		03/01/2019.	Paydown		1,674	1,674	1,618	1,636		40		40		1,674			0	6	06/01/2023.	1
31416T JN 0	FN AA9268 - RMBS		03/01/2019.	Paydown		2,008	2,008	1,991	1,992		17		17		2,008			0	10	07/01/2024.	1
31418A FC 7	FN MA1062 - RMBS		03/01/2019.	Paydown		26,525	26,525	26,627	26,613		(88)		(88)		26,525			0	64	05/01/2027.	1
31418B 6J 0	FN MA2672 - RMBS		03/01/2019.	Paydown		45,610	45,610	45,247	45,239		370		370		45,610		0	0	117	07/01/2036.	1
31418C AF 1	FN MA2705 - RMBS		03/01/2019.	Paydown		40,685	40,685	39,643	39,628		1,057		1,057		40,685		0	0	102	08/01/2046.	1
447168 KL 8	HUNTSVILLE ALA WTR SYS REV		02/14/2019.	PERSHING DIV OF DLJ SEC LNDING		159,849	150,000	157,875	155,427		(105)		(105)		155,322		4,527	4,527	1,800	11/01/2032.	1FE
45470R DT 0	INDIANA FIN AUTH HWY REV		01/16/2019.	WELLS FARGO BANK, N.A./SIG...		871,223	750,000	901,530	884,589		(626)		(626)		883,962		(12,740)	(12,740)	4,896	06/01/2036.	1FE
45506D YY 5	INDIANA ST FIN AUTH REV		01/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		179,799	175,000	185,854	184,360		(83)		(83)		184,277		(4,479)	(4,479)	3,461	08/01/2041.	1FE
517039 TU 7	LAREDO TEX WTRWKS SWR SYS REV..		01/25/2019.	PERSHING DIV OF DLJ SEC LNDING		152,801	150,000	164,868	161,610		(113)		(113)		161,497		(8,697)	(8,697)	2,467	03/01/2041.	1FE
576000 RB 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		01/25/2019.	WELLS FARGO BANK, N.A./SIG...		312,927	300,000	306,015	304,024		(46)		(46)		303,979		8,948	8,948	6,467	01/15/2036.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
590545 WC 9	MESA ARIZ UTIL SYS REV		02/14/2019	PERSHING DIV OF DLJ SEC LNDING		217,118	200,000	212,884	210,593		(171)		(171)		210,422		6,696	6,696	5,067	07/01/2031	1FE
59333P R7 5	MIAMI-DADE CNTY FLA AVIATION REV		02/14/2019	UBS FINANCIAL SERVICES INC		521,507	475,000	509,659	499,556		(426)		(426)		499,130		22,378	22,378	9,104	10/01/2038	1FE
605699 RF 6	MISSISSIPPI ST UNIV EDL BLDG CORP REV		03/19/2019	PERSHING DIV OF DLJ SEC LNDING		181,742	150,000	178,896	176,141		(589)		(589)		175,552		6,189	6,189	4,792	08/01/2028	1FE
65819G LA 4	NORTH CAROLINA CAP FACS FIN AGY REV		01/16/2019	MORGAN STANLEY CO		850,995	750,000	897,660	868,682		(643)		(643)		868,039		(17,044)	(17,044)	11,146	07/01/2042	1FE
762197 WE 7	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		03/20/2019	OPPENHEIMER & CO. INC		180,449	150,000	183,474	179,803		(670)		(670)		179,133		1,315	1,315	3,875	09/15/2027	1FE
875301 GL 1	TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT		01/25/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		254,518	250,000	259,053	258,395		(58)		(58)		258,337		(3,819)	(3,819)	5,778	07/01/2042	1FE
914119 B8 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS		02/15/2019	PERSHING DIV OF DLJ SEC LNDING		203,539	175,000	213,325	198,911		(518)		(518)		198,394		5,145	5,145	1,920	06/01/2025	1FE
