



Statement for September 30, 2019 of the **Westfield Insurance Company**  
**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,453,460,109	0	1,453,460,109	1,486,045,681
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	589,178,064	0	589,178,064	527,866,998
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....1,165,967), cash equivalents (\$....6,097,925) and short-term investments (\$.....0).....	7,263,892	0	7,263,892	12,362,414
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	358,506,788	0	358,506,788	299,770,229
9. Receivables for securities.....	3,063	0	3,063	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,408,411,916	0	2,408,411,916	2,326,045,322
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	15,642,658	0	15,642,658	18,875,061
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	48,058,185	5,483,058	42,575,127	49,409,494
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....903,771 earned but unbilled premiums).....	295,574,201	90,379	295,483,822	284,341,311
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,748,151	0	2,748,151	0
18.2 Net deferred tax asset.....	0	0	0	0
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	43,266,013	43,266,013	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	62,000,000	0	62,000,000	71,763,497
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	165,508,680	3,549,326	161,959,354	152,299,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,041,209,804	52,388,776	2,988,821,028	2,902,734,549
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	3,041,209,804	52,388,776	2,988,821,028	2,902,734,549

**DETAILS OF WRITE-INS**

1101. ....	0	0	0	0
1102. ....	0	0	0	0
1103. ....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. COLI CSV.....	161,959,354	0	161,959,354	143,034,685
2502. Restricted cash.....	3,549,326	3,549,326	0	0
2503. COLI accounts receivable.....	0	0	0	9,265,179
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).....	165,508,680	3,549,326	161,959,354	152,299,864

Statement for September 30, 2019 of the **Westfield Insurance Company**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....243,017,953)	750,290,521	736,025,122
2. Reinsurance payable on paid losses and loss adjustment expenses	.0	.0
3. Loss adjustment expenses	220,978,809	217,767,337
4. Commissions payable, contingent commissions and other similar charges	56,117,825	60,088,118
5. Other expenses (excluding taxes, licenses and fees)	35,688,509	47,117,288
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	11,676,535	13,535,331
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	.0	4,012,448
7.2 Net deferred tax liability	31,581,765	11,692,471
8. Borrowed money \$....120,223,684 and interest thereon \$....140,299	120,363,983	164,266,919
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....492,041,998 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)	502,758,494	488,230,180
10. Advance premium	.0	.0
11. Dividends declared and unpaid:		
11.1 Stockholders	.0	.0
11.2 Policyholders	.0	23,506
12. Ceded reinsurance premiums payable (net of ceding commissions)	1,053,930	4,406,142
13. Funds held by company under reinsurance treaties	.0	.0
14. Amounts withheld or retained by company for account of others	.0	.0
15. Remittances and items not allocated	.0	.0
16. Provision for reinsurance (including \$.....0 certified)	.0	.0
17. Net adjustments in assets and liabilities due to foreign exchange rates	.0	.0
18. Drafts outstanding	.0	.0
19. Payable to parent, subsidiaries and affiliates	27,646,463	.0
20. Derivatives	.0	.0
21. Payable for securities	.0	795
22. Payable for securities lending	.0	.0
23. Liability for amounts held under uninsured plans	.0	.0
24. Capital notes \$.....0 and interest thereon \$.....0	.0	.0
25. Aggregate write-ins for liabilities	.0	.0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,758,156,834	1,747,165,657
27. Protected cell liabilities	.0	.0
28. Total liabilities (Lines 26 and 27)	1,758,156,834	1,747,165,657
29. Aggregate write-ins for special surplus funds	311,179,577	232,625,087
30. Common capital stock	8,220,000	8,220,000
31. Preferred capital stock	.0	.0
32. Aggregate write-ins for other than special surplus funds	.0	.0
33. Surplus notes	.0	.0
34. Gross paid in and contributed surplus	67,267,015	67,267,015
35. Unassigned funds (surplus)	843,997,602	847,456,790
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0)	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0)	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,230,664,194	1,155,568,892
38. Totals (Page 2, Line 28, Col. 3)	2,988,821,028	2,902,734,549

**DETAILS OF WRITE-INS**

2501.	.0	.0
2502.	.0	.0
2503.	.0	.0
2598. Summary of remaining write-ins for Line 25 from overflow page	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	.0	.0
2901. General voluntary reserve	311,179,577	232,625,087
2902.	.0	.0
2903.	.0	.0
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)	311,179,577	232,625,087
3201.	.0	.0
3202.	.0	.0
3203.	.0	.0
3298. Summary of remaining write-ins for Line 32 from overflow page	.0	.0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	.0	.0

# Westfield Insurance Company

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....784,793,028).....	800,666,978	864,982,145	1,143,815,750
1.2 Assumed..... (written \$....754,370,681).....	739,761,740	745,031,608	995,680,773
1.3 Ceded..... (written \$....787,069,140).....	802,862,464	866,602,035	1,146,330,566
1.4 Net..... (written \$....752,094,569).....	737,566,254	743,411,718	993,165,957
DEDUCTIONS:			
2. Losses incurred (current accident year \$....449,274,215):			
2.1 Direct.....	457,103,352	504,388,972	635,760,009
2.2 Assumed.....	442,415,933	436,382,496	578,893,674
2.3 Ceded.....	458,361,551	505,299,677	637,129,031
2.4 Net.....	441,157,734	435,471,791	577,524,652
3. Loss adjustment expenses incurred.....	85,186,020	93,952,765	128,978,617
4. Other underwriting expenses incurred.....	266,832,468	280,527,068	363,914,910
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	793,176,222	809,951,624	1,070,418,179
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(55,609,968)	(66,539,906)	(77,252,222)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	58,548,887	53,830,328	85,923,656
10. Net realized capital gains (losses) less capital gains tax of \$....5,183,620.....	19,394,286	25,059,761	22,510,799
11. Net investment gain (loss) (Lines 9 + 10).....	77,943,173	78,890,089	108,434,455
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....2,285,853 amount charged off \$....3,547,538).....	(1,261,685)	(1,443,409)	(1,729,255)
13. Finance and service charges not included in premiums.....	1,999,913	1,689,292	2,386,827
14. Aggregate write-ins for miscellaneous income.....	18,945,507	3,897,014	(7,852,236)
15. Total other income (Lines 12 through 14).....	19,683,735	4,142,897	(7,194,664)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	42,016,940	16,493,080	23,987,569
17. Dividends to policyholders.....	1,303,433	1,247,354	1,684,118
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).....	40,713,507	15,245,726	22,303,451
19. Federal and foreign income taxes incurred.....	(7,559,125)	(5,052,872)	(3,979,622)
20. Net income (Line 18 minus Line 19) (to Line 22).....	48,272,632	20,298,598	26,283,073
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	1,155,568,892	1,278,433,052	1,278,433,052
22. Net income (from Line 20).....	48,272,632	20,298,598	26,283,073
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....16,474,183.....	62,080,307	20,730,846	(47,763,337)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(3,415,111)	413,300	(1,249,131)
27. Change in nonadmitted assets.....	3,157,474	(6,252,387)	(10,134,765)
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(35,000,000)	(25,000,000)	(90,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	75,095,302	10,190,357	(122,864,160)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,230,664,194	1,288,623,409	1,155,568,892
<b>DETAILS OF WRITE-INS</b>			
0501.....	0	0	0
0502.....	0	0	0
0503.....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. COLI CSV.....	18,924,667	3,876,912	(7,880,076)
1402. Net other interest income.....	20,840	20,102	27,840
1403.....	0	0	0
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).....	18,945,507	3,897,014	(7,852,236)
3701.....	0	0	0
3702.....	0	0	0
3703.....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

Statement for September 30, 2019 of the **Westfield Insurance Company**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	745,539,102	753,945,934	1,005,768,763
2. Net investment income.....	73,794,483	69,989,504	103,776,357
3. Miscellaneous income.....	28,948,913	4,142,897	(16,459,842)
4. Total (Lines 1 through 3).....	848,282,498	828,078,335	1,093,085,278
5. Benefit and loss related payments.....	426,892,334	418,420,621	583,518,373
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	365,687,846	378,409,114	472,539,705
8. Dividends paid to policyholders.....	1,326,940	1,292,144	1,705,402
9. Federal and foreign income taxes paid (recovered) net of \$ 5,183,620 tax on capital gains (losses).....	4,385,093	3,297,033	2,582,183
10. Total (Lines 5 through 9).....	798,292,213	801,418,912	1,060,345,663
11. Net cash from operations (Line 4 minus Line 10).....	49,990,285	26,659,423	32,739,615
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	78,553,942	86,736,074	151,540,477
12.2 Stocks.....	65,639,784	80,052,902	82,684,901
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	31,978,423	24,176,220	33,952,069
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	165,312	166,107
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	176,172,149	191,130,508	268,343,554
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	58,100,602	141,052,630	171,802,760
13.2 Stocks.....	37,827,181	15,410,079	32,235,478
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	76,964,256	74,291,913	100,870,890
13.6 Miscellaneous applications.....	3,859	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	172,895,898	230,754,622	304,909,128
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	3,276,251	(39,624,114)	(36,565,574)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(43,902,935)	73,223,451	89,958,240
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	35,000,000	25,000,000	90,000,000
16.6 Other cash provided (applied).....	20,537,877	(10,123,859)	5,166,964
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(58,365,058)	38,099,592	5,125,204
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(5,098,522)	25,134,901	1,299,245
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	12,362,414	11,063,169	11,063,169
19.2 End of period (Line 18 plus Line 19.1).....	7,263,892	36,198,070	12,362,414

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

20.001 .....	0	0	0
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**Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

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

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

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

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

	SSAP #	F/S Page	F/S Line #	9/30/2019	12/31/2018
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 48,272,632	\$ 26,283,073
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 48,272,632	\$ 26,283,073
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,230,664,194	\$ 1,155,568,892
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 1,230,664,194	\$ 1,155,568,892

**B. Use of Estimates in the Preparation of the Financial Statement - No significant changes****C. Accounting Policy**

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

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

In addition, the Company uses the following accounting policies:

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

**D. Going Concern**

Management continuously monitors the Company's financial results and compliance with regulatory requirements and finds no reason to expect the Company to not continue as a going concern.

**Note 2 – Accounting Changes and Corrections of Errors**

No significant changes

**Note 3 – Business Combinations and Goodwill**

Not applicable

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans - Not applicable
- B. Debt Restructuring - Not applicable
- C. Reverse Mortgages - Not applicable
- D. Loan-Backed Securities

**NOTES TO FINANCIAL STATEMENTS**

(1) Prepayment assumptions for single class and multi class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates. The Company used Interactive Data Corp. in determining the market value of its loan-backed securities.

(2-3) No other-than-temporary impairments have been recognized on loan-backed securities.

(4) Impaired loan-backed securities for which an other-than-temporary impairment has not been recognized as of September 30, 2019 are summarized below:

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (274,338)
	2. 12 Months or Longer	\$ (307,305)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 24,271,198
	2. 12 Months or Longer	\$ 43,800,493

(5) In concluding that the impairments are not other-than-temporary, the Company has considered the following general categories of information:

- Length of time and extent to which the fair value has been less than cost
- Issuer credit quality
- Industry sector considerations
- General interest rate environment
- Probability of collecting future cash flows

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not applicable

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

L. Restricted Assets - No significant changes

M. Working Capital Finance Investments - Not applicable

N. Offsetting and Netting of Assets and Liabilities - Not applicable

O. Structured Notes - No significant changes

P. 5GI Securities - No significant changes

Q. Short Sales - Not applicable

R. Prepayment Penalty and Acceleration Fees - Not applicable

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

A. No significant changes

B. As of September 30, 2019 year-to-date, the Company recognized impairment writedowns totalling \$422,914 for two of its investments in limited partnerships.

**Note 7 – Investment Income**

Not applicable

**Note 8 – Derivative Instruments**

Not applicable

**Note 9 – Income Taxes**

A. Deferred Tax Assets/(Liabilities)

## 1. Components of Net Deferred Tax Asset/(Liability)

	Current	Year	To Date	2018			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	\$ 70,305,044	\$ 10,512,228	\$ 80,817,272	\$ 67,986,567	\$ 10,894,688	\$ 78,881,255	\$ 2,318,477	\$ (382,460)	\$ 1,936,017
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	\$ 70,305,044	\$ 10,512,228	\$ 80,817,272	\$ 67,986,567	\$ 10,894,688	\$ 78,881,255	\$ 2,318,477	\$ (382,460)	\$ 1,936,017
d. Deferred tax assets nonadmitted	0	0	0	0	0	0	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	\$ 70,305,044	\$ 10,512,228	\$ 80,817,272	\$ 67,986,567	\$ 10,894,688	\$ 78,881,255	\$ 2,318,477	\$ (382,460)	\$ 1,936,017

**NOTES TO FINANCIAL STATEMENTS**

	Current Year to Date			2018			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
f. Deferred tax liabilities	41,665,762	70,733,276	112,399,037	37,579,471	52,994,255	90,573,726	4,086,291	17,739,021	21,825,311
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 28,639,282	\$(60,221,048)	\$(31,581,765)	\$ 30,407,096	\$(42,099,567)	\$(11,692,471)	\$(1,767,814)	\$(18,121,481)	\$(19,889,294)

## 2. Admission Calculation Components SSAP No. 101

	Current Year to Date			2018			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 3,451,310	\$ 3,451,310	\$ 0	\$ 3,357,426	\$ 3,357,426	\$ 0	\$ 93,884	\$ 93,884
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	32,092,104	0	32,092,104	13,322,135	0	13,322,135	18,769,969	0	18,769,969
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	32,092,104	0	32,092,104	13,322,135	0	13,322,135	18,769,969	0	18,769,969
2. Adjusted gross deferred tax assets allowed per limitation threshold			184,599,629			173,335,334			11,264,295
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	38,212,940	7,060,918	45,273,858	54,664,432	7,537,262	62,201,694	(16,451,492)	(476,344)	(16,927,836)
d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c))	\$ 70,305,044	\$ 10,512,228	\$ 80,817,272	\$ 67,986,567	\$ 10,894,688	\$ 78,881,255	\$ 2,318,477	\$ (382,460)	\$ 1,936,017

