



QUARTERLY STATEMENT  
As of June 30, 2019  
of the Condition and Affairs of the  
MICO INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period)	NAIC Company Code..... 40932	Employer's ID Number..... 31-1022150
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 30, 1981	Commenced Business..... December 3, 1981	
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	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN (Name) ACCOUNTING@ENCOVA.COM (E-Mail Address)	614-225-8285 (Area Code) (Telephone Number) (Extension) 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
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DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON	JAMES CHRISTOPHER HOWAT	DAVID LYNN KAUFMAN	MARCHELLE ELAINE MOORE
THOMAS JOSEPH OBROKTA JR.			

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	a. Is this an original filing?	Yes [ X ] No [ ]
This 7th day of August, 2019	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,492,465		8,492,465	8,419,985
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	1,933,796		1,933,796	1,659,225
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).....			0	
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 (\$.....(889)), cash equivalents (\$.....1,050,404) and short-term investments (\$.....0).....	1,049,516		1,049,516	999,401
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	420,411		420,411	405,193
9. Receivables for securities.....	4,054		4,054	
10. Securities lending reinvested collateral assets.....	2,331		2,331	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,902,573	0	11,902,573	11,483,804
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	53,053		53,053	51,814
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,509	3,509	0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	(175)		(175)	(513)
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
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.....	8,216		8,216	897
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	448	0	448	73
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	11,967,624	3,509	11,964,115	11,536,074
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	11,967,624	3,509	11,964,115	11,536,074

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.....	448		448	73
2502. ....			0	
2503. ....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	448	0	448	73

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year \$.....0).....		
2.	Reinsurance payable on paid losses and loss adjustment expenses.....		
3.	Loss adjustment expenses.....		
4.	Commissions payable, contingent commissions and other similar charges.....		
5.	Other expenses (excluding taxes, licenses and fees).....	5,878	10,235
6.	Taxes, licenses and fees (excluding federal and foreign income taxes).....		
7.1	Current federal and foreign income taxes (including \$....68,512 on realized capital gains (losses)).....	53,762	40,656
7.2	Net deferred tax liability.....	37,772	4,630
8.	Borrowed money \$.....0 and interest thereon \$.....0.....		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....0 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).....		
10.	Advance premium.....		
11.	Dividends declared and unpaid:		
11.1	Stockholders.....		
11.2	Policyholders.....		
12.	Ceded reinsurance premiums payable (net of ceding commissions).....		
13.	Funds held by company under reinsurance treaties.....		
14.	Amounts withheld or retained by company for account of others.....		
15.	Remittances and items not allocated.....	11,379	11,379
16.	Provision for reinsurance (including \$.....0 certified).....		
17.	Net adjustments in assets and liabilities due to foreign exchange rates.....		
18.	Drafts outstanding.....		
19.	Payable to parent, subsidiaries and affiliates.....		1,277
20.	Derivatives.....		
21.	Payable for securities.....	8,137	
22.	Payable for securities lending.....	2,331	
23.	Liability for amounts held under uninsured plans.....		
24.	Capital notes \$.....0 and interest thereon \$.....0.....		
25.	Aggregate write-ins for liabilities.....	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	119,260	68,178
27.	Protected cell liabilities.....		
28.	Total liabilities (Lines 26 and 27).....	119,260	68,178
29.	Aggregate write-ins for special surplus funds.....	0	0
30.	Common capital stock.....	2,252,000	2,252,000
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.....	1,126,000	1,126,000
35.	Unassigned funds (surplus).....	8,466,855	8,089,898
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).....	11,844,855	11,467,898
38.	Totals (Page 2, Line 28, Col. 3).....	11,964,115	11,536,076

DETAILS OF WRITE-INS

2501.	.....		
2502.	.....		
2503.	.....		
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0
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 \$.....0).....			
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$.....0).....			
1.4 Net..... (written \$.....0).....	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....	(3,885)	(6,334)	(10,770)
2.2 Assumed.....			
2.3 Ceded.....	(3,885)	(6,334)	(10,770)
2.4 Net.....	0	0	0
3. Loss adjustment expenses incurred.....			(0)
4. Other underwriting expenses incurred.....			
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	0	0	(0)
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	0	0	0
INVESTMENT INCOME			
9. Net investment income earned.....	143,799	120,295	290,757
10. Net realized capital gains (losses) less capital gains tax of \$.....(3,202).....	16,574	28,876	277,506
11. Net investment gain (loss) (Lines 9 + 10).....	160,373	149,171	568,263
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	0	40	40
15. Total other income (Lines 12 through 14).....	0	40	40
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	160,373	149,211	568,303
17. Dividends to policyholders.....			
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).....	160,373	149,211	568,303
19. Federal and foreign income taxes incurred.....	16,308	28,298	62,106
20. Net income (Line 18 minus Line 19) (to Line 22).....	144,065	120,913	506,197
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	11,467,897	11,422,325	11,422,325
22. Net income (from Line 20).....	144,065	120,913	506,197
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(11,128).....	277,164	(50,975)	(503,121)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(44,270)	(77)	42,536
27. Change in nonadmitted assets.....		(40)	(40)
28. Change in provision for reinsurance.....			
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).....	376,959	69,821	45,572
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	11,844,856	11,492,146	11,467,897

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 Service Fees.....		40	40
1402. ....			
1403. ....			
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).....	0	40	40
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.....		(75)	(75)
2. Net investment income.....	162,618	141,590	330,619
3. Miscellaneous income.....		40	40
4. Total (Lines 1 through 3).....	162,618	141,555	330,584
5. Benefit and loss related payments.....	338	847	278
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	375	1,648	73
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....		54,392	110,197
10. Total (Lines 5 through 9).....	713	56,887	110,548
11. Net cash from operations (Line 4 minus Line 10).....	161,905	84,668	220,036
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	684,116	409,760	637,457
12.2 Stocks.....	90,494	127,591	1,372,988
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	31	23	17
12.7 Miscellaneous proceeds.....	(4,054)	2,230	2,229
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	770,588	539,604	2,012,691
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	769,512	545,299	741,537
13.2 Stocks.....	101,046	144,721	1,110,848
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	11,361	5,144	15,611
13.6 Miscellaneous applications.....	(8,137)	(23,103)	2,096
13.7 Total investments acquired (Lines 13.1 to 13.6).....	873,782	672,061	1,870,092
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).....	(103,194)	(132,457)	142,599
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(8,596)	(7,176)	2,126
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(8,596)	(7,176)	2,126
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).....	50,115	(54,965)	364,761
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	999,401	634,640	634,640
19.2 End of period (Line 18 plus Line 19.1).....	1,049,516	579,675	999,401

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

20.0001			
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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	\$ 144,065	\$ 506,197
(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	\$ 144,065	\$ 506,197
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 11,844,855	\$ 11,467,898
(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	\$ 11,844,855	\$ 11,467,898

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 restrospective 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 mortgage-backed/loan-backed and structured securities were obtained from market data vendors or broker dealer values.