915200 XU 8	UNIVERSITY VT & ST AGRIC COLLEGE		01/25/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		230,369	225,000	231,638	231,036		(52)		(52)		230,984		(615)	(615)	2,950	10/01/2043	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						6,209,049	5,719,128	6,323,126	6,163,026	0	(16,883)	0	(16,883)	0	6,188,265	0	20,784	20,784	83,816	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00248P AP 1	AVOCE 1R A1R - CDO		02/12/2019	VARIOUS		1,929,278	1,928,347	1,928,347	1,928,347				0		1,928,347		931	931	23,615	07/15/2026	1FE
126650 CN 8	CVS HEALTH CORP		01/16/2019	Citigroup (SSB)		494,280	500,000	561,785	559,629		(57)		(57)		559,572		(65,292)	(65,292)	12,670	07/20/2045	2FE
208251 AE 8	CONOCO INC		02/01/2019	BARCLAYS CAPITAL INC.		558,819	450,000	574,875	519,110		(241)		(241)		518,869		39,950	39,950	8,079	04/15/2029	1FE
26442E AA 8	DUKE ENERGY OHIO INC		01/16/2019	PERSHING DIV OF DLJ SEC LNDING		50,231	50,000	51,114	50,035		(7)		(7)		50,029		202	202	810	04/01/2019	1FE
26444H AE 1	DUKE ENERGY FLORIDA LLC		03/19/2019	SUNTRUST ROBINSON HUMPHREY INC		2,159,262	2,100,000	2,127,300	2,126,328		(514)		(514)		2,125,815		33,447	33,447	59,850	07/15/2028	1FE
28415P AA 2	EHGVT 16A A - ABS		03/25/2019	Paydown		26,740	26,740	26,739	26,739		0		0		26,740			0	60	04/25/2028	1FE
38014B AC 3	GMALT 181 A2B - ABS		03/20/2019	Paydown		344,433	344,433	344,433	344,433				0		344,433			0	941	04/20/2020	1FE
43284B AA 0	HGVT 18A A - ABS		03/25/2019	Paydown		18,668	18,668	18,667	18,665		2		2		18,668		0	0	55	02/25/2032	1FE
438516 BL 9	HONEYWELL INTERNATIONAL INC.		03/19/2019	MITSUBISHI UFJ SECURITIES		673,414	700,000	674,989	678,743		529		529		679,271		(5,857)	(5,857)	6,806	11/01/2026	1FE
44935A AC 9	HALST 18A A2B - ABS		03/15/2019	Paydown		45,601	45,601	45,601	45,601				0		45,601			0	110	08/17/2020	1FE
57165A AA 6	MVCOT 121 A - ABS		03/20/2019	Paydown		7,772	7,772	7,771	7,771		0		0		7,772		(0)	(0)	17	05/20/2030	1FE
595620 AR 6	MIDAMERICAN ENERGY CO		01/16/2019	US BANCORP INVESTMENTS INC.		709,673	750,000	748,943	748,978		1		1		748,979		(39,307)	(39,307)	13,743	08/01/2047	1FE
717081 EC 3	PFIZER INC		01/16/2019	PERSHING DIV OF DLJ SEC LNDING		996,300	1,000,000	995,190	995,531		8		8		995,539		761	761	3,667	12/15/2036	1FE
82652J AA 5	SRFC 153 A - ABS		03/20/2019	Paydown		9,470	9,470	9,468	9,467		3		3		9,470		(0)	(0)	19	09/20/2032	1FE
82652K AA 2	SRFC 171 A - ABS		03/20/2019	Paydown		8,909	8,909	8,909	8,909		1		1		8,909			0	19	03/20/2034	1FE
91324P CQ 3	UNITEDHEALTH GROUP INC		03/19/2019	WELLS FARGO SECURITIES LLC		547,490	500,000	558,015	554,143		(520)		(520)		553,623		(6,133)	(6,133)	15,802	07/15/2035	1FE