## 3. Other Admissibility Criteria

	Current Year to Date	2018
a. Ratio percentage used to determine recovery period and threshold limitation amount	845.3%	794.0%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,230,664,194	\$ 1,155,568,892

## 4. Impact of Tax Planning Strategies

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

	Current Year to Date		2018		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 70,305,044	\$ 10,512,228	\$ 67,986,567	\$ 10,894,688	\$ 2,318,477	\$ (382,460)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 70,305,044	\$ 10,512,228	\$ 67,986,567	\$ 10,894,688	\$ 2,318,477	\$ (382,460)
4. Percentage of net admitted adjusted	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

**NOTES TO FINANCIAL STATEMENTS**

	Current 1 Ordinary	Year to Date 2 Capital	2018 3 Ordinary		Change 4	
					5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
gross DTAs by tax character admitted because of the impact of tax planning strategies						

(b) Does the company's tax planning strategies include the use of reinsurance? NO

## B. Deferred Tax Liabilities Not Recognized

1. The types of temporary differences for which a DTL has not been recognized and the types of events that would cause those temporary differences to become taxable are:  
There are no temporary differences for which deferred tax liabilities are not recorded.
2. The cumulative amount of each type of temporary difference is:  
Not Applicable
3. The amount of the unrecognized DTL for temporary differences related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration, if determination of that liability is practicable, or a statement that determination is not practicable are:  
Not Applicable
4. The amount of the DTL for temporary differences other than those in item (3) above that is not recognized is:  
Not Applicable

## C. Current and Deferred Income Taxes

## 1. Current Income Tax

	1 Current Year to Date	2 2018	3 (Col 1-2) Change
a. Federal	\$ (104,901)	\$ 1,806,224	\$ (1,911,125)
b. Foreign	\$ 104,901	\$ 116,748	\$ (11,847)
c. Subtotal	\$ 0	\$ 1,922,972	\$ (1,922,972)
d. Federal income tax on net capital gains	\$ (5,183,620)	\$ (6,767,384)	\$ 1,583,764
e. Utilization of capital loss carry-forwards	\$ 0	\$ 0	\$ 0
f. Other	\$ (2,375,505)	\$ 864,790	\$ (3,240,295)
g. Federal and Foreign income taxes incurred	\$ (7,559,125)	\$ (3,979,622)	\$ (3,579,503)

## 2. Deferred Tax Assets

	1 Current Year to Date	2 2018	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$ 11,259,260	\$ 12,164,376	\$ (905,116)
2. Unearned premium reserve	\$ 21,608,074	\$ 21,151,240	\$ 456,834
3. Policyholder reserves	\$ 0	\$ 0	\$ 0
4. Investments	\$ 8,715	\$ 8,715	\$ 0
5. Deferred acquisition costs	\$ 0	\$ 0	\$ 0
6. Policyholder dividends accrual	\$ 0	\$ 0	\$ 0
7. Fixed assets	\$ 27,011,349	\$ 23,475,846	\$ 3,535,503
8. Compensation and benefits accrual	\$ 0	\$ 0	\$ 0
9. Pension accrual	\$ 6,572,240	\$ 6,588,278	\$ (16,038)
10. Receivables - nonadmitted	\$ 0	\$ 0	\$ 0
11. Net operating loss carry-forward	\$ 0	\$ 0	\$ 0
12. Tax credit carry-forward	\$ 784,492	\$ 784,492	\$ 0
13. Other (items <=5% and >5% of total ordinary tax assets)	\$ 3,060,914	\$ 3,813,620	\$ (752,706)
Other (items listed individually >5% of total ordinary tax assets)			
Guaranty fund accrual	\$ 363,477	\$ 416,490	\$ (53,013)
Salvage and subrogation	\$ 2,601,756	\$ 3,324,418	\$ (722,662)
Other	\$ 95,681	\$ 72,712	\$ 22,969
99. Subtotal	\$ 70,305,044	\$ 67,986,567	\$ 2,318,477
b. Statutory valuation allowance adjustment	\$ 0	\$ 0	\$ 0
c. Nonadmitted	\$ 0	\$ 0	\$ 0
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	\$ 70,305,044	\$ 67,986,567	\$ 2,318,477
e. Capital:			
1. Investments	\$ 7,845,465	\$ 8,374,735	\$ (529,270)
2. Net capital loss carry-forward	\$ 0	\$ 0	\$ 0
3. Real estate	\$ 0	\$ 0	\$ 0
4. Other (items <=5% and >5% of total capital tax assets)	\$ 2,666,763	\$ 2,519,953	\$ 146,810
Other (items listed individually >5% of total capital tax assets)			
Other	\$ 2,666,763	\$ 2,519,953	\$ 146,810
99. Subtotal	\$ 10,512,228	\$ 10,894,688	\$ (382,460)
f. Statutory valuation allowance adjustment	\$ 0	\$ 0	\$ 0

**NOTES TO FINANCIAL STATEMENTS**

g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	10,512,228	10,894,688	(382,460)
i. Admitted deferred tax assets (2d+2h)	\$ 80,817,272	\$ 78,881,255	\$ 1,936,017

## 3. Deferred Tax Liabilities

	1 Current Year to Date	2 2018	3 (Col 1-2) Change
<b>a. Ordinary:</b>			
1. Investments	\$ 0	\$ 44,589	\$ (44,589)
2. Fixed assets	30,608,177	28,707,301	1,900,876
3. Deferred and uncollected premium	4,515,960	3,553,792	962,168
4. Policyholder reserves	0	0	0
5. Other (items <=5% and >5% of total ordinary tax liabilities)	6,541,625	5,273,789	1,267,836
Other (items listed individually >5% of total ordinary tax liabilities)			
Pension accrual	0	0	0
Other	6,541,625	5,273,789	1,267,836
99. Subtotal	41,665,762	37,579,471	4,086,291
<b>b. Capital:</b>			
1. Investments	4,610,258	3,345,420	1,264,838
2. Real estate	0	0	0
3. Other (Items <=5% and >5% of total capital tax liabilities)	66,123,018	49,648,835	16,474,183
Other (items listed individually >5% of total capital tax liabilities)			
Unrealized gain/(loss)	66,123,018	49,648,835	16,474,183
99. Subtotal	70,733,276	52,994,255	17,739,021
<b>c. Deferred tax liabilities (3a99+3b99)</b>	<b>\$ 112,399,037</b>	<b>\$ 90,573,726</b>	<b>\$ 21,825,311</b>
<b>4. Net Deferred Tax Assets (2i – 3c)</b>	<b>\$ (31,581,765)</b>	<b>\$ (11,692,471)</b>	<b>\$ (19,889,294)</b>

## D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
<b>Permanent Differences:</b>		
Provision computed at statutory rate	\$ 9,638,396	21.0%
Proration of tax exempt investment income	532,518	1.2%
Tax exempt income deduction	(5,437,193)	(11.8)%
Dividends received deduction	(667,060)	(1.5)%
Disallowable travel and entertainment	315,810	0.7%
Other permanent differences	45,844	0.1%
<b>Temporary Differences:</b>		
Total ordinary DTAs	2,000,786	4.4%
Total ordinary DTLs	(4,803,937)	(10.5)%
Total capital DTAs	(470,580)	(1.0)%
Total capital DTLs	(1,154,584)	(2.5)%
<b>Other:</b>		
Statutory valuation allowance adjustment	0	0%
Accrual adjustment – prior year	(2,375,506)	(5.2)%
Other	0	0%
Totals	(2,375,506)	(5.2)%
Federal and foreign income taxes incurred	(7,559,126)	(16.5)%
Realized capital gains (losses) tax	5,183,620	11.3%
Change in net deferred income taxes	4,428,315	9.6%
Total statutory income taxes	\$ 2,052,809	4.5%

## E. Operating Loss Carryforwards and Income Taxes Available for Recoupment

## 1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

Description (Operating Loss or Tax Credit Carry Forward)	Amounts	Origination Dates	Expiration Dates
AMT Credit Carryforward	\$782,342	December 31, 2017	

## 2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses:

Year	Amounts
2019/09/30	\$0
2018/12/31	\$6,485,810
2017/12/31	\$7,877,913

## 3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code is \$ 0. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

## F. Consolidated Federal Income Tax Return

## 1. The Company's federal income tax return is consolidated with the following entities:

Ohio Farmers Insurance Company (parent company)  
 Westfield National Insurance Company  
 American Select Insurance Company

Old Guard Insurance Company  
 Westfield Champion Insurance Company  
 Westfield Premier Insurance Company  
 Westfield Superior Insurance Company  
 Westfield Touchstone Insurance Company  
 Westfield Management Company  
 Westfield Services, Inc.  
 Westfield Bancorp, Inc.  
 Westfield Bank, FSB  
 Westfield Credit Corp.  
 COIN Financial, Inc.

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:  
 Each company in the consolidation has agreed to share any tax or recovery of tax based on their individual taxable income or loss. Each company's current taxable income or loss will be adjusted by any prior taxable income or loss which can be carried forward to the current year.

G. Federal or Foreign Federal Income Tax Loss Contingencies:  
 None

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA

1a Has the entity fully remitted the RTT? YES

1b If yes, list the amount of the RTT paid. 0

If no, list the future installments to satisfy the RTT:

1	Installment 1	0
2	Installment 2	0
3	Installment 3	0
4	Installment 4	0
5	Installment 5	0
6	Installment 6	0
7	Installment 7	0
8	Installment 8	0
9	Total	0

I. Alternative Minimum Tax (AMT Credit)

Was the AMT Credit recognized as a current year recoverable or Deferred Tax Asset (DTA)? DTA

Gross AMT Credit Recognized as:

1a	Current year recoverable	0
1b	Deferred tax asset (DTA)	782,342
2	Beginning Balance of AMT Credit Carryforward	782,342
3	Amounts Recovered	0
4	Adjustments	0
5	Ending Balance of AMT Credit Carryforward (5=2-3-4)	782,342
6	Reduction for Sequestration	0
7	Nonadmitted by Reporting Entity	0
8	Reporting Entity Ending Balance (8=5-6-7)	782,342

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

A. The Company is owned and operated by its parent company, Ohio Farmers Insurance Company.

B. The Company paid common stock dividends to its parent, Ohio Farmers Insurance Company, for the following dates and amounts:

September 11, 2018	\$25,000,000
November 15, 2018	\$25,000,000
December 19, 2018	\$40,000,000
May 9, 2019	\$10,000,000
June 4, 2019	\$15,000,000
June 20, 2019	\$10,000,000

C. Dollar Amounts of Transactions - Not applicable

D. Affiliated balances due to and from the Company at 9/30/2019 and 12/31/2018 respectively were:

	9/30/2019	12/31/2018
Ohio Farmers Insurance Company	\$ 0	\$ 3,763,497
Westfield Credit Corp.*	62,000,000	68,000,000
Affiliated Receivable	\$ 62,000,000	\$ 71,763,497
Ohio Farmers Insurance Company	\$ 27,646,463	\$ 0
Affiliated Payable	\$ 27,646,463	\$ 0

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

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

E. Guarantees or Undertakings - No significant changes

F. Material Management or Service Contracts and Cost-Sharing Arrangements - Not applicable

G. Nature of the Control Relationship - No significant changes

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned - Not applicable

- I. Investments in SCA that Exceed 10% of Admitted Assets - No significant changes
- J. Investments in Impaired SCAs - Not applicable
- K. Investment in Foreign Insurance Subsidiary - Not applicable
- L. Investment in Downstream Noninsurance Holding Company - Not applicable
- M. All SCA Investments - Not applicable
- N. Investment in Insurance SCAs - Not applicable
- O. SCA Loss Tracking - Not applicable

**Note 11 – Debt****A. Debt, Including Capital Notes**

On June 20, 2018, the Company entered into a Term Loan Credit Agreement ("Term Loan") with The Huntington National Bank ("Huntington Bank") and an available commitment amount of \$50.0 million. An initial amount of \$25.0 million was drawn on the commencement of the Term Loan and the additional amount of \$25.0 million available under the Term Loan was drawn by the Company, in full, on September 20, 2018 to partially finance various planned capital projects. The Term Loan matures June 20, 2023. Borrowings under the Term Loan bear interest on the prevailing three (3) month term London Interbank Offer Rate ("LIBOR") based advance instrument with interest payable upon maturity of each LIBOR borrowing term. The interest rate on the Term Loan at September 30, 2019, was 3.06%. The Term Loan requires quarterly amortization payments of 5% of the original principal amount starting in the fourth quarter of 2018. Voluntary principal prepayments are permitted without premium or penalty and are applied to the schedule of required quarterly minimum payment obligations in reverse order of respective maturities. As of September 30, 2019, the Company had prepaid \$10.5 million on the Term Loan to date, including \$2.6 million in 2018.

The Term Loan is fully secured up to the commitment amount by Municipal Bonds rated A-/A1 or better. These securities are held in a custody account and pledged to Huntington Bank. As of September 30, 2019, the fair market value of these securities pledged was \$54.0 million.

**B. FHLB (Federal Home Loan Bank) Agreements****(1) Nature of the FHLB Agreement**

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has borrowed funds in the form of both revolving lines of credit and fixed term LIBOR based advance instruments. It is part of the Company's strategy to utilize these funds for general business purposes.