(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):

NOTES TO FINANCIAL STATEMENTS

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$
	2. 12 Months or Longer	\$ 22,524
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$
	2. 12 Months or Longer	\$ 1,768,736

(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	\$	2,331
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 Applicable		
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

No significant changes.

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

Not applicable.

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

A.	Defined Benefit Plan
	No significant changes.

NOTES TO FINANCIAL STATEMENTS

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	\$ 1,933,796	\$	\$	\$	\$ 1,933,796
Other invested assets	\$	\$	\$ 420,411	\$	\$ 420,411
Total	\$ 1,933,796	\$	\$ 420,411	\$	\$ 2,354,207
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										
Other invested assets	\$ 416,324	\$	\$	\$	\$ (1,693)	\$ 5,780	\$	\$	\$	\$ 420,411
Total	\$ 416,324	\$	\$	\$	\$ (1,693)	\$ 5,780	\$	\$	\$	\$ 420,411
b. Liabilities										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

- (3) Policies when Transfers Between Levels are Recognized



NOTES TO FINANCIAL STATEMENTS

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

The following tables reflect the estimated fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and ventures). The estimated fair values are categorized into the three-level fair value hierarchy as described above.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 8,645,981	\$ 8,492,465	\$ -	\$ 8,645,981	\$ -	\$	\$
Common Stock	\$ 1,933,796	\$ 1,933,796	\$ 1,933,796	\$ -	\$ -	\$	\$
Other invested assets	\$ 420,411	\$ 420,411	\$ -	\$ -	\$ 420,411	\$	\$

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

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through August 15, 2019 for these statutory financial statements which are to be issued on August 15, 2019. 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

NOTES TO FINANCIAL STATEMENTS

- (3)

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

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

Not Applicable
- B.

Information about Significant Changes in Methodologies and Assumptions

Not Applicable

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?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ X ] No [ ☐ ]

3.2

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

Yes [ ☒ X ] No [ ☐ ]

3.3

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

CIUSA became an Ohio corporation on 06/18/2019 per the Secretary of State, but it did not technically become an insurance company in the State of Ohio until 07/23/2019. The ODI will be doing the analysis for the 2nd quarter filings, per agreement with the State of Tennessee, due to the timing difference.

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

Yes [ ☐ ] No [ ☒ X ]

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	2	3
Name of Entity	NAIC Company Code	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.

12/31/2018

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

Q07

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

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

\$

8,216

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 ☒

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 ☐ 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	0	0
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)	\$ 0	\$ 0
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 ☒

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:

\$

2,331

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

\$

2,331

16.3 Total payable for securities lending reported on the liability page:

\$

2,331

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 ☒ 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 ☒

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
Crescent Capital Group LP	U
New England Asset Management, Inc.	U
Northern Trust Investments, Inc.	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 ☒ 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 ☐

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
153966	Crescent Capital Group LP	549300L8Z46F3ZAWSB82	SEC	NO
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	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 ]



MICO INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..N...						
2.	Alaska.....AK	..N...						
3.	Arizona.....AZ	..N...						
4.	Arkansas.....AR	..N...						
5.	California.....CA	..N...						
6.	Colorado.....CO	..N...						
7.	Connecticut.....CT	..N...						
8.	Delaware.....DE	..N...						
9.	District of Columbia.....DC	..N...						
10.	Florida.....FL	..N...						
11.	Georgia.....GA	..N...						
12.	Hawaii.....HI	..N...						
13.	Idaho.....ID	..N...						
14.	Illinois.....IL	..N...						
15.	Indiana.....IN	..L...				.....(146)		
16.	Iowa.....IA	..N...						
17.	Kansas.....KS	..N...						
18.	Kentucky.....KY	..L...				.....15,000	.....1	.....1
19.	Louisiana.....LA	..N...						
20.	Maine.....ME	..N...						
21.	Maryland.....MD	..N...						
22.	Massachusetts.....MA	..N...						
23.	Michigan.....MI	..N...						
24.	Minnesota.....MN	..N...						
25.	Mississippi.....MS	..N...						
26.	Missouri.....MO	..N...						
27.	Montana.....MT	..N...						
28.	Nebraska.....NE	..N...						
29.	Nevada.....NV	..N...						
30.	New Hampshire.....NH	..N...						
31.	New Jersey.....NJ	..N...						
32.	New Mexico.....NM	..N...						
33.	New York.....NY	..N...						
34.	North Carolina.....NC	..N...						
35.	North Dakota.....ND	..N...						
36.	Ohio.....OH	..L...			.....(3,885)	.....(6,189)		
37.	Oklahoma.....OK	..N...						
38.	Oregon.....OR	..N...						
39.	Pennsylvania.....PA	..L...						
40.	Rhode Island.....RI	..N...						
41.	South Carolina.....SC	..N...						
42.	South Dakota.....SD	..N...						
43.	Tennessee.....TN	..N...						
44.	Texas.....TX	..N...						
45.	Utah.....UT	..N...						
46.	Vermont.....VT	..N...						
47.	Virginia.....VA	..N...						
48.	Washington.....WA	..N...						
49.	West Virginia.....WV	..L...						
50.	Wisconsin.....WI	..N...						
51.	Wyoming.....WY	..N...						
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...	.....0	.....0	.....(3,885)	.....8,665	.....1	.....1