92343V BR 4	VERIZON COMMUNICATIONS INC		03/01/2019	Unknown		272,055	250,000	249,190	249,567		13		13		249,580		22,475	22,475	11,659	09/15/2023	2FE
92343V ET 7	VERIZON COMMUNICATIONS INC		03/08/2019	Not Available		88	88	87					0		87		1	1		12/03/2029	2FE
92826C AE 2	VISA INC.		03/19/2019	US BANCORP INVESTMENTS INC.		1,681,043	1,590,000	1,641,261	1,637,595		(462)		(462)		1,637,133		43,911	43,911	17,779	12/14/2035	1FE
92903P AA 7	VNO 10VNO A1 - CMBS		03/10/2019	Paydown		25,581	25,581	25,581	25,574		7		7		25,581			0	66	09/13/2028	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3899999.	Total - Bonds - Industrial and Miscellaneous					10,559,105	10,305,607	10,598,263	10,535,166	0	(1,237)	0	(1,237)	0	10,534,016	0	25,090	25,090	175,768	XXX	XXX
8399997.	Total - Bonds - Part 4					26,473,817	25,725,927	26,571,007	26,602,735	(447,634)	(27,307)	0	(474,941)	0	26,170,012	0	303,806	303,806	317,320	XXX	XXX
8399999.	Total - Bonds					26,473,817	25,725,927	26,571,007	26,602,735	(447,634)	(27,307)	0	(474,941)	0	26,170,012	0	303,806	303,806	317,320	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00206R 10 2	AT&T ORD		03/19/2019.	ITG INC	536.000	16,434	XXX	17,613	15,297	2,316			2,316		17,613		(1,179)	(1,179)	273	XXX	L
03673L 10 3	ANTERO RESOURCES MIDSTREAM UNT		03/14/2019.	Unknown	9,000.000	214,740	XXX	276,065	192,510	83,555			83,555		276,065		(61,325)	(61,325)	4,230	XXX	L
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		02/21/2019.	Not Available	0.951	47	XXX	43	42	(0)			(0)		43		5	5		XXX	L
037833 10 0	APPLE ORD		03/19/2019.	ITG INC	155.000	28,819	XXX	33,537	24,450	9,088			9,088		33,537		(4,719)	(4,719)	113	XXX	L
03835C 10 8	APPTIO CL A ORD		01/10/2019.	Not Available	50.000	1,900	XXX	1,893	1,898	(5)			(5)		1,893		7	7		XXX	L
04685W 10 3	ATHENAHEALTH ORD		02/11/2019.	Not Available	50.000	6,750	XXX	6,092	6,597	(505)			(505)		6,092		658	658		XXX	L
118230 10 1	BUCKEYE PARTNERS UNT		02/28/2019.	RBC CAPITAL MARKETS	700.000	21,681	XXX	44,276	20,293	23,983			23,983		44,276		(22,595)	(22,595)	525	XXX	L
125523 10 0	CIGNA ORD		01/01/2019.	Adjustment	0.972	185	XXX	175	185	(10)			(10)		175		10	10		XXX	L
15135B 10 1	CENTENE ORD		02/07/2019.				XXX		(25,366)	1,712			1,712					0		XXX	L
171484 10 8	CHURCHILL DOWNS ORD		01/28/2019.				XXX		(9,758)	(1,360)			(1,360)					0		XXX	L
18914U 10 0	CLOUDERA ORD		01/03/2019.	Not Available	0.450	4	XXX	7	5	2			2		7		(3)	(3)		XXX	L
24703L 20 2	DELL TECHNOLOGIES CL C ORD		01/29/2019.	Not Available	0.177	8	XXX	9	8	1			1		9		(1)	(1)		XXX	L
25746U 10 9	DOMINION ENERGY ORD		01/02/2019.	Not Available	0.730	54	XXX	53	52	1			1		53		1	1		XXX	L
26483E 10 0	DUN & BRADSTREET ORD		02/08/2019.	Not Available	50.000	7,250	XXX	7,116	7,137	(21)			(21)		7,116		134	134		XXX	L