**(2) FHLB Capital Stock****a. Aggregate Totals****1. Current Year to Date**

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,644,375	4,644,375	0
(c) Activity Stock	2,355,025	2,355,025	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,999,400	\$ 6,999,400	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 195,236,726	XXX	XXX

**2. Prior Year**

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	3,524,807	3,524,807	0
(c) Activity Stock	2,572,693	2,572,693	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,097,500	\$ 6,097,500	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 204,454,465	XXX	XXX

**b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption**

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 4,644,375	\$ 4,644,375	\$ 0	\$ 0	\$ 0	\$ 0

**NOTES TO FINANCIAL STATEMENTS**

## (3) Collateral Pledged to FHLB

## a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	\$ 202,023,859	\$ 198,758,756	\$ 80,750,000
2. Current Year to Date General Account Total Collateral Pledged	202,023,859	198,758,756	80,750,000
3. Current Year to Date Protected Cell Total Collateral Pledged	0	0	0
4. Prior Year Total General and Protected Cell Total Collateral Pledged	\$ 211,260,461	\$ 216,569,532	\$ 116,700,000

## b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	\$ 206,157,168	\$ 204,223,584	\$ 95,750,000
2. Current Year to Date General Account Total Collateral Pledged	206,157,168	204,223,584	95,750,000
3. Current Year to Date Protected Cell Total Collateral Pledged	0	0	0
4. Prior Year Total General and Protected Cell Total Collateral Pledged	\$ 211,260,461	\$ 216,569,532	\$ 116,700,000

## (4) Borrowing from FHLB

## a. Amount as of the Reporting Date

## 1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	80,750,000	80,750,000	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	80,750,000	80,750,000	0	0

## 2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	116,700,000	116,700,000	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	116,700,000	116,700,000	0	0

## b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	\$ 116,500,000	\$ 116,500,000	\$ 0
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	\$ 116,500,000	\$ 116,500,000	\$ 0

## c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	Not Applicable
3. Other	Not Applicable

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

## A. Defined Benefit Plan

The Company's parent, Ohio Farmers Insurance Company, sponsors a non-con contributory defined benefit pension plan covering U. S. employees.

## (1-3) No significant changes

## (4) Components of Net Periodic Benefit Cost

As of September 30, 2019 and September 30, 2018, there was accrued, in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization, amounts representing the present value of future benefit obligations.

**NOTES TO FINANCIAL STATEMENTS**

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	09/30/2019	09/30/2018	09/30/2019	09/30/2018	09/30/2019	09/30/2018
a. Service cost	\$ 12,317,468	\$ 14,219,134	\$ 554,806	\$ 687,823	\$ 0	\$ 0
b. Interest cost	18,508,025	17,046,418	1,361,358	1,296,609	0	0
c. Expected return on plan assets	(24,462,484)	(25,818,471)	(1,545,721)	(1,871,929)	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	6,485,217	7,661,387	360,342	426,040	0	0
f. Prior service cost or credit	805,812	850,443	290,680	292,789	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	\$ 13,654,038	\$ 13,958,911	\$ 1,021,465	\$ 831,332	\$ 0	\$ 0

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

- (5-12) No significant changes
- (13) Ohio Farmers Insurance Company contributed \$20.7 million to its pension plan in March 2019. Ohio Farmers Insurance Company does not expect to make any additional contributions during the remainder of fiscal year 2019.
- (14-21) No significant changes
- B. Investment Policies and Strategies - No significant changes
- C. Fair Value of Plan Assets - No significant changes
- D. Basis Used to Determine Expected Long-Term Rate-of-Return - No significant changes
- E. Defined Contribution Plans - No significant changes
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans - Not Applicable
- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - No significant changes

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

No significant changes

**Note 14 – Liabilities, Contingencies and Assessments**

- A. Contingent Commitments - No significant changes
- B. Assessments - No significant changes
- C. Gain Contingencies - Not applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - No significant changes
- E. Product Warranties - Not applicable
- F. Joint and Several Liabilities - Not applicable
- G. All Other Contingencies

Various lawsuits against the Company have arisen in the course of the Company's business. Contingent liabilities arising from litigation, income taxes, and other matters are not considered material in relation to the financial position of the Company. There are no contingent liabilities arising from litigation.

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

**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**

Not applicable

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

- A. Transfers of Receivables Reported as Sales  
The Company has not sold or transferred any receivables to any other parties.
- B. Transfer and Servicing of Financial Assets - Not applicable

## C. Wash Sales - Not applicable

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

Not applicable

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

Not applicable

**Note 20 – Fair Value Measurements**

## A. Fair Value Measurements

For assets that are measured and reported at fair value or net asset value (NAV) in the statement of financial position after initial recognition, the valuation techniques and the inputs used to develop those measurements are as follows:

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

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

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

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

## (1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
CS - Industrial and Miscellaneous - Unaffiliated	\$ 404,065,818	\$ 0	\$ 0	\$ 0	\$ 404,065,818
CS - Mutual Funds	\$ 185,112,246	\$ 0	\$ 0	\$ 0	\$ 185,112,246
CE - Money Market Mutual Funds	\$ 0	\$ 0	\$ 0	\$ 6,097,925	\$ 6,097,925
OIA - Joint Venture, Ptr or LLC, char. of Com Stks - Unaffiliated	\$ 10,734,290	\$ 0	\$ 0	\$ 0	\$ 10,734,290
<b>Total</b>	<b>\$ 599,912,354</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 6,097,925</b>	<b>\$ 606,010,279</b>
<b>Liabilities at Fair Value</b>					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

(2) At September 30, 2019, the Company held no investments in assets or liabilities measured and reported at fair value that were classified as Level 3.

(3) The Company's policy for determining when transfers between levels is required is based upon change in the inputs used to determine fair value measurement. If an input changes, the Company evaluates the new input(s) and makes the determination whether or not a transfer between levels is appropriate. If an asset or liability is transferred between levels, it is the Company's policy to record the transfer as of the beginning of the quarter in which the transfer occurs. The Company held no assets or liabilities categorized as Level 1, 2 or 3 during the reporting period that were transferred into or out of the level categorization held at January 1, 2019.

(4) As of September 30, 2019, the Company held no investments in assets or liabilities measured and reported at fair value that were classified as Level 2 or Level 3. Historically, fair values in the Level 2 category are provided by independent pricing services. Where independent pricing services provide fair values, the Company has obtained an understanding of the methods, models and inputs used in pricing and has controls in place to validate that amounts provided represent current fair values. Estimated fair values of investments categorized as Level 3 generally include inputs for which no readily observable inputs are available and require management judgment.

(5) As of September 30, 2019, the Company had no holdings classified as either a derivative asset or liability.

## B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - Not required

## C. Fair Value Level

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

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

*Cash equivalents* - Cash equivalents include money market mutual funds, which are reported at net asset value (NAV) as a practical expedient. Such money market mutual funds are separately identified in a NAV column. NAV is defined as the amount of net assets attributable to each share outstanding at the close of the period.

*Receivables for securities and Borrowed money* - The carrying amounts reported as admitted assets or liabilities for these financial instruments approximate their fair values due to the short-term nature of these financial instruments. For long term borrowed funds, fair value is determined by termination value.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,569,210,760	\$ 1,453,460,109	\$ 275,260,307	\$ 1,286,818,873	\$ 7,131,580	\$ 0	\$ 0
Common stocks	\$ 589,178,064	\$ 589,178,064	\$ 589,178,064	\$ 0	\$ 0	\$ 0	\$ 0

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	\$ 6,097,925	\$ 6,097,925	\$ 0	\$ 0	\$ 0	\$ 6,097,925	\$ 0
Other invested assets	\$ 10,734,290	\$ 10,734,290	\$ 10,734,290	\$ 0	\$ 0	\$ 0	\$ 0
Receivables for securities	\$ 3,063	\$ 3,063	\$ 0	\$ 3,063	\$ 0	\$ 0	\$ 0
Borrowed money	\$ 120,375,830	\$ 120,363,983	\$ 0	\$ 120,375,830	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value - Not applicable

E. NAV Practical Expedient Investments

At September 30, 2019, the investments held by the Company which are being reported at net asset value (NAV) consist entirely of money market mutual funds. There are no significant restrictions that apply in the liquidation of any of these investments. They are also not likely to be sold below NAV.

**Note 21 – Other Items**

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

**Note 22 – Events Subsequent**

Subsequent events have been considered through October 15, 2019 for the statutory statements issued as of September 30, 2019. No events or transactions have occurred that would give rise to a Type I or Type II subsequent event.

**Note 23 – Reinsurance**

No significant changes

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

Not applicable

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2018 were \$953.8 million. In calendar year 2019, \$260.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$678.5 million. Therefore, there has been a \$15.1 million favorable prior-year development from December 31, 2018 to September 30, 2019. The favorable development is principally from decreases in the estimates of loss and loss adjustment expenses for the following lines of business: Auto Physical Damage, Other Liability and Workers' Compensation. This change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The estimates are not affected by prior year loss development on retrospectively rated policies, as the Company does not write this type of policy.

**Note 26 – Intercompany Pooling Arrangements**

A. - F. No significant changes

G. Affiliated balances due to and from the Company at 9/30/2019 and 12/31/2018 respectively were:

	9/30/2019	12/31/2018
Ohio Farmers Insurance Company*	\$ 0	\$ 3,763,497
Westfield Credit Corp.	62,000,000	68,000,000
Affiliated Receivable	\$ 62,000,000	\$ 71,763,497
Ohio Farmers Insurance Company*	\$ 27,646,463	\$ 0
Affiliated Payable	\$ 27,646,463	\$ 0

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

**Note 27 – Structured Settlements**

No significant changes

**Note 28 – Health Care Receivables**

Not applicable

**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**

Not applicable

**Note 35 – Multiple Peril Crop Insurance**

Not applicable

**Note 36 – Financial Guaranty Insurance**

Not applicable

# Westfield Insurance Company

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

#### GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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 [ ] No [X]

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? 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 NAIC Company Code	3 State of Domicile
Name of Entity	0	
		0

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. 12/31/2017

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. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/29/2019

6.4 By what department or departments?  
Ohio

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio Farmers Insurance Company	Westfield Center, Ohio	Yes	No	No	No
Westfield Bancorp, Inc	Westfield Center, Ohio	Yes	No	No	No
Westfield Bank, FSB	Westfield Center, Ohio	No	Yes	No	No

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).

# Westfield Insurance Company

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

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

Yes [ ] No [ X ]

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

#### FINANCIAL

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

Yes [ X ] No [ ]

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

\$ \_\_\_\_\_ 0

#### INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [ ] No [ X ]

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

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

\$ 10,433,608

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 [ X ]

14.2 If yes, please complete the following:

14.21	Bonds
14.22	Preferred Stock
14.23	Common Stock
14.24	Short-Term Investments
14.25	Mortgage Loans on Real Estate
14.26	All Other
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
0	0
0	0
0	0
\$ 0	\$ 0
\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [ ] No [ X ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [ ] No [ ]

If no, attach a description with this statement.

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

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

\$ 0

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

\$ 0

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

\$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [ X ] No [ ]

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

1	2
Name of Custodian(s)	Custodian Address
BNY Mellon	One Wall Street, New York, NY 10286
Federal Home Loan Bank, Cincinnati	P.O Box 598, Cincinnati, OH 44201

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [ ] No [ X ]

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
George Wiswesser	I
Ronald Stephonic	I
Krishna Patel	I
Scott Richter	I
Richard Nash	I
Chris Giampietro	I
Melinda Pritchard	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?

Yes [ ] No [ X ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes [ ] No [ X ]

# Westfield Insurance Company

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes  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

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

# Westfield Insurance Company

## GENERAL INTERROGATORIES (continued)

### PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent	0.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	0.000%

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

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

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

**Westfield Insurance Company**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

**NONE**

Statement for September 30, 2019 of the **Westfield Insurance Company**  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