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

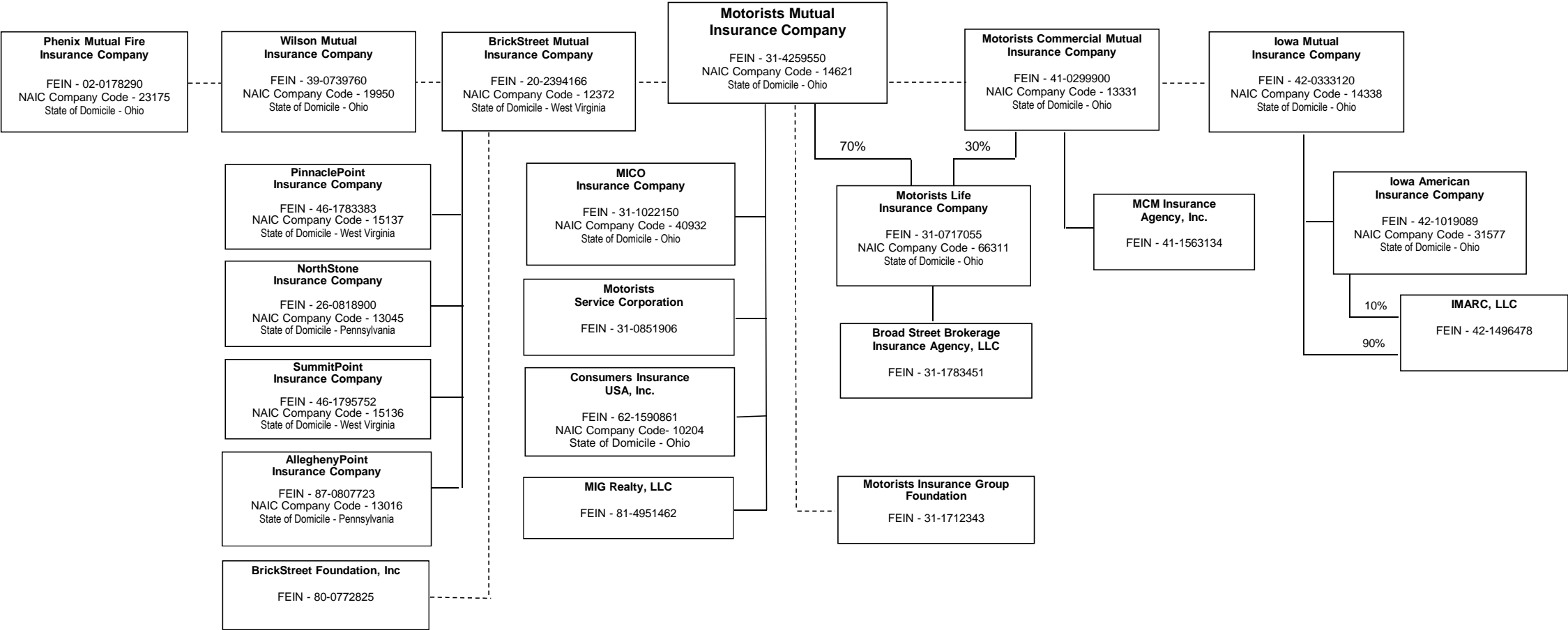
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	5	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.....	52



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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*

Members															
Q12			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.....	OH.....	IA.....	Motorists Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3, 6.....
			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.....	NIA.....	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.....	RE.....	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.....	IA.....				Motorists Mutual Insurance Company.....	...N.....	1.....
	0291	Motorists Insurance Group.....	66311..	31-0717055..			Motorists Life Insurance Company.....	OH.....	IA.....	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.....	UDP.....					...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.
6	CIUSA became an Ohio corporation on 06/18/2019 per the Secretary of State, but it did not technically become an insurance company in the State of Ohio until 07/23/2019. The ODI will be doing the analysis for the 2nd quarter filings, per agreement with the State of Tennessee, due to the timing difference.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....			0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....			0.000	
17.2. Other liability-claims made.....			0.000	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....		(2,367)	0.000	
19.3, 19.4. Commercial auto liability.....			0.000	
21. Auto physical damage.....		(1,519)	0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
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.....	.0	(3,885)	0.000	
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.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....			
17.2. Other liability-claims made.....			
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....			
19.3 19.4. Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
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.....	.0	.0	.0
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

NONE

**PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

[illegible]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

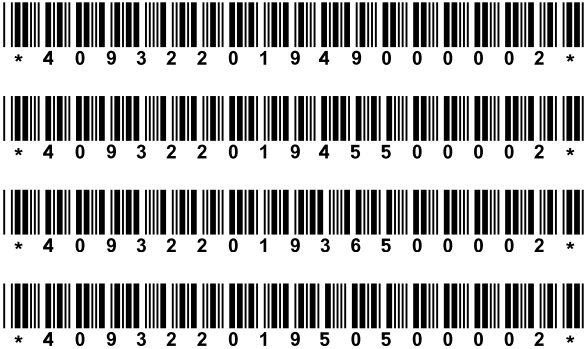
The data for this supplement is not required to be filed.
2.

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:



NONE

MICO INSURANCE COMPANY  
SCHEDULE A - VERIFICATION  
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION  
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding 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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	405,193	399,193
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	16,792	15,611
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(1,574)	(9,611)
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	420,411	405,193
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	420,411	405,193

SCHEDULE D - VERIFICATION  
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	10,079,209	10,467,449
2. Cost of bonds and stocks acquired.....	944,509	1,897,621
3. Accrual of discount.....	855	3,422
4. Unrealized valuation increase (decrease).....	262,196	(546,234)
5. Total gain (loss) on disposals.....	13,324	350,016
6. Deduct consideration for bonds and stocks disposed of.....	848,562	2,055,681
7. Deduct amortization of premium.....	25,270	37,384
8. Total foreign exchange change in book/adjusted carrying value.....		
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.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9+10).....	10,426,261	10,079,209
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	10,426,261	10,079,209

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	7,527,307	574,961	115,396	(69,936)	7,527,307	7,916,936		7,797,616
2. NAIC 2 (a).....	506,890			68,640	506,890	575,530		622,369
3. NAIC 3 (a).....						0		
4. NAIC 4 (a).....						0		
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....						0		
7. Total Bonds.....	8,034,196	574,961	115,396	(1,296)	8,034,196	8,492,465	0	8,419,985
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.....	8,034,196	574,961	115,396	(1,296)	8,034,196	8,492,465	0	8,419,985

(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.