26885B 10 0	EQM MIDSTREAM PARTNERS UNT		03/01/2019.	RBC CAPITAL MARKETS	1,500.000	57,886	XXX	106,157	64,875	41,282			41,282		106,157		(48,271)	(48,271)	1,695	XXX	L
28414H 10 3	ELANCO ANIMAL HEALTH ORD		03/18/2019.	Not Available	0.484	15	XXX	12					0		12		3	3		XXX	L
292505 10 4	ENCANA ORD		03/29/2019.	ITG INC	654.000	3,634	XXX	6,371					0		6,371	(1,587)	(1,149)	(2,737)	5	XXX	L
29336U 10 7	ENLINK MIDSTREAM PARTNERS COM UNT		01/25/2019.	MERGER	16,300.000	200,384	XXX	251,401	179,463	71,938			71,938		251,401		(51,017)	(51,017)	6,357	XXX	L
297425 10 0	ESTERLINE TECHNOLOGIES ORD		03/14/2019.	Not Available	40.000	4,900	XXX	4,617	4,858	(241)			(241)		4,617		283	283		XXX	L
302491 30 3	FMC ORD		03/01/2019.	Unknown	160.000	10,571	XXX	10,571	11,834	(1,263)			(1,263)		10,571			0	64	XXX	L
30255G 10 3	FCB FINANCIAL HOLDINGS CL A ORD		01/01/2019.	Unknown	60.000	2,803	XXX	2,803	2,015	788			788		2,803			0		XXX	L
316773 10 0	FIFTH THIRD BANCORP ORD		03/22/2019.	Not Available	0.500	11	XXX	14	12	2			2		14		(3)	(3)	0	XXX	L
35137L 10 5	FOX CL A ORD		03/19/2019.	Unknown	0.333	13	XXX	13					0		13			0		XXX	L
35137L 20 4	FOX CL B ORD		03/19/2019.	Unknown	0.333	13	XXX	13					0		13			0		XXX	L
369604 10 3	GENERAL ELECTRIC ORD		02/14/2019.	Unknown	9,822.000	132,987	XXX	132,987	74,353	58,634			58,634		132,987			0	98	XXX	L
38376A 10 3	OFFICE PROPERTIES INCOME TRUST C ORD		01/02/2019.	Unknown	104.000	2,047	XXX	2,047					0		2,047			0		XXX	L
440894 10 3	HORTONWORKS ORD		01/04/2019.	Unknown	90.000	1,796	XXX	1,796	1,298	499			499		1,796			0		XXX	L
45321L 10 0	IMPERVA ORD		01/10/2019.	Not Available	50.000	2,788	XXX	2,756	2,785	(29)			(29)		2,756		32	32		XXX	L
517942 10 8	LASALLE HOTEL PROPERTIES REIT ORD		01/01/2019.	Adjustment	130.000	4,517	XXX	4,263	4,168	95			95		4,263		255	255		XXX	L
532457 10 8	ELI LILLY ORD		03/18/2019.	Unknown	40.000	4,534	XXX	4,534	4,629	(95)			(95)		4,534			0	26	XXX	L
53814L 10 8	LIVENT ORD		03/04/2019.	Not Available	0.648	9	XXX	8					0		8		1	1		XXX	L
548862 10 1	LOXO ONCOLOGY ORD		02/19/2019.	Not Available	30.000	7,050	XXX	4,885	4,202	683			683		4,885		2,165	2,165		XXX	L
55264U 10 8	MB FINANCIAL ORD		03/22/2019.	Unknown	110.000	5,056	XXX	5,056	4,359	696			696		5,056			0		XXX	L

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
552676 10 8	MDC HOLDINGS ORD	..	02/13/2019.				XXX		(112)	2			2					0		XXX	L
55336V 10 0	MPLX COM UNT	..	03/01/2019.	UBS SECURITIES LLC	2,400.000	79,163	XXX	79,204	72,720	6,484			6,484		79,204		(41)	(41)	1,554	XXX	L
580135 10 1	MCDONALD'S ORD	..	03/19/2019.	ITG INC.	141.000	25,811	XXX	23,742	25,037	(1,296)			(1,296)		23,742		2,070	2,070	164	XXX	L
60255W 10 5	MINDBODY CL A ORD	..	02/15/2019.	Not Available	50.000	1,825	XXX	1,719	1,820	(101)			(101)		1,719		106	106		XXX	L