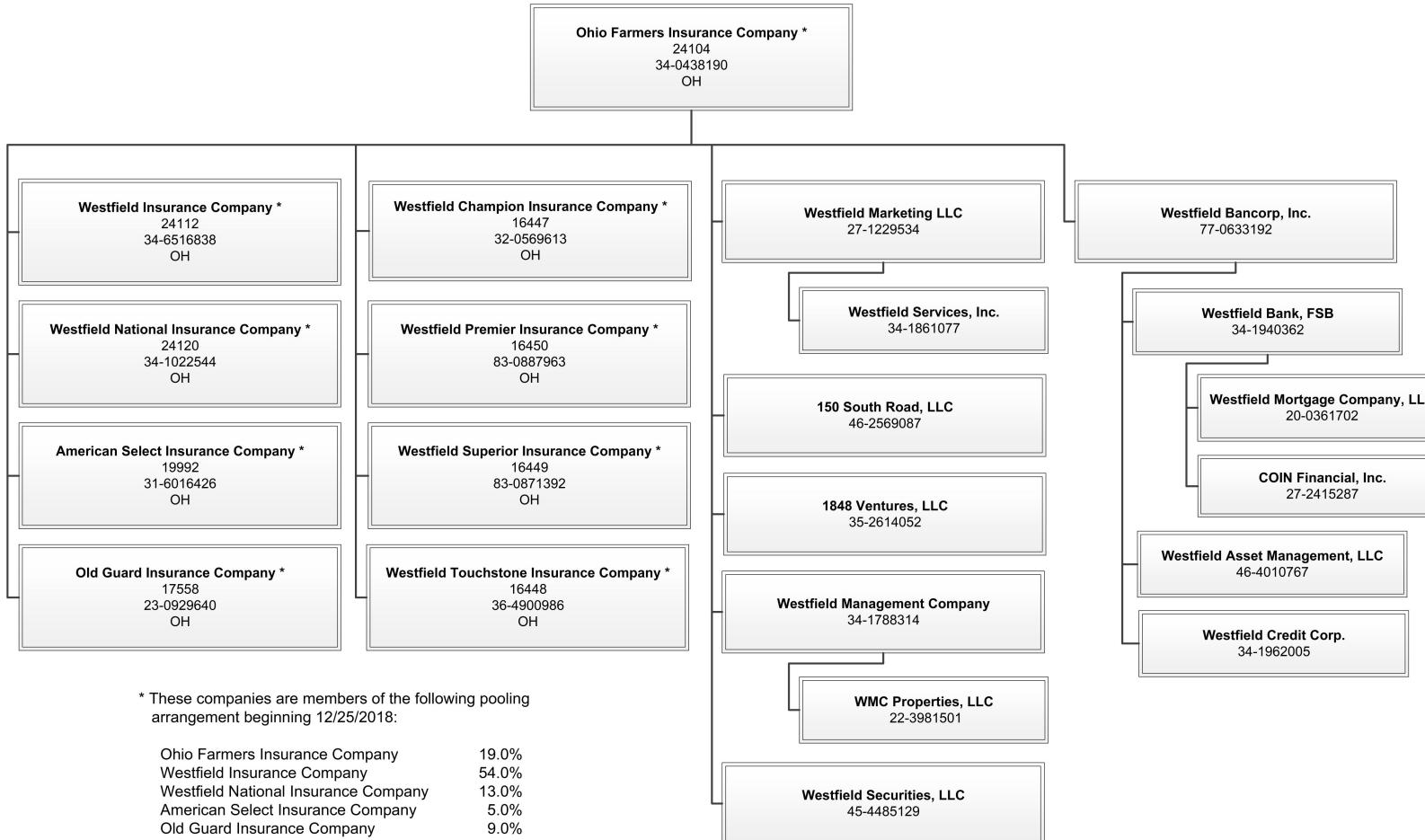
States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....	.AL	1,173,518	1,298,504	211,998	556,216	1,249,524	1,248,969	
2. Alaska.....	.AK	4,146	3,263	0	0	1,050	248	
3. Arizona.....	.AZ	17,874,225	18,537,966	12,221,706	15,336,716	27,297,481	31,763,077	
4. Arkansas.....	.AR	911,402	1,329,584	514,173	100,388	147,930	218,077	
5. California.....	.CA	N.....	0	4,315	220,780	90,815	190,326	
6. Colorado.....	.CO	L.....	23,276,979	23,694,586	13,510,031	13,776,244	24,673,625	25,180,708
7. Connecticut.....	.CT	L.....	884,384	638,777	80,935	(7,663)	27,692	8,341
8. Delaware.....	.DE	L.....	5,155,328	7,111,345	3,350,650	4,702,349	12,263,946	15,508,255
9. District of Columbia.....	.DC	L.....	495,897	535,797	13,643	120,000	132,259	148,801
10. Florida.....	.FL	L.....	93,471,341	105,354,695	72,826,380	85,410,851	191,831,042	185,128,744
11. Georgia.....	.GA	L.....	32,089,086	35,265,566	31,310,827	29,589,844	54,456,366	66,243,329
12. Hawaii.....	.HI	L.....	12,763	2,650	0	0	215	276
13. Idaho.....	.ID	L.....	261,902	156,322	4,681	5,984	88,715	50,138
14. Illinois.....	.IL	L.....	44,047,354	52,218,605	34,313,486	32,575,490	88,032,017	95,858,853
15. Indiana.....	.IN	L.....	30,593,720	31,881,643	22,826,307	19,230,555	39,407,730	46,573,501
16. Iowa.....	.IA	L.....	15,298,475	15,199,409	8,227,277	7,780,865	14,929,549	18,234,625
17. Kansas.....	.KS	L.....	522,645	477,244	153,380	10,680	349,271	196,908
18. Kentucky.....	.KY	L.....	28,639,007	28,982,598	14,844,093	20,831,858	50,923,889	45,822,997
19. Louisiana.....	.LA	L.....	350,225	286,225	0	0	50,732	50,454
20. Maine.....	.ME	L.....	202,313	92,702	0	0	16,959	6,864
21. Maryland.....	.MD	L.....	10,635,244	11,288,701	6,608,174	8,107,834	13,925,852	16,142,428
22. Massachusetts.....	.MA	L.....	1,197,396	304,190	(145)	456,986	38,226	2,416
23. Michigan.....	.MI	L.....	44,503,545	49,519,539	24,079,156	31,986,900	67,986,160	67,430,020
24. Minnesota.....	.MN	L.....	24,113,904	25,778,071	17,860,176	12,169,829	29,736,526	32,677,592
25. Mississippi.....	.MS	L.....	353,433	315,944	110,132	92,750	148,165	153,931
26. Missouri.....	.MO	L.....	1,158,116	1,258,942	424,779	510,848	1,736,552	977,113
27. Montana.....	.MT	L.....	114,114	89,376	48,239	5,869	41,014	44,885
28. Nebraska.....	.NE	L.....	580,070	422,111	186,180	173,923	387,490	417,732
29. Nevada.....	.NV	L.....	531,316	563,068	109,660	88,974	312,491	232,519
30. New Hampshire.....	.NH	L.....	67,281	45,132	0	0	3,941	926
31. New Jersey.....	.NJ	L.....	158,817	115,566	0	0	9,291	6,898
32. New Mexico.....	.NM	L.....	6,389,852	6,073,690	1,802,288	2,140,772	6,523,812	7,487,412
33. New York.....	.NY	L.....	337,034	387,645	0	0	50,024	81,557
34. North Carolina.....	.NC	L.....	18,597,862	18,158,781	9,673,019	13,663,695	18,562,653	20,044,446
35. North Dakota.....	.ND	L.....	241,613	200,805	22,178	16,230	589,684	231,488
36. Ohio.....	.OH	L.....	166,803,497	173,193,491	83,132,449	78,873,008	168,678,762	180,772,906
37. Oklahoma.....	.OK	L.....	402,963	326,301	72,661	10,415	355,692	371,350
38. Oregon.....	.OR	L.....	191,901	176,239	0	0	0	0
39. Pennsylvania.....	.PA	L.....	93,230,605	103,393,601	44,636,322	55,235,497	96,507,619	95,217,406
40. Rhode Island.....	.RI	L.....	75,321	44,073	0	0	2,401	1,109
41. South Carolina.....	.SC	L.....	10,540,364	10,359,773	6,277,279	9,442,206	26,162,267	27,364,746
42. South Dakota.....	.SD	L.....	196,408	207,403	20,421	8,297	283,550	295,568
43. Tennessee.....	.TN	L.....	35,430,458	37,081,835	17,324,843	14,858,688	39,673,539	40,471,396
44. Texas.....	.TX	L.....	7,547,980	7,394,986	1,553,377	2,694,005	1,947,224	2,879,495
45. Utah.....	.UT	L.....	423,281	505,232	296,404	70,565	168,859	139,725
46. Vermont.....	.VT	L.....	1,762	8,454	0	(5,789)	293	245
47. Virginia.....	.VA	L.....	9,680,628	11,310,049	3,724,918	8,013,572	13,468,872	15,584,706
48. Washington.....	.WA	L.....	259,176	312,181	31,733	58,099	152,775	166,028
49. West Virginia.....	.WV	L.....	49,862,737	52,069,877	24,463,711	19,892,350	38,130,602	37,772,788
50. Wisconsin.....	.WI	L.....	5,808,141	5,154,795	3,508,516	5,457,646	5,834,042	8,522,797
51. Wyoming.....	.WY	L.....	93,497	63,073	0	2,688	1,104,715	44,259
52. American Samoa.....	.AS	N.....	0	0	0	0	0	0
53. Guam.....	.GU	N.....	0	0	0	0	0	0
54. Puerto Rico.....	.PR	N.....	0	0	0	0	0	0
55. US Virgin Islands.....	.VI	N.....	0	0	0	0	0	0
56. Northern Mariana Islands.....	.MP	N.....	0	0	0	0	0	0
57. Canada.....	.CAN	N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	.OT	XXX.....	0	0	0	0	0	0
59. Totals.....	XXX.....	784,793,026	839,190,405	460,380,352	494,267,014	1,038,493,900	1,087,969,378	

DETAILS OF WRITE-INS

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	50	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.....	7

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP****PART 1 – ORGANIZATIONAL CHART**

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required?	16 * (Y/N)
<b>Members</b>															
0228	OFIC & Affiliates.....	24104...	34-0438190...	.....0	.....0		Ohio Farmers Insurance Company.....	OH.....	UDP.....	NA.....		.....0.000	NA.....	.....N.....	1.....
0228	OFIC & Affiliates.....	24112...	34-6516838...	.....0	.....0		Westfield Insurance Company.....	OH.....	RE.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0228	OFIC & Affiliates.....	24120...	34-1022544...	.....0	.....0		Westfield National Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0228	OFIC & Affiliates.....	19992...	31-6016426...	.....0	.....0		American Select Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0228	OFIC & Affiliates.....	17558...	23-0929640...	.....0	.....0		Old Guard Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0228	OFIC & Affiliates.....	16447...	32-0569613...	.....0	.....0		Westfield Champion Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0228	OFIC & Affiliates.....	16450...	83-0887963...	.....0	.....0		Westfield Premier Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0228	OFIC & Affiliates.....	16449...	83-0871392...	.....0	.....0		Westfield Superior Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0228	OFIC & Affiliates.....	16448...	36-4900986...	.....0	.....0		Westfield Touchstone Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....
0.....	0.....	34-1788314...	.....0	.....0		Westfield Management Company.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	22-3981501...	.....0	.....0		WMC Properties, LLC.....	OH.....	NIA.....	Westfield Management Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	27-1229534...	.....0	.....0		Westfield Marketing LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	34-1861077...	.....0	.....0		Westfield Services, Inc.....	OH.....	NIA.....	Westfield Marketing LLC.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	77-0633192...	.....0	.....0		Westfield Bancorp, Inc.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....Y.....	0.....	
0.....	0.....	34-1962005...	.....0	.....0		Westfield Credit Corp.....	OH.....	NIA.....	Westfield Bancorp, Inc.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	46-4010767...	.....0	.....0		Westfield Asset Management, LLC.....	OH.....	NIA.....	Westfield Bancorp, Inc.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	34-1940362...	.....0	.....0		Westfield Bank, FSB.....	OH.....	NIA.....	Westfield Bancorp, Inc.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	20-0361702...	.....0	.....0		Westfield Mortgage Company, LLC.....	OH.....	NIA.....	Westfield Bank, FSB.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	27-2415287...	.....0	.....0		COIN Financial, Inc.....	OH.....	NIA.....	Westfield Bank, FSB.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	45-4485129...	.....0	.....0		Westfield Securities, LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	46-2569087...	.....0	.....0		150 South Road, LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	
0.....	0.....	35-2614052...	.....0	.....0		1848 Ventures, LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....		.....100.000	Ohio Farmers Insurance Company.....	.....N.....	0.....	

Aster Explanation

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

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# Westfield Insurance Company

## 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.....	11,063,623	2,104,506	19.022	41.397
2. Allied lines.....	20,147,689	10,870,729	53.955	49.682
3. Farmowners multiple peril.....	54,547,021	29,263,300	53.648	51.374
4. Homeowners multiple peril.....	44,612,136	26,193,969	58.715	51.678
5. Commercial multiple peril.....	241,663,134	132,876,076	54.984	51.752
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	28,811,927	8,564,188	29.724	21.503
10. Financial guaranty.....	0	0	0.000	0.000
11.1 Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2 Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	1,358,039	0	0.000	0.000
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	33,500,508	11,686,922	34.886	30.499
17.1 Other liability-occurrence.....	84,403,142	49,804,714	59.008	69.306
17.2 Other liability-claims made.....	2,356,897	203,140	8.619	(6.986)
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	2,446,105	385,772	15.771	23.619
18.2 Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	35,859,820	24,727,768	68.957	52.227
19.3, 19.4 Commercial auto liability.....	120,838,376	119,035,045	98.508	105.139
21. Auto physical damage.....	80,418,714	39,991,380	49.729	54.986
22. Aircraft (all perils).....	0	0	0.000	0.000
23. Fidelity.....	885,951	(572,907)	(64.666)	(76.769)
24. Surety.....	33,444,837	710,441	2.124	(0.076)
26. Burglary and theft.....	103,022	16,132	15.659	98.746
27. Boiler and machinery.....	4,206,039	1,242,178	29.533	70.249
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	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	0.000
35. Totals.....	800,666,980	457,103,353	57.090	58.312

## DETAILS OF WRITE-INS

3401. ....	0	0	0.000	0.000
3402. ....	0	0	0.000	0.000
3403. ....	0	0	0.000	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	0.000

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
			3 Prior Year Year to Date	3 Prior Year Year to Date
1. Fire.....	3,690,558	11,052,508	10,875,926	
2. Allied lines.....	6,781,766	20,185,718	19,920,067	
3. Farmowners multiple peril.....	18,444,923	58,549,957	54,340,992	
4. Homeowners multiple peril.....	15,980,775	43,288,749	46,950,457	
5. Commercial multiple peril.....	72,293,348	235,852,737	252,081,887	
6. Mortgage guaranty.....	0	0	0	0
8. Ocean marine.....	0	0	0	0
9. Inland marine.....	7,783,334	27,591,053	31,593,130	
10. Financial guaranty.....	0	0	0	0
11.1 Medical professional liability - occurrence.....	0	0	0	0
11.2 Medical professional liability - claims made.....	0	0	0	0
12. Earthquake.....	472,054	1,356,344	1,422,513	
13. Group accident and health.....	0	0	0	0
14. Credit accident and health.....	0	0	0	0
15. Other accident and health.....	0	0	0	0
16. Workers' compensation.....	8,759,554	29,349,510	38,799,719	
17.1 Other liability-occurrence.....	24,748,077	84,225,577	88,834,337	
17.2 Other liability-claims made.....	701,620	2,306,971	2,388,280	
17.3 Excess workers' compensation.....	0	0	0	0
18.1 Products liability-occurrence.....	807,828	2,486,665	2,454,894	
18.2 Products liability-claims made.....	0	0	0	0
19.1 19.2 Private passenger auto liability.....	11,179,476	34,155,571	38,774,079	
19.3 19.4 Commercial auto liability.....	31,692,457	116,945,755	125,778,349	
21. Auto physical damage.....	23,169,397	77,051,326	86,510,612	
22. Aircraft (all perils).....	0	0	0	0
23. Fidelity.....	226,691	834,933	984,379	
24. Surety.....	11,883,284	35,362,098	33,072,854	
26. Burglary and theft.....	31,304	.97,283	110,597	
27. Boiler and machinery.....	1,357,332	4,100,273	4,297,334	
28. Credit.....	0	0	0	0
29. International.....	0	0	0	0
30. Warranty.....	0	0	0	0
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	0
35. Totals.....	240,003,778	784,793,028	839,190,406	