QSI02



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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	998,088	634,640
2. Cost of cash equivalents acquired.....	937,093	1,499,040
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....	(17)	17
5. Total gain (loss) on disposals.....	48	
6. Deduct consideration received on disposals.....	884,808	1,135,609
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).....	1,050,404	998,088
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,050,404	998,088

**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		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative 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												
	Crescent Senior Secured Floating Rate Fund.....	Dover.....	Delaware	Crescent Capital Group LP.....		05/01/2007...			5,780			0.250
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	5,780	0	0	XXX
4499999. Subtotal - Unaffiliated.....								0	5,780	0	0	XXX
4699999. Totals.....								0	5,780	0	0	XXX

QE03

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

NONE

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 - Industrial and Miscellaneous											
02587A	AN	4	AMXCA 192 A - ABS.....		04/22/2019.....	RBC CAPITAL MARKETS.....		199,988	200,000		1FE.....
14042W	AC	4	COPAR 191 A3 - ABS.....		05/21/2019.....	JP MORGAN SECURITIES LLC.....		99,980	100,000		1FE.....
36257A	AD	3	GMALT 192 A3 - ABS.....		04/30/2019.....	JP MORGAN SECURITIES LLC.....		74,997	75,000		1FE.....
98162V	AD	1	WOART 19B A3 - ABS.....		05/07/2019.....	WELLS FARGO SECURITIES LLC.....		199,995	200,000		1FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							574,961	575,000	0	XXX.....
8399997.	Total - Bonds - Part 3.....							574,961	575,000	0	XXX.....
8399999.	Total - Bonds.....							574,961	575,000	0	XXX.....
Common Stocks - Industrial and Miscellaneous											
00287Y	10	9	ABBVIE ORD.....		04/22/2019.....	ITG INC.....	41.000	3,199	XXX		L.....
00508Y	10	2	ACUITY BRANDS ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	2.000	276	XXX		L.....
00847X	10	4	AGIOS PHARMACEUTICALS ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	3.000	150	XXX		L.....
02665T	30	6	AMERICAN HOMES 4 RENT CL A REIT ORD.....		04/22/2019.....	ITG INC.....	13.000	296	XXX		L.....
037833	10	0	APPLE ORD.....		04/22/2019.....	ITG INC.....	7.000	1,431	XXX		L.....
045327	10	3	ASPEN TECHNOLOGY ORD.....		04/22/2019.....	ITG INC.....	4.000	440	XXX		L.....
06417N	10	3	BANK OZK ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	6.000	181	XXX		L.....
124857	20	2	CBS CL B ORD.....		04/22/2019.....	ITG INC.....	15.000	766	XXX		L.....
125523	10	0	CIGNA ORD.....		04/22/2019.....	ITG INC.....	13.000	1,930	XXX		L.....
12572Q	10	5	CME GROUP CL A ORD.....		04/22/2019.....	ITG INC.....	15.000	2,628	XXX		L.....
126650	10	0	CVS HEALTH ORD.....		04/22/2019.....	ITG INC.....	53.000	2,780	XXX		L.....
156700	10	6	CENTURYLINK ORD.....		04/22/2019.....	ITG INC.....	46.000	546	XXX		L.....
191216	10	0	COCA-COLA ORD.....		04/22/2019.....	ITG INC.....	67.000	3,177	XXX		L.....
20605P	10	1	CONCHO RESOURCES ORD.....		04/22/2019.....	ITG INC.....	8.000	960	XXX		L.....
22052L	10	4	CORTEVA ORD.....		06/03/2019.....	ITG INC.....	37.000	1,276	XXX		L.....
229899	10	9	CULLEN FROST BANKERS ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	3.000	281	XXX		L.....
260557	10	3	DOW ORD.....		04/02/2019.....	ITG INC.....	37.000	2,111	XXX		L.....
26078J	10	0	DOWDUPONT ORD.....		04/02/2019.....	ITG INC.....	111.000	4,331	XXX		L.....
26614N	10	2	DUPONT DE NEMOURS ORD.....		06/03/2019.....	ITG INC.....	37.000	3,055	XXX		L.....
26875P	10	1	EOG RESOURCES ORD.....		04/22/2019.....	ITG INC.....	24.000	2,562	XXX		L.....
28414H	10	3	ELANCO ANIMAL HEALTH ORD.....		04/22/2019.....	ITG INC.....	13.000	403	XXX		L.....
292505	10	4	ENCANA ORD.....	A.....	04/01/2019.....	ITG INC.....	24.047	171	XXX		L.....
292505	10	4	ENCANA ORD.....		04/01/2019.....	ITG INC.....	(24.048)	(171)	XXX		L.....
29414B	10	4	EPAM SYSTEMS ORD.....		04/22/2019.....	ITG INC.....	3.000	518	XXX		L.....
294600	10	1	EQUITRANS MIDSTREAM ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	10.000	197	XXX		L.....
302520	10	1	FNB ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	16.000	188	XXX		L.....
31620R	30	3	FIDELITY NATIONAL FINANCIAL ORD.....		04/22/2019.....	ITG INC.....	13.000	504	XXX		L.....
371901	10	9	GENTEX ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	12.000	295	XXX		L.....
40434L	10	5	HP ORD.....		04/22/2019.....	ITG INC.....	64.000	1,272	XXX		L.....
413875	10	5	L3HARRIS TECHNOLOGIES ORD.....		06/29/2019.....	ITG INC.....	3.900	548	XXX		L.....
436106	10	8	HOLLYFRONTIER ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	8.000	370	XXX		L.....
444859	10	2	HUMANA ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	6.000	1,592	XXX		L.....
445658	10	7	JB HUNT TRANSPORT SERVICES ORD.....		04/22/2019.....	ITG INC.....	5.000	494	XXX		L.....
449253	10	3	IAA ORD.....		06/28/2019.....	ITG INC.....	6.000	214	XXX		L.....
45866F	10	4	INTERCONTINENTAL EXCHANGE ORD.....		04/22/2019.....	ITG INC.....	23.000	1,851	XXX		L.....
477143	10	1	JETBLUE AIRWAYS ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	15.000	277	XXX		L.....