64111Q 10 4	NETGEAR ORD	..	01/02/2019.	Unknown	30.000	1,681	XXX	1,681	1,561	120			120		1,681			0		XXX	L
651290 10 8	NEWFIELD EXPLORATION ORD	C	02/20/2019.	Unknown	245.000	6,377	XXX	6,377	3,592	2,785			2,785		6,377			0		XXX	L
65158N 10 2	NEWMARK GROUP CL A ORD	..	01/01/2019.	Adjustment	0.724	6	XXX	6	6	0			0		6		0	0		XXX	L
67069D 10 8	NUTRISYSTEM ORD	..	03/08/2019.	Unknown	40.000	1,716	XXX	1,760	1,755	4			4		1,760		(43)	(43)		XXX	L
67072V 10 3	NXSTAGE MEDICAL ORD	C	02/22/2019.	Not Available	70.000	2,100	XXX	1,927	2,003	(76)			(76)		1,927		173	173		XXX	L
69331C 10 8	PG&E ORD	..	01/15/2019.	ITG INC.	650.000	4,242	XXX	18,475	15,438	3,038			3,038		18,475		(14,234)	(14,234)		XXX	L
698354 10 7	PANDORA MEDIA ORD	..	02/01/2019.	Unknown	310.000	2,731	XXX	2,731	2,508	223			223		2,731			0		XXX	L
80589M 10 2	SCANA ORD	..	01/02/2019.	Unknown	170.000	5,705	XXX	5,705	8,123	(2,417)			(2,417)		5,705			0	21	XXX	L
806407 10 2	HENRY SCHEIN ORD	..	02/07/2019.	Unknown	180.000	14,501	XXX	14,501	14,134	367			367		14,501			0		XXX	L
81618T 10 0	SELECT INCOME REIT ORD	..	01/01/2019.	Unknown	100.000	2,047	XXX	2,047	736	1,311			1,311		2,047			0	936	XXX	L
816883 10 2	SENDGRID ORD	..	02/01/2019.	Unknown	40.000	1,650	XXX	1,650	1,727	(77)			(77)		1,650			0		XXX	L
87161C 50 1	SYNOVUS FINANCIAL ORD	..	01/02/2019.	Not Available	0.300	9	XXX	14	10	4			4		14		(4)	(4)		XXX	L
87612G 10 1	TARGA RESOURCES ORD	..	03/01/2019.	BARCLAYS CAPITAL LE	2,800.000	113,549	XXX	122,925	100,856	22,069			22,069		122,925		(9,376)	(9,376)	2,548	XXX	L
881569 10 7	TESARO ORD	C	01/22/2019.	Not Available	50.000	3,750	XXX	2,047	3,713	(1,666)			(1,666)		2,047		1,703	1,703		XXX	L
90130A 10 1	TWENTY FIRST CENTURY FOX CL A ORD	..	03/19/2019.	Unknown	1,210.000	60,572	XXX	31,707	58,225	(26,518)			(26,518)		31,707		28,864	28,864		XXX	L
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.	..	03/20/2019.	Unknown	891.549	44,301	XXX	44,301					0		44,301			0		XXX	L
90130A 20 0	TWENTY FIRST CENTURY FOX CL B ORD	..	03/19/2019.	Unknown	595.000	29,593	XXX	25,708	28,429	(2,721)			(2,721)		25,708		3,886	3,886		XXX	L
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.	..	03/20/2019.	Unknown	438.406	21,749	XXX	21,749					0		21,749			0		XXX	L
90138F 10 2	TWILIO CL A ORD	..	02/01/2019.	Not Available	0.400	45	XXX	34					0		34		11	11		XXX	L
92240G 10 1	VECTREN ORD	..	02/01/2019.	Not Available	100.000	7,200	XXX	7,152	7,198	(46)			(46)		7,152		48	48	41	XXX	L
929740 10 8	WABTEC ORD	..	03/12/2019.	Not Available	0.754	56	XXX	86					0		86		(29)	(29)		XXX	L
958254 10 4	WESTERN GAS PARTNERS UNT	..	02/28/2019.	Unknown	6,100.000	312,823	XXX	312,823	257,603	55,220			55,220		312,823			0	5,978	XXX	L