## DETAILS OF WRITE-INS

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

**PART 3 (000 omitted)****LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)	
1. 2016 + Prior.....	159,912	206,494	366,406	71,241	7,853	79,094	101,414	10,701	157,260	269,375	12,743	(30,680)	(17,937)	
2. 2017.....	88,700	123,898	212,598	49,757	5,077	54,834	55,458	8,287	89,838	153,583	16,515	(20,696)	(4,181)	
3. Subtotals 2017 + Prior.....	248,612	330,392	579,004	120,998	12,930	133,928	156,872	18,988	247,098	422,958	29,258	(51,376)	(22,118)	
4. 2018.....	140,810	233,978	374,788	100,106	26,174	126,280	91,326	19,188	145,043	255,557	50,622	(43,573)	7,049	
5. Subtotals 2018 + Prior.....	389,422	564,370	953,792	221,104	39,104	260,208	248,198	38,176	392,141	678,515	79,880	(94,949)	(15,069)	
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	248,659	248,659	XXX.....	90,215	202,540	292,755	XXX.....	XXX.....	XXX.....	
7. Totals.....	389,422	564,370	953,792	221,104	287,763	508,867	248,198	128,391	594,681	971,270	79,880	(94,949)	(15,069)	
8. Prior Year-End's Surplus As Regards Policyholders												Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
												1. .....20.5 %	2. .....(16.8)%	3. .....(1.6)%
													Col. 13, Line 7 Line 8	
													4. .....(1.3)%	

Statement for September 30, 2019 of the **Westfield Insurance Company**  
**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?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

**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.

**Bar Code:**



**NONE**

# Westfield Insurance Company

## SCHEDULE A - VERIFICATION

## Real Estate

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

NONE

## SCHEDULE B - VERIFICATION

## Mortgage Loans

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

## SCHEDULE BA - VERIFICATION

## Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	299,770,229	218,122,143
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	24,162,088	23,749,477
2.2 Additional investment made after acquisition.....	52,802,168	77,121,413
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	7,523,640	8,917,724
6. Total gain (loss) on disposals.....	6,650,000	7,648,675
7. Deduct amounts received on disposals.....	31,978,423	33,952,069
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	422,914	1,837,134
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	358,506,788	299,770,229
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	358,506,788	299,770,229

## SCHEDULE D - VERIFICATION

## Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,013,912,679	2,109,939,946
2. Cost of bonds and stocks acquired.....	95,927,783	204,038,238
3. Accrual of discount.....	252,023	266,309
4. Unrealized valuation increase (decrease).....	71,030,849	(70,161,145)
5. Total gain (loss) on disposals.....	19,194,741	28,666,653
6. Deduct consideration for bonds and stocks disposed of.....	144,193,726	234,225,378
7. Deduct amortization of premium.....	12,642,256	19,411,933
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	843,920	5,200,011
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,042,638,173	2,013,912,679
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	2,042,638,173	2,013,912,679

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	1,410,716.962	17,427,259	23,018,779	(3,948,348)	1,419,108,725	1,410,716,962	1,401,177,094	1,434,858,327
2. NAIC 2 (a).....	42,294,588	0	0	(80,709)	42,377,254	42,294,588	42,213,879	42,456,231
3. NAIC 3 (a).....	0	0	0	0	0	0	0	0
4. NAIC 4 (a).....	0	0	0	0	0	0	0	0
5. NAIC 5 (a).....	8,290,966	2,001,042	222,872	0	8,511,378	8,290,966	10,069,136	8,731,123
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds.....	1,461,302,516	19,428,301	23,241,651	(4,029,057)	1,469,997,357	1,461,302,516	1,453,460,109	1,486,045,681
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	1,461,302,516	19,428,301	23,241,651	(4,029,057)	1,469,997,357	1,461,302,516	1,453,460,109	1,486,045,681

(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.

Q3102

**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**

**Westfield Insurance Company**  
**SCHEDULE E - PART 2 - VERIFICATION**

## Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	11,757,344	10,503,762
2. Cost of cash equivalents acquired.....	19,608,285	66,305,832
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	25,267,704	65,052,250
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	6,097,925	11,757,344
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	6,097,925	11,757,344

**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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Adminis-trative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
000000 00 0	Homestead Capital USA Farmland Fund II LP.....		DE...	Direct		09/12/2016	0	0	168,018	0	1,544,371	1.250
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	168,018	0	1,544,371	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
000000 00 0	New York Life Inv III Mgmt Mezzanine Partners III LP.....		DE...	Direct		05/26/2010	0	0	18,654	0	245,270	1.357
000000 00 0	GS Mezzanine Partners V LP.....		DE...	Direct		11/30/2007	0	0	1,271	0	3,758,152	0.565
000000 00 0	GoldPoint Partners Co-Inv V LP.....		DE...	Direct		06/10/2014	0	0	36,742	0	791,476	1.559
000000 00 0	Cyprium Investors IV LP.....		DE...	Direct		06/16/2014	0	0	736,944	0	823,898	2.198
000000 00 0	AEA Mezzanine Fund III LP.....		DE...	Direct		06/20/2014	0	0	63,002	0	462,167	1.852
000000 00 0	Dyal US Investors II LP.....		DE...	Direct		12/29/2014	0	0	372,000	0	2,839,432	1.295
000000 00 0	NB Private Debt ASP Fund LP.....		DE...	Direct		02/25/2015	0	0	11,000	0	2,109,000	12.550
000000 00 0	Argosy Inv Partners V LP.....		DE...	Direct		03/03/2015	0	0	1,368,000	0	579,678	7.271
000000 00 0	Peppertree International Fund LP.....		DE...	Direct		04/13/2015	0	0	50,000	0	1,320,000	19.701
000000 00 0	NB Private Debt Fund II LP.....		DE...	Direct		10/30/2015	0	0	897,843	0	1,879,420	2.345
000000 00 0	BP Natural Gas Opportunity Partners LP.....		DE...	Direct		12/07/2015	0	0	48,512	0	1,431,290	2.650
000000 00 0	GoldPoint Mezzanine Partners IV LP.....		DE...	Direct		12/21/2015	0	0	221,648	0	4,714,121	1.618
000000 00 0	Peppertree Capital Fund VI LP.....		DE...	Direct		05/05/2016	0	0	.80,000	0	.260,000	1.780
000000 00 0	Dyal US Investors III LP.....		DE...	Direct		11/04/2016	0	0	161,923	0	6,330,880	0.532
000000 00 0	AEA Middle Market Debt Fund III.....		DE...	Direct		12/14/2016	0	0	108,631	0	930,003	3.557
000000 00 0	Carlyle Distressed Opportunities Fund IV.....		DE...	Direct		02/09/2017	0	0	207,000	0	7,398,000	6.280
000000 00 0	MPE Partners II LP.....		DE...	Direct		03/30/2017	0	0	489,821	0	2,370,656	2.560
000000 00 0	GoldPoint Partners Select Manager Fund III LP.....		DE...	Direct		07/13/2017	0	0	841,714	0	2,229,600	3.852
000000 00 0	Yukon Capital Partners III LP.....		DE...	Direct		07/18/2017	0	0	583,038	0	6,295,783	2.680
000000 00 0	Sigular Guff Small Business Credit Opp Fd.....		DE...	Direct		10/06/2017	0	0	1,198,436	0	1,091,105	8.853
000000 00 0	GoldPoint Partners Co-Inv VI LP.....		DE...	Direct		02/26/2018	0	0	1,462,697	0	8,585,717	1.858
000000 00 0	Intrepid Private Equity Fund I, LP.....		DE...	Direct		08/16/2018	0	0	200,073	0	1,599,765	6.161
000000 00 0	Vestigo Ventures Fund 1, LP.....		DE...	Direct		07/19/2018	0	0	750,000	0	1,750,000	8.387
000000 00 0	AEA Mezzanine IV LP.....		DE...	Direct		07/31/2018	0	0	972,384	0	10,557,051	2.915
000000 00 0	Anagenesis Capital Partners SBIC Fund, LP.....		DE...	Direct		08/15/2018	0	0	1,091,541	0	6,984,447	24.601
000000 00 0	North Haven Senior Loan Fund LP.....		DE...	Direct		12/19/2018	0	0	1,379,424	0	6,664,852	5.188
000000 00 0	GoldPoint Mezz Co-Invest Fund A LP.....		DE...	Direct		03/29/2019	0	0	2,147	0	33,393	6.784
000000 00 0	Performance Equity-PDI IV.....		DE...	Direct		04/24/2019	0	0	147,673	0	8,198,389	3.333
000000 00 0	Gryphon Mezzanine Partners II LP.....		DE...	Direct		06/26/2019	0	0	(1,455,463)	0	4,328,125	7.098
000000 00 0	Carlyle Global Infrastructure Opportunity Fund, LP.....		DE...	Direct		07/26/2019	0	0	451,747	0	4,548,253	0.200
000000 00 0	Cyprium Investors V LP.....		DE...	Direct		08/15/2019	0	0	1,588,214	0	13,411,786	2.727
000000 00 0	AEA Middle Market Debt Fund IV.....		DE...	Direct		09/11/2019	0	0	2,758,744	0	2,241,256	2.284

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**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
000000 00 0	Riverside Credit Solutions Fund I LP.....		DE	Direct.....		09/20/2019.....	0	5,841,656	0	0	5,071,718	2.857
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								10,640,361	12,046,656	0	121,834,682	XXX.....
4499999. Subtotal - Unaffiliated.....								10,640,361	12,214,674	0	123,379,053	XXX.....
4699999. Totals.....								10,640,361	12,214,674	0	123,379,053	XXX.....

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B/A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
000000 00 0	Newstone Capital Partners I LP.....			DE.. Redeemed Shr.....	03/01/2007	09/30/2019	.....144,736	.....0	.....0	.....0	.....0	.....0	.....0	144,736	.....1,448	.....0	(143,288)	(143,288)	.....723
000000 00 0	Newstone Capital Partners II LP.....			DE.. Redeemed Shr.....	12/10/2010	07/10/2019	.....31,931	.....0	.....0	.....0	.....0	.....0	.....0	31,931	.....32,311	.....0	380	380	.....464
000000 00 0	GS Mezzanine Partners V LP.....			DE.. Redeemed Shr.....	11/30/2007	09/24/2019	-	.....0	.....0	.....0	.....0	.....0	.....0	-	41,448	.....0	41,448	41,448	-
000000 00 0	GoldPoint Partners Co-Inv V LP.....			DE.. Redeemed Shr.....	06/10/2014	08/05/2019	.....482,755	.....0	.....0	.....0	.....0	.....0	.....0	482,755	.....999,536	.....0	516,781	516,781	(2,341)
000000 00 0	AEA Mezzanine Fund III LP.....			DE.. Redeemed Shr.....	06/20/2014	07/15/2019	.....512,201	.....0	.....0	.....0	.....0	.....0	.....0	512,201	.....515,026	.....0	2,825	2,825	11,413
000000 00 0	Peppertree Capital Fund IV LP.....			DE.. Redeemed Shr.....	01/29/2015	09/13/2019	.....76,259	.....0	.....0	.....0	.....0	.....0	.....0	76,259	.....76,259	.....0	-	0	-
000000 00 0	NB Private Debt ASP Fund LP.....			DE.. Redeemed Shr.....	02/25/2015	09/20/2019	.....102	.....0	.....0	.....0	.....0	.....0	.....0	102	.....102	.....0	-	0	.....4
000000 00 0	Peppertree International Fund LP.....			DE.. Redeemed Shr.....	04/13/2015	09/13/2019	.....258,538	.....0	.....0	.....0	.....0	.....0	.....0	258,538	.....258,538	.....0	-	0	-
000000 00 0	NB Private Debt Fund II LP.....			DE.. Redeemed Shr.....	10/30/2015	08/06/2019	.....5,144	.....0	.....0	.....0	.....0	.....0	.....0	5,144	.....5,144	.....0	-	0	.....113
000000 00 0	BP Natural Gas Opportunity Partners LP.....			DE.. Redeemed Shr.....	12/07/2015	09/16/2019	.....1,195,304	.....0	.....0	.....0	.....0	.....0	.....0	1,195,304	.....1,195,304	.....0	-	0	-
000000 00 0	GoldPoint Mezzanine Partners IV LP.....			DE.. Redeemed Shr.....	12/21/2015	08/01/2019	.....151,100	.....0	.....0	.....0	.....0	.....0	.....0	151,100	.....154,184	.....0	3,084	3,084	.....2,468
000000 00 0	Gryphon Partners IV LP.....			DE.. Redeemed Shr.....	01/14/2016	07/24/2019	.....220,895	.....0	.....0	.....0	.....0	.....0	.....0	220,895	.....220,895	.....0	-	0	-
000000 00 0	Newstone Capital Partners III LP.....			DE.. Redeemed Shr.....	11/09/2016	07/10/2019	.....1,257	.....0	.....0	.....0	.....0	.....0	.....0	1,257	.....1,257	.....0	-	0	.....31
000000 00 0	Carlyle Distressed Opportunities Fund IV.....			DE.. Redeemed Shr.....	02/09/2017	09/25/2019	.....3	.....0	.....0	.....0	.....0	.....0	.....0	3	.....63	.....0	60	60	.....0
000000 00 0	PA Direct Credit Opportunities Fund II, L.P.....			DE.. Redeemed Shr.....	05/15/2017	07/15/2019	.....48,467	.....0	.....0	.....0	.....0	.....0	.....0	48,467	.....48,467	.....0	-	0	1,388
000000 00 0	GoldPoint Partners Select Manager Fund III LP.....			DE.. Redeemed Shr.....	07/13/2017	07/10/2019	.....117,315	.....0	.....0	.....0	.....0	.....0	.....0	117,315	.....124,941	.....0	7,625	7,625	.....1,150
000000 00 0	Yukon Capital Partners III LP.....			DE.. Redeemed Shr.....	07/18/2017	08/22/2019	.....1,307	.....0	.....0	.....0	.....0	.....0	.....0	1,307	.....1,307	.....0	-	0	.....28
000000 00 0	Sigular Guff Small Business Credit Opp Fd.....			DE.. Redeemed Shr.....	10/06/2017	09/30/2019	.....195,474	.....0	.....0	.....0	.....0	.....0	.....0	195,474	.....195,474	.....0	-	0	.....3,722
000000 00 0	GoldPoint Partners Co-Inv VI LP.....			DE.. Redeemed Shr.....	02/26/2018	09/20/2019	.....134,492	.....0	.....0	.....0	.....0	.....0	.....0	134,492	.....134,492	.....0	-	0	(40)
000000 00 0	AEA Mezzanine IV LP.....			DE.. Redeemed Shr.....	07/31/2018	09/04/2019	.....314,218	.....0	.....0	.....0	.....0	.....0	.....0	314,218	.....314,218	.....0	-	0	10,911