QE04

SCHEDULE D - PART 3

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

QE04.1

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)
478160	10 4	JOHNSON & JOHNSON ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	5.000	696	XXX		L.....
48020Q	10 7	JONES LANG LASALLE ORD.....		04/22/2019.....	ITG INC.....	3.000	468	XXX		L.....
48238T	10 9	KAR AUCTION SERVICES ORD.....		06/28/2019.....	ITG INC.....	6.000	130	XXX		L.....
49427F	10 8	KILROY REALTY REIT ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	5.000	369	XXX		L.....
50050N	10 3	KONTOOR BRANDS ORD.....		05/23/2019.....	ITG INC.....	2.143	65	XXX		L.....
500754	10 6	KRAFT HEINZ ORD.....		04/22/2019.....	ITG INC.....	30.000	986	XXX		L.....
501044	10 1	KROGER ORD.....		04/22/2019.....	ITG INC.....	39.000	992	XXX		L.....
550021	10 9	LULULEMON ATHLETICA ORD.....	C.....	04/22/2019.....	ITG INC.....	4.000	693	XXX		L.....
596278	10 1	MIDDLEBY ORD.....		04/22/2019.....	ITG INC.....	2.000	263	XXX		L.....
651639	10 6	NEWMONT GOLDCORP ORD.....		04/22/2019.....	ITG INC.....	6.000	195	XXX		L.....
655663	10 2	NORDSON ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	2.000	283	XXX		L.....
679580	10 0	OLD DOMINION FREIGHT LINE ORD.....		04/22/2019.....	ITG INC.....	3.000	467	XXX		L.....
693656	10 0	PVH ORD.....		04/22/2019.....	ITG INC.....	3.000	393	XXX		L.....
695263	10 3	PACW PACWEST BANCORP ORD.....		04/22/2019.....	ITG INC.....	5.000	194	XXX		L.....
718172	10 9	PHILIP MORRIS INTERNATIONAL ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	15.000	1,178	XXX		L.....
72346Q	10 4	PINNACLE FINANCIAL PARTNERS ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	3.000	172	XXX		L.....
743424	10 3	PROOFPOINT ORD.....		04/22/2019.....	ITG INC.....	2.000	248	XXX		L.....
74762E	10 2	QUANTA SERVICES ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	6.000	229	XXX		L.....
74915M	10 0	QURATE RETAIL SRS A ORD.....		04/22/2019.....	ITG INC.....	20.000	332	XXX		L.....
85207U	10 5	SPRINT ORD.....	C.....	06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	27.000	177	XXX		L.....
85917A	10 0	STERLING BAN ORD.....		06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	9.000	192	XXX		L.....
87161C	50 1	SYNOVUS FINANCIAL ORD.....		04/22/2019.....	ITG INC.....	7.000	249	XXX		L.....
87236Y	10 8	TD AMERITRADE HOLDING ORD.....		04/22/2019.....	ITG INC.....	13.000	698	XXX		L.....
879360	10 5	TELEDYNE TECH ORD.....		04/22/2019.....	ITG INC.....	1.000	251	XXX		L.....
88160R	10 1	TESLA ORD.....		04/22/2019.....	ITG INC.....	5.000	1,324	XXX		L.....
91324P	10 2	UNITEDHEALTH GRP ORD.....		04/22/2019.....	ITG INC.....	12.000	2,725	XXX		L.....
918204	10 8	VF ORD.....		05/23/2019.....	ITG INC.....	15.000	1,042	XXX		L.....
92220P	10 5	VARIAN MEDICAL SYSTEMS ORD.....		04/22/2019.....	ITG INC.....	4.000	520	XXX		L.....
931427	10 8	WALGREEN BOOTS ALLIANCE ORD.....		04/22/2019.....	ITG INC.....	33.000	1,791	XXX		L.....
989701	10 7	ZIONS BANCORPORATION ORD.....		04/22/2019.....	ITG INC.....	8.000	374	XXX		L.....
N53745	10 0	LYONDELLBASELL INDUSTRIES CL A ORD.....	C.....	06/28/2019.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	12.000	1,034	XXX		L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						59,828	XXX	0	...XXX.....
9799997.	Total - Common Stocks - Part 3.....						59,828	XXX	0	...XXX.....
9799999.	Total - Common Stocks.....						59,828	XXX	0	...XXX.....
9899999.	Total - Preferred and Common Stocks.....						59,828	XXX	0	...XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						634,789	XXX	0	...XXX.....

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

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)

Bonds - U.S. Government

38377R	VK	8	GNR 10166F GP - CMO/RMBS.....	..	06/01/2019.	Paydown.....		2,046	2,046	2,160	2,108		(62)		(62)		2,046		0	0	126	04/20/2039.	1.....
0599999.	Total - Bonds - U.S. Government.....							2,046	2,046	2,160	2,108	0	(62)	0	(62)	0	2,046	0	0	0	126	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