G05384 10 5	ASPEN INSURANCE HOLDINGS ORD	C	02/15/2019.	Not Available	70.000	2,993	XXX	2,924	2,939	(15)			(15)		2,924		69	69		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,485,082	XXX	1,660,177	1,202,217	348,443	0	0	348,443	0	1,660,177	(1,587)	(173,508)	(175,095)	24,627	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,485,082	XXX	1,660,177	1,202,217	348,443	0	0	348,443	0	1,660,177	(1,587)	(173,508)	(175,095)	24,627	XXX	XXX
9799999.	Total - Common Stocks					1,485,082	XXX	1,660,177	1,202,217	348,443	0	0	348,443	0	1,660,177	(1,587)	(173,508)	(175,095)	24,627	XXX	XXX
9899999.	Total - Preferred and Common Stocks					1,485,082	XXX	1,660,177	1,202,217	348,443	0	0	348,443	0	1,660,177	(1,587)	(173,508)	(175,095)	24,627	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					27,958,899	XXX	28,231,183	27,804,952	(99,192)	(27,307)	0	(126,498)	0	27,830,188	(1,587)	130,298	128,711	341,948	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
000000 00 0	BNY Mellon Securities Lending Overnight Fund		L	1,458,164	1,458,164	
7499999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			1,458,164	1,458,164	XXX
7799999.	Total - Common Stock			1,458,164	1,458,164	0
7899999.	Total - Preferred and Common Stock			1,458,164	1,458,164	XXX
9999999.	Totals			1,458,164	1,458,164	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....1,458,164 Book/Adjusted Carrying Value $.....1,458,164
2. Average balance for the year: Fair Value $.....1,238,796 Book/Adjusted Carrying Value $.....1,238,796
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....1,458,164 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter 6	7	8	9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
The Bank of NY Mellon .... Pittsburgh, PA...	....	....	....	....	....	1,971,283	............(817,473)	XXX
PNC Bank... Columbus, OH..	....	....	....	....	16,319	16,319	14,618	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories..	XXX	XXX	....	....	6,548	6,559	9	XXX
0199999. Total Open Depositories..	XXX	XXX	0	0	22,867	1,994,161	.................(802,845)	XXX
0399999. Total Cash on Deposit..	XXX	XXX	0	0	22,867	1,994,161	.................(802,845)	XXX
0499999. Cash in Company's Office..	XXX	XXX	XXX	XXX	500	500	500	XXX
0599999. Total Cash..	XXX	XXX	0	0	23,367	1,994,661	.................(802,345)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V		02/04/2019	2.180		1		
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		02/04/2019	2.290		0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1	0	0
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		03/29/2019	2.310		12,772,681	24,310	1,107
60934N 20 3	FEDERATED INS PR OB INST		03/01/2019	2.520		223,348	0	1,107
711991 00 0	TD BANK DEPOSIT SWEEP		03/01/2019			99,628		338
8699999. Total - All Other Money Market Mutual Funds						13,095,656	24,310	2,552
8899999. Total - Cash Equivalents						13,095,657	24,310	2,552