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**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Date Originally Acquired	6 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State				9 Unrealized Valuation Increase (Decrease)	10 Current Year's Depreciation or (Amortization / Accretion)	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A.C.V. (9+10-11+12)						
000000 00 0	North Haven Senior Loan Fund LP.....	DE..	Redeemed Shr.....	12/19/2018	07/25/2019	.....9,951	0	0	0	0	0	.....9,951	10,136	0	.....185	.....185	.....232
000000 00 0	AEA Middle Market Debt Fund IV.....	DE..	Redeemed Shr.....	09/11/2019	09/11/2019	.....10,284	0	0	0	0	0	.....10,284	10,284	0	-	0	342
000000 00 0	Riverside Credit Solutions Fund I LP.....	DE..	Redeemed Shr.....	09/20/2019	09/20/2019	.....2,913,374	0	0	0	0	0	.....2,913,374	2,913,374	0	-	0	123,920
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....			.....6,825,109		.....0	0	0	0	0	0	.....6,825,109	7,254,209	0	.....429,100	.....429,100	.....154,528
4499999.	Subtotal - Unaffiliated.....			.....6,825,109		.....0	0	0	0	0	0	.....6,825,109	7,254,209	0	.....429,100	.....429,100	.....154,528
4699999.	Totals.....			.....6,825,109		.....0	0	0	0	0	0	.....6,825,109	7,254,209	0	.....429,100	.....429,100	.....154,528

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3133EK A2 2	FEDERAL FARM CR BKS 2.950% 08/21/34.....		08/15/2019.....	Wells Fargo.....		9,000,000	9,000,000	0	1.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....						9,000,000	9,000,000	0	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
110122 CD 8	BRISTOL MYERS SQUIBB CO 144A 4.250% 10/26/49.....		07/26/2019.....	FTN Midwest Research.....		5,493,284	5,000,000	43,681	1FE.....
01609W AV 4	ALIBABA GROUP HLDG LTD 4.200% 12/06/47.....	C	07/25/2019.....	KeyBanc Capital Mkts.....		2,933,975	2,750,000	17,004	1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....						8,427,259	7,750,000	60,685	XXX.....
<b>Bonds - Bank Loans</b>									
45678# AA 0	INFOSOFT GROUP, LLC 10.000% 03/16/25.....		09/16/2019.....	Direct.....		2,001,041	2,001,041	0	5GI.....
8299999. Total - Bonds - Bank Loans.....						2,001,041	2,001,041	0	XXX.....
8399997. Total - Bonds - Part 3.....						19,428,300	18,751,041	60,685	XXX.....
8399999. Total - Bonds.....						19,428,300	18,751,041	60,685	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
03027X 10 0	AMERICAN TOWER CORP REIT.....		09/26/2019.....	Morgan Stanley Dean Witter.....		9,000,000	2,007,337	XXX	0 L.....
9099999. Total - Common Stocks - Industrial and Miscellaneous.....						2,007,337	XXX	0	XXX.....
<b>Common Stocks - Mutual Funds</b>									
66538B 68 5	NORTHERN LTS FD TR ALTEGRIS AAC A PORTU.....		09/27/2019.....	Reinvested Div.....		1,372,689	24,118	XXX	0 U.....
9299999. Total - Common Stocks - Mutual Funds.....							24,118	XXX	0 XXX.....
9799997. Total - Common Stocks - Part 3.....							2,031,455	XXX	0 XXX.....
9799999. Total - Common Stocks.....							2,031,455	XXX	0 XXX.....
9899999. Total - Preferred and Common Stocks.....							2,031,455	XXX	0 XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							21,459,755	XXX	60,685 XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:....1.

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)			
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.										
<b>Bonds - U.S. Government</b>																								
36200R YA 4	GNMA GTD PASS THRU POOL 570505 6.500%		.. 09/01/2019.	Paydown.....			.....4,272	.....4,272	.....4,358	.....4,340	.....0	.....(67)	.....0	.....(67)	.....0	.....4,272	.....0	.....0	.....0	.....0	.....164	12/15/2031.	1.....	
36200S TX 8	GNMA GTD PASS THRU POOL 571266 6.500%		.. 09/01/2019.	Paydown.....			.....215	.....215	.....215	.....215	.....0	.....0	.....0	.....0	.....0	.....215	.....0	.....0	.....0	.....0	.....0	.....9	10/15/2031.	1.....
36202D LF 6	GNMA GTD PASS THRU POOL 003026 7.000%		.. 09/01/2019.	Paydown.....			.....825	.....825	.....836	.....831	.....0	.....(6)	.....0	.....(6)	.....0	.....825	.....0	.....0	.....0	.....0	.....0	.....37	01/20/2031.	1.....
36202E CC 1	GNMA GTD PASS THRU POOL 003667 6.500%		.. 09/01/2019.	Paydown.....			.....3,936	.....3,936	.....4,050	.....4,018	.....0	.....(82)	.....0	.....(82)	.....0	.....3,936	.....0	.....0	.....0	.....0	.....0	.....171	01/20/2035.	1.....
36202E GS 2	GNMA GTD PASS THRU POOL 003809 6.500%		.. 09/01/2019.	Paydown.....			.....6,289	.....6,289	.....6,463	.....6,432	.....0	.....(143)	.....0	.....(143)	.....0	.....6,289	.....0	.....0	.....0	.....0	.....0	.....289	01/20/2036.	1.....
36202E JZ 3	GNMA GTD PASS THRU POOL 003880 6.500%		.. 09/01/2019.	Paydown.....			.....12,145	.....12,145	.....12,441	.....12,391	.....0	.....(246)	.....0	.....(246)	.....0	.....12,145	.....0	.....0	.....0	.....0	.....0	.....513	07/20/2036.	1.....
36202E KD 0	GNMA GTD PASS THRU POOL 003892 7.000%		.. 09/01/2019.	Paydown.....			.....1,693	.....1,693	.....1,749	.....1,744	.....0	.....(51)	.....0	.....(51)	.....0	.....1,693	.....0	.....0	.....0	.....0	.....0	.....79	08/20/2036.	1.....
36202E M3 0	GNMA GTD PASS THRU POOL 003978 7.000%		.. 09/01/2019.	Paydown.....			.....11,794	.....11,794	.....12,203	.....12,148	.....0	.....(354)	.....0	.....(354)	.....0	.....11,794	.....0	.....0	.....0	.....0	.....0	.....550	04/20/2037.	1.....
36202E PC 7	GNMA GTD PASS THRU POOL 004019 7.000%		.. 09/01/2019.	Paydown.....			.....20,314	.....20,314	.....21,044	.....20,948	.....0	.....(634)	.....0	.....(634)	.....0	.....20,314	.....0	.....0	.....0	.....0	.....0	.....903	08/20/2037.	1.....
36202E PN 3	GNMA GTD PASS THRU POOL 004029 6.500%		.. 09/01/2019.	Paydown.....			.....5,411	.....5,411	.....5,541	.....5,528	.....0	.....(117)	.....0	.....(117)	.....0	.....5,411	.....0	.....0	.....0	.....0	.....0	.....227	09/20/2037.	1.....
36202E PP 8	GNMA GTD PASS THRU POOL 004030 7.000%		.. 09/01/2019.	Paydown.....			.....2,317	.....2,317	.....2,405	.....2,388	.....0	.....(71)	.....0	.....(71)	.....0	.....2,317	.....0	.....0	.....0	.....0	.....0	.....114	09/20/2037.	1.....
36202E PZ 6	GNMA GTD PASS THRU POOL 004040 6.500%		.. 09/01/2019.	Paydown.....			.....29,530	.....29,530	.....32,120	.....31,797	.....0	.....(2,267)	.....0	.....(2,267)	.....0	.....29,530	.....0	.....0	.....0	.....0	.....0	.....1,272	10/20/2037.	1.....
36202E RG 6	GNMA GTD PASS THRU POOL 004087 7.000%		.. 09/01/2019.	Paydown.....			.....8,894	.....8,894	.....9,433	.....9,362	.....0	.....(468)	.....0	.....(468)	.....0	.....8,894	.....0	.....0	.....0	.....0	.....0	.....457	02/20/2038.	1.....
36208V 6T 7	GNMA GTD PASS THRU POOL 462682 6.500%		.. 09/01/2019.	Paydown.....			.....8,336	.....8,336	.....8,668	.....8,521	.....0	.....(185)	.....0	.....(185)	.....0	.....8,336	.....0	.....0	.....0	.....0	.....0	.....361	04/15/2028.	1.....
36224K LH 0	GNMA GTD PASS THRU POOL 330728 7.500%		.. 09/01/2019.	Paydown.....			.....918	.....918	.....857	.....897	.....0	.....20	.....0	.....20	.....0	.....918	.....0	.....0	.....0	.....0	.....0	.....46	03/15/2023.	1.....
36241K FV 5	GNMA GTD PASS THRU POOL 781980 7.000%		.. 09/01/2019.	Paydown.....			.....44,721	.....44,721	.....46,427	.....46,091	.....0	.....(1,370)	.....0	.....(1,370)	.....0	.....44,721	.....0	.....0	.....0	.....0	.....0	.....2,057	12/15/2034.	1.....
36290U F9 2	GNMA GTD PASS THRU POOL 617692 6.500%		.. 09/01/2019.	Paydown.....			.....1,534	.....1,534	.....1,581	.....1,573	.....0	.....(40)	.....0	.....(40)	.....0	.....1,534	.....0	.....0	.....0	.....0	.....0	.....66	09/15/2037.	1.....
36290U GE 0	GNMA GTD PASS THRU POOL 617697 7.000%		.. 09/01/2019.	Paydown.....			.....584	.....584	.....608	.....606	.....0	.....(22)	.....0	.....(22)	.....0	.....584	.....0	.....0	.....0	.....0	.....0	.....27	09/15/2037.	1.....
36290U H4 1	GNMA GTD PASS THRU POOL 617751 7.000%		.. 09/01/2019.	Paydown.....			.....217	.....217	.....226	.....226	.....0	.....(9)	.....0	.....(9)	.....0	.....217	.....0	.....0	.....0	.....0	.....0	.....10	10/15/2037.	1.....
36291Y LP 0	GNMA GTD PASS THRU POOL 642134 7.000%		.. 09/01/2019.	Paydown.....			.....1,314	.....1,314	.....1,359	.....1,349	.....0	.....(35)	.....0	.....(35)	.....0	.....1,314	.....0	.....0	.....0	.....0	.....0	.....59	08/15/2036.	1.....
36294S EF 0	GNMA GTD PASS THRU POOL 658134 7.000%		.. 09/01/2019.	Paydown.....			.....732	.....732	.....756	.....754	.....0	.....(22)	.....0	.....(22)	.....0	.....732	.....0	.....0	.....0	.....0	.....0	.....34	10/15/2036.	1.....
36294T 2P 9	GNMA GTD PASS THRU POOL 659682 7.000%		.. 09/01/2019.	Paydown.....			.....717	.....717	.....741	.....740	.....0	.....(22)	.....0	.....(22)	.....0	.....717	.....0	.....0	.....0	.....0	.....0	.....34	10/15/2036.	1.....
36294T YE 9	GNMA GTD PASS THRU POOL 659603 7.000%		.. 09/01/2019.	Paydown.....			.....614	.....614	.....634	.....631	.....0	.....(17)	.....0	.....(17)	.....0	.....614	.....0	.....0	.....0	.....0	.....0	.....29	08/15/2036.	1.....
36295A DH 5	GNMA GTD PASS THRU POOL 664404 6.500%		.. 09/01/2019.	Paydown.....			.....3,018	.....3,018	.....3,151	.....3,129	.....0	.....(111)	.....0	.....(111)	.....0	.....3,018	.....0	.....0	.....0	.....0	.....0	.....130	10/15/2037.	1.....
36295H R9 3	GNMA GTD PASS THRU POOL 671112 6.500%		.. 09/01/2019.	Paydown.....			.....400	.....400	.....413	.....412	.....0	.....(12)	.....0	.....(12)	.....0	.....400	.....0	.....0	.....0	.....0	.....0	.....17	08/15/2037.	1.....
36295Q PH 7	GNMA GTD PASS THRU POOL 677324 6.500%		.. 09/01/2019.	Paydown.....			.....316	.....316	.....327	.....326	.....0	.....(10)	.....0	.....(10)	.....0	.....316	.....0	.....0	.....0	.....0	.....0	.....14	09/15/2038.	1.....
36296Q PX 1	GNMA GTD PASS THRU POOL 698038 6.500%		.. 09/01/2019.	Paydown.....			.....15,593	.....15,593	.....16,457	.....16,359	.....0	.....(766)	.....0	.....(766)	.....0	.....15,593	.....0	.....0	.....0	.....0	.....0	.....755	01/15/2039.	1.....
36296T QN 6	GNMA GTD PASS THRU POOL 700761 6.500%		.. 09/01/2019.	Paydown.....			.....497	.....497	.....516	.....515	.....0	.....(18)	.....0	.....(18)	.....0	.....497	.....0	.....0	.....0	.....0	.....0	.....22	10/15/2038.	1.....
36296U NG 1	GNMA GTD PASS THRU POOL 701591 6.500%		.. 09/01/2019.	Paydown.....			.....1,301	.....1,301	.....1,367	.....1,363	.....0	.....(62)	.....0	.....(62)	.....0	.....1,301	.....0	.....0	.....0	.....0	.....0	.....57	01/15/2039.	1.....
36296X E4 2	GNMA GTD PASS THRU POOL 704055 6.500%		.. 09/01/2019.	Paydown.....			.....1,418	.....1,418	.....1,481	.....1,476	.....0	.....(58)	.....0	.....(58)	.....0	.....1,418	.....0	.....0	.....0	.....0	.....0	.....62	11/15/2038.	1.....
36296X GG 3	GNMA GTD PASS THRU POOL 704099 6.500%		.. 09/01/2019.	Paydown.....			.....1,313	.....1,313	.....1,376	.....1,368	.....0	.....(55)	.....0	.....(55)	.....0	.....1,313	.....0	.....0	.....0	.....0	.....0	.....57	12/15/2038.	1.....
383739 2A 6	GNMA 01 24 PE 7.000%		.. 09/01/2019.	Paydown.....			.....26,311	.....26,311	.....27,602	.....27,124	.....0	.....(813)	.....0	.....(813)	.....0	.....26,311	.....0	.....0	.....0	.....0	.....0	.....1,221	05/20/2031.	1.....
059999. Total - Bonds - U.S. Government.....							.....217,489	.....217,489	.....227,405	.....225,602	.....0	.....(8,113)	.....0	.....(8,113)	.....0	.....217,489	.....0	.....0	.....0	.....0	.....0	.....9,843	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																								
574192 W8 9	MARYLAND ST&LOCAL FAC 2ND SER B GO 5.250%		.. 08/15/2019.	Maturity.....			.....5,500,000	.....5,500,000	.....6,877,200	.....5,622,304	.....0	.....(122,304)	.....0	.....(122,304)	.....0	.....5,500,000	.....0	.....0	.....0	.....0	.....0	.....288,750	08/15/2019.	1FE.....
179999. Total - Bonds - U.S. States, Territories & Possessions.....																								