3128MJ	Q9	4	FH G08479 - RMBS.....	..	06/01/2019.	Paydown.....		1,556	1,556	1,608	1,609		(52)		(52)		1,556			0	138	03/01/2042.	1.....
3128MJ	S4	3	FH G08538 - RMBS.....	..	06/01/2019.	Paydown.....		1,970	1,970	1,980	1,979		(9)		(9)		1,970			0	166	07/01/2043.	1.....
3128MJ	X8	8	FH G08702 - RMBS.....	..	06/01/2019.	Paydown.....		6,533	6,533	6,847	6,865		(332)		(332)		6,533			0	315	04/01/2046.	1.....
3128P8	FX	4	FH C91982 - RMBS.....	..	06/01/2019.	Paydown.....		8,717	8,717	8,753	8,750		(33)		(33)		8,717		0	0	179	03/01/2038.	1.....
31292S	AH	3	FH C09008 - RMBS.....	..	06/01/2019.	Paydown.....		799	799	826	825		(26)		(26)		799		(0)	(0)	73	08/01/2042.	1.....
3132QU	G3	1	FH Q37417 - RMBS.....	..	06/01/2019.	Paydown.....		2,432	2,432	2,511	2,510		(78)		(78)		2,432			0	168	11/01/2045.	1.....
3132WH	PS	8	FH Q44032 - RMBS.....	..	06/01/2019.	Paydown.....		8,783	8,783	9,078	9,072		(288)		(288)		8,783		0	0	249	10/01/2041.	1.....
3136A4	DA	4	FNR 1224A AC - CMO/RMBS.....	..	06/01/2019.	Paydown.....		1,386	1,386	1,421	1,399		(13)		(13)		1,386			0	81	05/25/2030.	1.....
3136A5	YC	4	FNR 1230M ED - CMO/RMBS.....	..	06/01/2019.	Paydown.....		1,240	1,240	1,266	1,255		(15)		(15)		1,240			0	81	04/25/2031.	1.....
3136A6	CK	8	FNR 1245A PH - CMO/RMBS.....	..	06/01/2019.	Paydown.....		1,802	1,802	1,919	1,844		(41)		(41)		1,802		0	0	180	12/25/2039.	1.....
3137A8	RX	8	FHR 3841L JK - CMO/RMBS.....	..	06/17/2019.	Paydown.....		674	674	702	676		5		5		674			0	11	10/15/2038.	1.....
3138MQ	4E	0	FN AQ8920 - RMBS.....	..	06/01/2019.	Paydown.....		2,925	2,925	3,042	3,001		(76)		(76)		2,925			0	145	01/01/2028.	1.....
3138WD	3Z	2	FN AS4415 - RMBS.....	..	06/01/2019.	Paydown.....		24,633	24,633	26,361	26,200		(1,568)		(1,568)		24,633		0	0	568	02/01/2045.	1.....
3138WE	KK	4	FN AS4797 - RMBS.....	..	06/01/2019.	Paydown.....		1,730	1,730	1,823	1,829		(98)		(98)		1,730			0	138	04/01/2045.	1.....
3138WF	TA	4	FN AS5944 - RMBS.....	..	06/01/2019.	Paydown.....		2,943	2,943	3,087	3,073		(130)		(130)		2,943			0	114	10/01/2045.	1.....
31397Q	LT	3	FNR 114E PK - CMO/RMBS.....	..	06/01/2019.	Paydown.....		1,310	1,310	1,378	1,341		(31)		(31)		1,310			0	93	04/25/2040.	1.....
31398V	7F	7	FHR 3649C BW - CMO/RMBS.....	..	06/01/2019.	Paydown.....		957	957	1,017	993		(36)		(36)		957			0	95	03/15/2025.	1.....
3140F1	YB	2	FN BC6105 - RMBS.....	..	06/01/2019.	Paydown.....		8,971	8,971	9,403	9,435		(464)		(464)		8,971			0	383	06/01/2046.	1.....
3140FP	DG	1	FN BE3702 - RMBS.....	..	06/01/2019.	Paydown.....		10,831	10,831	11,356	11,340		(509)		(509)		10,831		(0)	(0)	303	06/01/2047.	1.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							90,194	90,194	94,376	93,996	0	(3,795)	0	(3,795)	0	90,194	0	0	0	3,478	XXX	XXX

Bonds - Industrial and Miscellaneous

23305Y	AD	1	DBUBS 11LC3 A4 - CMBS.....	..	06/01/2019.	Paydown.....		16,825	16,825	16,992	16,853		(29)		(29)		16,825		(0)	(0)	510	08/12/2044.	1FE.....
29366A	AA	2	ELL 1 A1 - ABS.....	..	06/01/2019.	Paydown.....		6,332	6,332	6,331	6,331		0		0		6,332			0	473	09/01/2023.	1FE.....
8399999.	Total - Bonds - Industrial and Miscellaneous.....							23,156	23,156	23,322	23,185	0	(28)	0	(28)	0	23,156	0	(0)	(0)	983	XXX	XXX
8399997.	Total - Bonds - Part 4.....							115,396	115,396	119,858	119,289	0	(3,885)	0	(3,885)	0	115,396	0	0	0	4,586	XXX	XXX
8399999.	Total - Bonds.....							115,396	115,396	119,858	119,289	0	(3,885)	0	(3,885)	0	115,396	0	0	0	4,586	XXX	XXX

Common Stocks - Industrial and Miscellaneous

00206R	10	2	AT&T ORD.....	..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45,000	1,508	XXX	1,364	1,284	79			79		1,364		144	144	46	XXX	L.....
002824	10	0	ABBOTT LABORATORIES ORD.....	..	05/15/2019.	ITG INC.	14,000	1,043	XXX	572	1,013	(441)			(441)		572		471	471	9	XXX	L.....
037833	10	0	APPLE ORD.....	..	04/01/2019.	Adjustment.....			XXX						0					0	12	XXX	L.....
053015	10	3	AUTOMATIC DATA PROCESSING ORD..	..	04/01/2019.	Adjustment.....			XXX						0					0	11	XXX	L.....
060505	10	4	BANK OF AMERICA ORD.....	..	04/22/2019.	ITG INC.	73,000	2,195	XXX	2,026	1,799	228			228		2,026		169	169	11	XXX	L.....
084670	70	2	BERKSHIRE HATHWAY CL B ORD.....	..	04/22/2019.	ITG INC.	12,000	2,516	XXX	2,417	2,450	(33)			(33)		2,417		99	99		XXX	L.....
110122	10	8	BRISTOL MYERS SQUIBB ORD.....	..	04/22/2019.	ITG INC.	12,000	541	XXX	649	624	25			25		649		(108)	(108)	10	XXX	L.....
124857	20	2	CBS CL B ORD.....	..	03/19/2019.	ITG INC.			XXX						0					0	3	XXX	L.....
125523	10	0	CIGNA ORD.....	..	04/10/2019.	ITG INC.			XXX						0					0		XXX	L.....