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r eig n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Amortization / Accretion	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.							
31283H 5A 9	FHLMC 30 YR GOLD PC GRP POOL G01741 6.500%	..	09/01/2019.	Paydown.....		10,959	10,959	11,397	11,311	0	(352)	0	(352)	0	10,959	0	0	0	466	10/01/2034.	1.....
31283H V2 8	FHLMC 30 YR GOLD PC GRP POOL G01533 6.000%	..	09/01/2019.	Paydown.....		11,760	11,760	12,164	12,079	0	(320)	0	(320)	0	11,760	0	0	0	488	03/01/2033.	1.....
31287N CF 3	FHLMC 30 YR GOLD PC GRP POOL C62770 7.000%	..	09/01/2019.	Paydown.....		4,557	4,557	4,809	4,775	0	(218)	0	(218)	0	4,557	0	0	0	213	01/01/2032.	1.....
31287N UQ 9	FHLMC 30 YR GOLD PC GRP POOL C63291 6.000%	..	09/01/2019.	Paydown.....		2,073	2,073	2,124	2,109	0	(36)	0	(36)	0	2,073	0	0	0	83	01/01/2032.	1.....
3128K6 L7 3	FHLMC 30 YR GOLD PC GRP POOL A45750 7.000%	..	09/01/2019.	Paydown.....		9,193	9,193	9,658	9,609	0	(416)	0	(416)	0	9,193	0	0	0	429	10/01/2031.	1.....
3128K9 6W 9	FHLMC 30 YR GOLD PC GRP POOL A48985 7.000%	..	09/01/2019.	Paydown.....		835	835	857	852	0	(17)	0	(17)	0	835	0	0	0	39	05/01/2036.	1.....
3128KM ZE 8	FHLMC 30 YR GOLD PC GRP POOL A58841 7.000%	..	09/01/2019.	Paydown.....		2,984	2,984	3,088	3,082	0	(97)	0	(97)	0	2,984	0	0	0	139	03/01/2037.	1.....
3128M4 AX 1	FHLMC 30 YR GOLD PC GRP POOL G02422 6.000%	..	09/01/2019.	Paydown.....		4,145	4,145	4,415	4,381	0	(236)	0	(236)	0	4,145	0	0	0	168	12/01/2036.	1.....
3128M5 DG 2	FHLMC 30 YR GOLD PC GRP POOL G03403 6.500%	..	09/01/2019.	Paydown.....		4,238	4,238	4,599	4,571	0	(332)	0	(332)	0	4,238	0	0	0	174	10/01/2037.	1.....
3128M5 KM 1	FHLMC 30 YR GOLD PC GRP POOL G03600 7.000%	..	09/01/2019.	Paydown.....		5,499	5,499	5,664	5,648	0	(148)	0	(148)	0	5,499	0	0	0	263	11/01/2037.	1.....
3128M7 PD 2	FHLMC 30 YR GOLD PC GRP POOL G05520 6.500%	..	09/01/2019.	Paydown.....		8,816	8,816	9,532	9,422	0	(606)	0	(606)	0	8,816	0	0	0	392	01/01/2039.	1.....
3128M7 Q9 0	FHLMC 30 YR GOLD PC GRP POOL G05580 6.500%	..	09/01/2019.	Paydown.....		10,587	10,587	11,346	11,303	0	(716)	0	(716)	0	10,587	0	0	0	474	04/01/2039.	1.....
3128M9 MP 4	FHLMC 30 YR GOLD PC GRP POOL G07266 4.000%	..	09/01/2019.	Paydown.....		108,216	108,216	115,031	114,581	0	(6,365)	0	(6,365)	0	108,216	0	0	0	2,011	12/01/2042.	1.....
3128MJ 2M 1	FHLMC 30 YR GOLD PC GRP POOL G08779 3.500%	..	09/01/2019.	Paydown.....		1,279,487	1,279,487	1,286,976	1,286,662	0	(7,175)	0	(7,175)	0	1,279,487	0	0	0	23,019	09/01/2047.	1.....
3128MJ 2S 8	FHLMC 30 YR GOLD PC GRP POOL G08784 3.500%	..	09/01/2019.	Paydown.....		294,302	294,302	298,666	298,534	0	(4,232)	0	(4,232)	0	294,302	0	0	0	5,266	10/01/2047.	1.....
3128MJ ZZ 2	FHLMC 30 YR GOLD PC GRP POOL G08791 3.000%	..	09/01/2019.	Paydown.....		271,748	271,748	269,922	269,951	0	1,797	0	1,797	0	271,748	0	0	0	4,127	12/01/2047.	1.....
3128MJ 3N 8	FHLMC 30 YR GOLD PC GRP POOL G08804 3.500%	..	09/01/2019.	Paydown.....		213,481	213,481	212,848	212,851	0	630	0	630	0	213,481	0	0	0	3,841	03/01/2048.	1.....
3128MJ 4H 0	FHLMC 30 YR GOLD PC GRP POOL G08823 3.500%	..	09/01/2019.	Paydown.....		374,469	374,469	374,263	0	0	206	0	206	0	374,469	0	0	0	7,869	07/01/2048.	1.....
3128MJ AM 2	FHLMC 30 YR GOLD PC GRP POOL G08011 6.000%	..	09/01/2019.	Paydown.....		11,803	11,803	12,189	12,095	0	(292)	0	(292)	0	11,803	0	0	0	469	09/01/2034.	1.....
3128MJ S3 5	FHLMC 30 YR GOLD PC GRP POOL G08537 3.000%	..	09/01/2019.	Paydown.....		193,459	193,459	188,531	188,925	0	4,534	0	4,534	0	193,459	0	0	0	2,916	07/01/2043.	1.....
3128MJ S4 3	FHLMC 30 YR GOLD PC GRP POOL G08538 3.500%	..	09/01/2019.	Paydown.....		178,854	178,854	177,010	177,154	0	1,700	0	1,700	0	178,854	0	0	0	3,193	07/01/2043.	1.....
3128MJ SY 7	FHLMC 30 YR GOLD PC GRP POOL G08534 3.000%	..	09/01/2019.	Paydown.....		93,318	93,318	90,956	91,143	0	2,175	0	2,175	0	93,318	0	0	0	1,408	06/01/2043.	1.....
3128MJ U3 2	FHLMC 30 YR GOLD PC GRP POOL G08601 4.000%	..	09/01/2019.	Paydown.....		287,451	287,451	305,519	304,414	0	(16,963)	0	(16,963)	0	287,451	0	0	0	5,789	08/01/2044.	1.....
3128MJ UM 0	FHLMC 30 YR GOLD PC GRP POOL G08587 4.500%	..	09/01/2019.	Paydown.....		83,140	83,140	89,999	89,817	0	(6,677)	0	(6,677)	0	83,140	0	0	0	2,526	05/01/2044.	1.....
3128MJ US 7	FHLMC 30 YR GOLD PC GRP POOL G08592 4.000%	..	09/01/2019.	Paydown.....		194,869	194,869	206,195	205,397	0	(10,528)	0	(10,528)	0	194,869	0	0	0	3,956	06/01/2044.	1.....
3128MJ UV 0	FHLMC 30 YR GOLD PC GRP POOL G08595 4.000%	..	09/01/2019.	Paydown.....		86,587	86,587	91,545	91,220	0	(4,633)	0	(4,633)	0	86,587	0	0	0	1,759	07/01/2044.	1.....
3128MJ V7 2	FHLMC 30 YR GOLD PC GRP POOL G08637 4.000%	..	09/01/2019.	Paydown.....		147,430	147,430	157,657	157,212	0	(9,781)	0	(9,781)	0	147,430	0	0	0	3,006	04/01/2045.	1.....
3128MJ VB 3	FHLMC 30 YR GOLD PC GRP POOL G08609 3.500%	..	09/01/2019.	Paydown.....		115,126	115,126	120,178	119,817	0	(4,691)	0	(4,691)	0	115,126	0	0	0	2,038	10/01/2044.	1.....
3128MJ VC 1	FHLMC 30 YR GOLD PC GRP POOL G08610 4.000%	..	09/01/2019.	Paydown.....		97,731	97,731	103,977	103,582	0	(5,850)	0	(5,850)	0	97,731	0	0	0	1,977	10/01/2044.	1.....
3128MJ VV 9	FHLMC 30 YR GOLD PC GRP POOL G08627 3.500%	..	09/01/2019.	Paydown.....		53,896	53,896	56,338	56,225	0	(2,328)	0	(2,328)	0	53,896	0	0	0	1,268	02/01/2045.	1.....
3128MJ WW 6	FHLMC 30 YR GOLD PC GRP POOL G08660 4.000%	..	09/01/2019.	Paydown.....		117,119	117,119	123,917	123,642	0	(6,523)	0	(6,523)	0	117,119	0	0	0	2,362	08/01/2045.	1.....
3128MJ XK 1	FHLMC 30 YR GOLD PC GRP POOL G08681 3.500%	..	09/01/2019.	Paydown.....		223,335	223,335	229,332	229,078	0	(5,743)	0	(5,743)	0	223,335	0	0	0	3,958	12/01/2045.	1.....
3128MJ XR 6	FHLMC 30 YR GOLD PC GRP POOL G08687 3.500%	..	09/01/2019.	Paydown.....		143,836	143,836	150,803	150,503	0	(6,667)	0	(6,667)	0	143,836	0	0	0	2,551	01/01/2046.	1.....
3128MJ Y7 9	FHLMC 30 YR GOLD PC GRP POOL G08733 3.500%	..	09/01/2019.	Paydown.....		216,706	216,706	215,724	215,732	0	974	0	974	0	216,706	0	0	0	3,844	11/01/2046.	1.....
3128MJ YB 0	FHLMC 30 YR GOLD PC GRP POOL G08705 3.000%	..	09/01/2019.	Paydown.....		146,786	146,786	150,318	150,142	0	(3,356)	0	(3,356)	0	146,786	0	0	0	2,227	05/01/2046.	1.....
3128MJ ZF 0	FHLMC 30 YR GOLD PC GRP POOL G08741 3.000%	..	09/01/2019.	Paydown.....		745,143	745,143	741,541	741,543	0	3,600	0	3,600	0	745,143	0	0	0	11,584	01/01/2047.	1.....
3128P7 5H 2	FHLMC 30 YR GOLD PC GRP POOL G91748 3.500%	..	09/01/2019.	Paydown.....		223,891	223,891	231,535	230,471	0	(6,580)	0	(6,580)	0	223,891	0	0	0	3,995	02/01/2034.	1.....
312910 3Q 3	FHLMC REMIC SER 1311 K PAC 7.000%	..	09/01/2019.	Paydown.....		24,970	24,970	25,969	25,232	0	(262)	0	(262)	0	24,970	0	0	0	1,198	07/15/2022.	