SCHEDULE D - PART 4

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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)	
15135B 10 1	CENTENE ORD.....		C	04/22/2019.	ITG INC.....	.....20.000	.....965	XXX	.....1,360	.....2,306	.....414			.....414		.....1,360		.....(395)	.....(395)		XXX	L.....	
172967 42 4	CITIGROUP ORD.....			04/01/2019.	Adjustment.....			XXX							.....0					.....0	.....42	XXX	L.....
191216 10 0	COCA-COLA ORD.....			03/19/2019.	ITG INC.....			XXX							.....0					.....0	.....38	XXX	L.....
20825C 10 4	CONOCOPHILLIPS ORD.....			04/22/2019.	ITG INC.....	.....9.000	.....602	XXX	.....595	.....561	.....34	.....34			.....34		.....595		.....6	.....6	.....3	XXX	L.....
222070 20 3	COTY CL A ORD.....			05/02/2019.	Not Available.....	.....4.000	.....47	XXX	.....46			.....0			.....0		.....46		.....1	.....1		XXX	L.....
254687 10 6	WALT DISNEY ORD.....			04/01/2019.	Adjustment.....	.....1.423	.....97	XXX	.....57	.....156	.....(99)	.....(99)			.....(99)		.....57		.....39	.....39	.....1	XXX	L.....
26078J 10 0	DUPONT DE NEMOURS ORD.....			06/03/2019.	Various.....	.....222.000	.....10,773	XXX	.....10,773	.....5,936	.....506	.....506			.....506		.....10,773			.....0	.....58	XXX	L.....
30303M 10 2	FACEBOOK CL A ORD.....			04/22/2019.	ITG INC.....	.....19.000	.....3,441	XXX	.....3,066	.....2,491	.....576	.....576			.....576		.....3,066		.....374	.....374		XXX	L.....
311900 10 4	FASTENAL ORD.....			05/23/2019.					XXX		.....(732)	.....(74)			.....(74)					.....0		XXX	L.....
33616C 10 0	FIRST REPUBLIC BANK ORD.....			06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	.....23.000	.....2,246	XXX	.....2,022	.....1,999	.....24				.....24		.....2,022		.....224	.....224	.....9	XXX	L.....
35137L 10 5	FOX CL A ORD.....			04/01/2019.	Adjustment.....		.....(0)	XXX				.....0			.....0				.....(0)	.....(0)		XXX	L.....
375558 10 3	GILEAD SCIENCES ORD.....			04/22/2019.	ITG INC.....	.....16.000	.....986	XXX	.....1,161	.....1,001	.....160	.....160			.....160		.....1,161		.....(175)	.....(175)	.....10	XXX	L.....
40434L 10 5	HP ORD.....			03/19/2019.	ITG INC.....			XXX				.....0			.....0					.....0	.....12	XXX	L.....
436106 10 8	HOLLYFRONTIER ORD.....			04/22/2019.	ITG INC.....	.....8.000	.....389	XXX	.....511	.....409	.....102	.....102			.....102		.....511		.....(122)	.....(122)	.....3	XXX	L.....
437076 10 2	HOME DEPOT ORD.....			04/22/2019.	ITG INC.....	.....7.000	.....1,432	XXX	.....1,239	.....1,203	.....36	.....36			.....36		.....1,239		.....193	.....193	.....10	XXX	L.....
438516 10 6	HONEYWELL INTERNATIONAL ORD.....			04/01/2019.	Adjustment.....			XXX				.....0			.....0					.....0	.....16	XXX	L.....
444859 10 2	HUMANA ORD.....			04/22/2019.	ITG INC.....	.....7.000	.....1,701	XXX	.....2,238	.....2,005	.....233	.....233			.....233		.....2,238		.....(537)	.....(537)	.....7	XXX	L.....
46625H 10 0	JPMORGAN CHASE ORD.....			04/22/2019.	ITG INC.....	.....22.000	.....2,504	XXX	.....791	.....2,148	.....(1,356)	.....(1,356)			.....(1,356)		.....791		.....1,713	.....1,713	.....35	XXX	L.....
48238T 10 9	KAR AUCTION SERVICES ORD.....			06/28/2019.	Various.....	.....6.000	.....344	XXX	.....344	.....286	.....58	.....58			.....58		.....344			.....0	.....6	XXX	L.....
50050N 10 3	KONTOOR BRANDS ORD.....			06/01/2019.	Adjustment.....	.....0.143	.....5	XXX	.....4			.....0			.....0		.....4		.....1	.....1		XXX	L.....
502413 10 7	L3 TECHNOLOGIES ORD.....			06/29/2019.	Various.....	.....3.000	.....548	XXX	.....548	.....521	.....27	.....27			.....27		.....548			.....0	.....5	XXX	L.....
53814L 10 8	LIVENT ORD.....			04/22/2019.	ITG INC.....	.....6.000	.....72	XXX	.....71			.....0			.....0		.....71		.....1	.....1		XXX	L.....
580135 10 1	MCDONALD'S ORD.....			04/22/2019.	ITG INC.....	.....4.000	.....777	XXX	.....750	.....710	.....40	.....40			.....40		.....750		.....26	.....26	.....5	XXX	L.....
594918 10 4	MICROSOFT ORD.....			04/01/2019.	Adjustment.....			XXX				.....0			.....0					.....0	.....18	XXX	L.....
67066G 10 4	NVIDIA ORD.....			04/22/2019.	ITG INC.....	.....5.000	.....944	XXX	.....822	.....668	.....155	.....155			.....155		.....822		.....122	.....122	.....1	XXX	L.....
674599 10 5	OCCIDENTAL PETROLEUM ORD.....			04/22/2019.	ITG INC.....	.....6.000	.....378	XXX	.....440	.....368	.....72	.....72			.....72		.....440		.....(63)	.....(63)	.....9	XXX	L.....
701094 10 4	PARKER HANNIFIN ORD.....			04/01/2019.	Adjustment.....			XXX				.....0			.....0					.....0	.....11	XXX	L.....
713448 10 8	PEPSICO ORD.....			04/22/2019.	ITG INC.....	.....12.000	.....1,514	XXX	.....1,164	.....1,326	.....(162)	.....(162)			.....(162)		.....1,164		.....350	.....350	.....22	XXX	L.....
717081 10 3	PFIZER ORD.....			04/01/2019.	Adjustment.....			XXX				.....0			.....0					.....0	.....6	XXX	L.....
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD..			04/22/2019.	ITG INC.....	.....26.000	.....2,194	XXX	.....3,034	.....1,736	.....1,298	.....1,298			.....1,298		.....3,034		.....(840)	.....(840)	.....59	XXX	L.....
742718 10 9	PROCTER & GAMBLE ORD.....			04/22/2019.	ITG INC.....	.....18.000	.....1,908	XXX	.....1,397	.....1,655	.....(257)	.....(257)			.....(257)		.....1,397		.....511	.....511	.....26	XXX	L.....
747525 10 3	QUALCOMM ORD.....			04/22/2019.	ITG INC.....	.....17.000	.....1,400	XXX	.....950	.....967	.....(17)	.....(17)			.....(17)		.....950		.....450	.....450	.....11	XXX	L.....
76118Y 10 4	RESIDEO TECHNOLOGIES ORD.....			06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	.....7.000	.....153	XXX	.....153	.....144	.....9	.....9			.....9		.....153		.....0	.....0		XXX	L.....
79466L 30 2	SALESFORCE.COM ORD.....			04/22/2019.	ITG INC.....	.....7.000	.....1,111	XXX	.....928	.....959	.....(31)	.....(31)			.....(31)		.....928		.....183	.....183		XXX	L.....
806857 10 8	SCHLUMBERGER ORD.....			04/22/2019.	ITG INC.....	.....15.000	.....688	XXX	.....723	.....541	.....182	.....182			.....182		.....723		.....(36)	.....(36)	.....35	XXX	L.....
872540 10 9	TJX ORD.....			04/22/2019.	ITG INC.....	.....34.000	.....1,849	XXX	.....715	.....1,521	.....(806)	.....(806)			.....(806)		.....715		.....1,134	.....1,134	.....7	XXX	L.....
882508 10 4	TEXAS INSTRUMENTS ORD.....		04/01/2019.	Adjustment.....			XXX				.....0			.....0					.....0	.....16	XXX	L.....	
90130A 10 1	TWENTY-FIRST CENTURY FOX, INC.....		04/01/2019.	Adjustment.....		.....0	XXX				.....0			.....0				.....0	.....0		XXX	L.....	
90130A 20 0	TWENTY-FIRST CENTURY FOX, INC.....		04/01/2019.	Adjustment.....		.....1	XXX				.....0			.....0				.....1	.....1		XXX	L.....	



SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
90385D 10 7	ULTIMATE SOFTWARE GROUP ORD.....			..	05/03/2019.	Not Available.....	.....1.000	.....332	XXX	.....250	.....245	.....5	.....	.....	.....5	.....	.....250	.....	.....82	.....82	.....	XXX	L.....
913017 10 9	UNITED TECHNOLOGIES ORD.....			..	04/01/2019.	Adjustment.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....15	XXX	L.....
91324P 10 2	UNITEDHEALTH GRP ORD.....			..	04/01/2019.	Adjustment.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....16	XXX	L.....
918204 10 8	VF ORD.....			..	05/23/2019.	Various.....	.....15.000	.....1,107	XXX	.....1,107	.....1,070	.....36	.....	.....	.....36	.....	.....1,107	.....	.....	.....0	.....8	XXX	L.....
92345Y 10 6	VERISK ANALYTICS ORD.....			..	06/28/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	.....1.000	.....146	XXX	.....84	.....109	.....(25)	.....	.....	.....(25)	.....	.....84	.....	.....63	.....63	.....1	XXX	L.....
92826C 83 9	VISA CL A ORD.....			..	04/22/2019.	ITG INC.....	.....10.000	.....1,601	XXX	.....1,402	.....1,319	.....83	.....	.....	.....83	.....	.....1,402	.....	.....199	.....199	.....3	XXX	L.....
931142 10 3	WALMART ORD.....			..	04/22/2019.	ITG INC.....	.....24.000	.....2,457	XXX	.....2,345	.....2,236	.....109	.....	.....	.....109	.....	.....2,345	.....	.....113	.....113	.....25	XXX	L.....
949746 10 1	WELLS FARGO ORD.....			..	04/22/2019.	ITG INC.....	.....46.000	.....2,174	XXX	.....2,436	.....2,120	.....316	.....	.....	.....316	.....	.....2,436	.....	.....(261)	.....(261)	.....21	XXX	L.....
G0551A 10 3	ARRIS INTERNATIONAL ORD.....			..	04/04/2019.	Not Available.....	.....8.000	.....254	XXX	.....245	.....245	.....1	.....	.....	.....1	.....	.....245	.....	.....9	.....9	.....	XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							.....54,940	XXX	.....50,802	.....45,397	.....1,507	.....0	.....0	.....1,507	.....0	.....50,802	.....0	.....4,138	.....4,138	.....671	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....							.....54,940	XXX	.....50,802	.....45,397	.....1,507	.....0	.....0	.....1,507	.....0	.....50,802	.....0	.....4,138	.....4,138	.....671	XXX	XXX
9799999.	Total - Common Stocks.....							.....54,940	XXX	.....50,802	.....45,397	.....1,507	.....0	.....0	.....1,507	.....0	.....50,802	.....0	.....4,138	.....4,138	.....671	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....							.....54,940	XXX	.....50,802	.....45,397	.....1,507	.....0	.....0	.....1,507	.....0	.....50,802	.....0	.....4,138	.....4,138	.....671	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							.....170,336	XXX	.....170,660	.....164,686	.....1,507	.....(3,885)	.....0	.....(2,378)	.....0	.....166,198	.....0	.....4,138	.....4,138	.....5,258	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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
000000 00 0	BNY Mellon Securities Overnight Fund.....	.....	L.....	.....2,331	.....2,331	.....
7499999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....	.....	.....	.....2,331	.....2,331	XXX
7799999.	Total - Common Stock.....	.....	.....	.....2,331	.....2,331	.....0
7899999.	Total - Preferred and Common Stock.....	.....	.....	.....2,331	.....2,331	XXX
9999999.	Totals.....	.....	.....	.....2,331	.....2,331	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....2,331 Book/Adjusted Carrying Value \$.....2,331
2. Average balance for the year: Fair Value \$.....82,183 Book/Adjusted Carrying Value \$.....82,183
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....2,331 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	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			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
BNY Mellon..... Pittsburgh, PA.....					.....(897)	.....(890)	.....(889)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(897)	.....(890)	.....(889)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(897)	.....(890)	.....(889)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(897)	.....(890)	.....(889)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I .....	.....	06/28/2019.....	.....2.250	.....	.....1,050,404	.....1,873	.....8,606
86999999	Total - All Other Money Market Mutual Funds.....	.....	.....	.....	.....	.....1,050,404	.....1,873	.....8,606
88999999	Total - Cash Equivalents .....	.....	.....	.....	.....	.....1,050,404	.....1,873	.....8,606