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.							
31292S B7 4	FHLMC 30 YR GOLD PC GRP POOL C09062 4.000%	..	09/01/2019.	Paydown.....	.....267,642	.....267,642	.....282,916	.....281,893	.....0	.....(14,251)	.....0	.....(14,251)	.....0	.....0	.....267,642	.....0	.....0	.....0	.....5,375	07/01/2044.	1.....
31292S CE 8	FHLMC 30 YR GOLD PC GRP POOL C09069 4.000%	..	09/01/2019.	Paydown.....	.....46,649	.....46,649	.....49,622	.....49,493	.....0	.....(2,845)	.....0	.....(2,845)	.....0	.....0	.....46,648	.....0	.....0	.....0	.....1,247	11/01/2044.	1.....
31297K V4 1	FHLMC 30 YR GOLD PC GRP POOL A30635 6.000%	..	09/01/2019.	Paydown.....	.....4,599	.....4,599	.....4,771	.....4,724	.....0	.....(125)	.....0	.....(125)	.....0	.....0	.....4,599	.....0	.....0	.....0	.....184	07/01/2032.	1.....
3130AG 5F 8	FEDERAL HOME LN BK5 3.650%	.....	08/13/2019.	Redemption 100.0000.	.....3,600,000	.....3,600,000	.....3,592,800	.....0	.....0	.....48	.....0	.....48	.....0	.....0	.....3,592,848	.....0	.....7,152	.....7,152	.....47,450	04/03/2034.	1.....
3132GK V6 0	FHLMC 30 YR GOLD PC GRP POOL Q04537 3.500%	..	09/01/2019.	Paydown.....	.....71,395	.....71,395	.....73,169	.....73,044	.....0	.....(1,649)	.....0	.....(1,649)	.....0	.....0	.....71,395	.....0	.....0	.....0	.....1,250	11/01/2041.	1.....
3132HN DM 8	FHLMC 30 YR GOLD PC GRP POOL Q11908 3.500%	..	09/01/2019.	Paydown.....	.....33,542	.....33,542	.....34,432	.....34,405	.....0	.....(864)	.....0	.....(864)	.....0	.....0	.....33,541	.....0	.....0	.....0	.....771	10/01/2042.	1.....
3132M5 7D 8	FHLMC 30 YR GOLD PC GRP POOL Q25692 4.000%	..	09/01/2019.	Paydown.....	.....52,412	.....52,412	.....55,212	.....55,014	.....0	.....(2,602)	.....0	.....(2,602)	.....0	.....0	.....52,412	.....0	.....0	.....0	.....1,406	04/01/2044.	1.....
31339N PT 7	FHLMC REMIC SER 2429 HB SCH 6.500%	.....	09/01/2019.	Paydown.....	.....24,989	.....24,989	.....26,371	.....25,371	.....0	.....(383)	.....0	.....(383)	.....0	.....0	.....24,988	.....0	.....0	.....0	.....1,096	12/15/2023.	1.....
31337L V5 4	FHLMC REMIC SER T 18 A3 SEQ 6.609%	.....	09/01/2019.	Paydown.....	.....11	.....11	.....11	.....11	.....0	.....0	.....0	.....0	.....0	.....0	.....11	.....0	.....0	.....0	.....0	08/15/2029.	1.....
31358P UA 3	FNMA 92 REMIC INV FLTR SER 137 CL SR 11.374%	..	09/25/2019.	Paydown.....	.....1,450	.....1,450	.....1,411	.....1,438	.....0	.....12	.....0	.....12	.....0	.....0	.....1,450	.....0	.....0	.....0	.....104	08/25/2022.	1.....
31368H NG 4	FNMA PASS THRU POOL 190391 6.000%	.....	09/01/2019.	Paydown.....	.....8,338	.....8,338	.....8,958	.....8,891	.....0	.....(553)	.....0	.....(553)	.....0	.....0	.....8,338	.....0	.....0	.....0	.....323	09/01/2038.	1.....
31371L 4S 5	FNMA PASS THRU POOL 255633 6.500%	.....	09/01/2019.	Paydown.....	.....2,224	.....2,224	.....2,313	.....2,300	.....0	.....(76)	.....0	.....(76)	.....0	.....0	.....2,224	.....0	.....0	.....0	.....96	01/01/2035.	1.....
31371L VE 6	FNMA PASS THRU POOL 255413 6.500%	.....	09/01/2019.	Paydown.....	.....21,087	.....21,087	.....21,796	.....21,634	.....0	.....(546)	.....0	.....(546)	.....0	.....0	.....21,087	.....0	.....0	.....0	.....936	10/01/2034.	1.....
31371M 3Y 1	FNMA PASS THRU POOL 256515 6.500%	.....	09/01/2019.	Paydown.....	.....1,365	.....1,365	.....1,394	.....1,391	.....0	.....(26)	.....0	.....(26)	.....0	.....0	.....1,365	.....0	.....0	.....0	.....59	12/01/2036.	1.....
31371M 5P 8	FNMA PASS THRU POOL 256554 6.500%	.....	09/01/2019.	Paydown.....	.....936	.....936	.....955	.....951	.....0	.....(15)	.....0	.....(15)	.....0	.....0	.....936	.....0	.....0	.....0	.....41	01/01/2037.	1.....
31371M WV 5	FNMA PASS THRU POOL 256360 7.000%	.....	09/01/2019.	Paydown.....	.....5,611	.....5,611	.....5,767	.....5,747	.....0	.....(136)	.....0	.....(136)	.....0	.....0	.....5,611	.....0	.....0	.....0	.....264	08/01/2036.	1.....
3137BR TJ 8	FHLMC CMO SER 4608 JV PAC 3.500%	.....	09/01/2019.	Paydown.....	.....245,486	.....245,486	.....257,312	.....254,902	.....0	.....(9,416)	.....0	.....(9,416)	.....0	.....0	.....245,486	.....0	.....0	.....0	.....4,294	01/15/2055.	1.....
3137BR RS 6	FHLMC CMO SER 4612 DV PAC 3.500%	.....	09/01/2019.	Paydown.....	.....31,518	.....31,518	.....32,813	.....32,583	.....0	.....(1,065)	.....0	.....(1,065)	.....0	.....0	.....31,518	.....0	.....0	.....0	.....552	01/15/2055.	1.....
31385W 2S 7	FNMA PASS THRU POOL 555285 6.000%	.....	09/01/2019.	Paydown.....	.....4,893	.....4,893	.....4,972	.....4,953	.....0	.....(60)	.....0	.....(60)	.....0	.....0	.....4,893	.....0	.....0	.....0	.....197	03/01/2033.	1.....
3138E1 M5 3	FNMA PASS THRU POOL AJ8479 4.000%	.....	09/01/2019.	Paydown.....	.....44,467	.....44,467	.....47,114	.....46,960	.....0	.....(2,493)	.....0	.....(2,493)	.....0	.....0	.....44,467	.....0	.....0	.....0	.....1,230	12/01/2041.	1.....
3138EE RL 5	FNMA PASS THRU POOL AK9490 4.000%	.....	09/01/2019.	Paydown.....	.....71,171	.....71,171	.....75,085	.....74,837	.....0	.....(3,666)	.....0	.....(3,666)	.....0	.....0	.....71,171	.....0	.....0	.....0	.....1,501	04/01/2042.	1.....
3138WM L5 8	FNMA PASS THRU POOL AT0347 3.500%	.....	09/01/2019.	Paydown.....	.....84,946	.....84,946	.....85,583	.....85,522	.....0	.....(577)	.....0	.....(577)	.....0	.....0	.....84,946	.....0	.....0	.....0	.....2,050	05/01/2043.	1.....
3138Y9 M4 7	FNMA PASS THRU POOL AX7578 3.000%	.....	09/01/2019.	Paydown.....	.....92,808	.....92,808	.....95,590	.....95,412	.....0	.....(2,604)	.....0	.....(2,604)	.....0	.....0	.....92,808	.....0	.....0	.....0	.....1,395	01/01/2045.	1.....
31390P GJ 0	FNMA PASS THRU POOL 651901 6.000%	.....	09/01/2019.	Paydown.....	.....8,153	.....8,153	.....8,391	.....8,320	.....0	.....(167)	.....0	.....(167)	.....0	.....0	.....8,153	.....0	.....0	.....0	.....347	08/01/2032.	1.....
31396H UD 9	FHLMC REMIC 3117 BT TWO TIER INV FL 7.000%	.....	09/15/2019.	Paydown.....	.....14,025	.....14,025	.....14,156	.....14,119	.....0	.....(94)	.....0	.....(94)	.....0	.....0	.....14,025	.....0	.....0	.....0	.....689	02/15/2036.	1.....
31396N J9 8	FHLMC REMIC 3147 DT TWO TIER INV FL 7.000%	.....	09/15/2019.	Paydown.....	.....185	.....185	.....187	.....186	.....0	.....(1)	.....0	.....(1)	.....0	.....0	.....185	.....0	.....0	.....0	.....9	04/15/2036.	1.....
31401M FA 4	FNMA PASS THRU POOL 712161 6.500%	.....	09/01/2019.	Paydown.....	.....14,706	.....14,706	.....15,163	.....15,071	.....0	.....(366)	.....0	.....(366)	.....0	.....0	.....14,706	.....0	.....0	.....0	.....635	08/01/2033.	1.....
31402C TT 9	FNMA PASS THRU POOL 725162 6.000%	.....	09/01/2019.	Paydown.....	.....5,732	.....5,732	.....5,925	.....5,882	.....0	.....(150)	.....0	.....(150)	.....0	.....0	.....5,732	.....0	.....0	.....0	.....231	02/01/2034.	1.....
31403D VZ 9	FNMA PASS THRU POOL 745932 6.500%	.....	09/01/2019.	Paydown.....	.....7,859	.....7,859	.....8,073	.....8,046	.....0	.....(187)	.....0	.....(187)	.....0	.....0	.....7,859	.....0	.....0	.....0	.....343	11/01/2036.	1.....
31404U MR 8	FNMA PASS THRU POOL 778968 6.000%	.....	09/01/2019.	Paydown.....	.....1,532	.....1,532	.....1,559	.....1,550	.....0	.....(18)	.....0	.....(18)	.....0	.....0	.....1,532	.....0	.....0	.....0	.....61	06/01/2034.	1.....
31404U UK 4	FNMA PASS THRU POOL 779186 6.000%	.....	09/01/2019.	Paydown.....	.....494	.....494	.....502	.....500	.....0	.....(6)	.....0	.....(6)	.....0	.....0	.....494	.....0	.....0	.....0	.....20	06/01/2034.	1.....
31405M KC 0	FNMA PASS THRU POOL 793291 6.500%	.....	09/01/2019.	Paydown.....	.....5,000	.....5,000	.....5,256	.....5,184	.....0	.....(184)	.....0	.....(184)	.....0	.....0	.....5,000	.....0	.....0	.....0	.....219	01/01/2032.	1.....
31405M MK 0	FNMA PASS THRU POOL 793362 6.000%	.....	09/01/2019.	Paydown.....	.....4,679	.....4,679	.....4,800	.....4,761	.....0	.....(83)	.....0	.....(83)	.....0	.....0	.....4,679	.....0	.....0	.....0	.....187	08/01/2034.	1.....
31406Y E3 0	FNMA PASS THRU POOL 823754 7.000%	.....	09/01/2019.	Paydown.....	.....3,457	.....3,457	.....3,657	.....3,615	.....0	.....(158)	.....0	.....(158)	.....0	.....0	.....3,457	.....0	.....0	.....0	.....161	09/01/2031.	1.....
31408E BH 4	FNMA PASS THRU POOL 848840 7.000%	.....	09/01/2019.	Paydown.....	.....1,933	.....1,933	.....1,985	.....1,978	.....0	.....(45)	.....0	.....(45)	.....0	.....0	.....1,933	.....0	.....0	.....0	.....90	01/01/2036.	1.....
31410B EL 4	FNMA PASS THRU POOL 884039 7.500%	.....	09/01/2019.	Paydown.....	.....1,238	.....1,238	.....1,287	.....1,281	.....0	.....(44)	.....0	.....(44)	.....0	.....0	.....1,238	.....0	.....0	.....0	.....62	05/01/2036.	1.....
31410G RK 1	FNMA PASS THRU POOL 888890 6.500%	.....	09/01/2019.	Paydown.....	.....11,993	.....11,993	.....13,162	.....13,072	.....0	.....(1,079)	.....0	.....(1,079)	.....0	.....0	.....11,993	.....0	.....0	.....0	.....520	10/01/2037.	1.....
31410G W9 0	FNMA PASS THRU POOL 889072 6.500%	.....	09/01/2019.	Paydown.....	.....17,833	.....17,833	.....19,561	.....1													

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)		
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.									
31410S 2P 1	FNMA PASS THRU POOL 896382 7.000%		.. 09/01/2019.	Paydown.....		.....3,573	.....3,573	.....3,665	.....3,655	.....0	.....(82)	.....0	.....(82)	.....0	.....3,573	.....0	.....0	.....0	.....0	.....167	06/01/2036.	1.....	
31410S PW 1	FNMA PASS THRU POOL 896037 7.000%		.. 09/01/2019.	Paydown.....		.....2,657	.....2,657	.....2,741	.....2,736	.....0	.....(79)	.....0	.....(79)	.....0	.....2,657	.....0	.....0	.....0	.....0	.....0	.....124	08/01/2036.	1.....
31410W QY 7	FNMA PASS THRU POOL 899671 6.500%		.. 09/01/2019.	Paydown.....		.....1,163	.....1,163	.....1,248	.....1,243	.....0	.....(80)	.....0	.....(80)	.....0	.....1,163	.....0	.....0	.....0	.....0	.....0	.....50	08/01/2037.	1.....
31411F FC 3	FNMA PASS THRU POOL 906563 6.000%		.. 09/01/2019.	Paydown.....		.....1,809	.....1,809	.....1,867	.....1,854	.....0	.....(45)	.....0	.....(45)	.....0	.....1,809	.....0	.....0	.....0	.....0	.....0	.....72	01/01/2037.	1.....
31412F H4 8	FNMA PASS THRU POOL 923751 7.000%		.. 09/01/2019.	Paydown.....		.....797	.....797	.....818	.....813	.....0	.....(16)	.....0	.....(16)	.....0	.....797	.....0	.....0	.....0	.....0	.....0	.....37	04/01/2037.	1.....
31413Y KQ 3	FNMA PASS THRU POOL 959403 6.500%		.. 09/01/2019.	Paydown.....		.....16,622	.....16,622	.....17,079	.....17,047	.....0	.....(426)	.....0	.....(426)	.....0	.....16,622	.....0	.....0	.....0	.....0	.....0	.....803	12/01/2037.	1.....
31416B RR 1	FNMA PASS THRU POOL 995196 6.000%		.. 09/01/2019.	Paydown.....		.....24,676	.....24,676	.....27,274	.....27,013	.....0	.....(2,337)	.....0	.....(2,337)	.....0	.....24,676	.....0	.....0	.....0	.....0	.....0	.....1,012	07/01/2038.	1.....
31416B ST 6	FNMA PASS THRU POOL 995230 6.500%		.. 09/01/2019.	Paydown.....		.....12,481	.....12,481	.....13,636	.....13,523	.....0	.....(1,042)	.....0	.....(1,042)	.....0	.....12,481	.....0	.....0	.....0	.....0	.....0	.....558	01/01/2039.	1.....
31416B SU 3	FNMA PASS THRU POOL 995231 6.500%		.. 09/01/2019.	Paydown.....		.....5,649	.....5,649	.....6,100	.....6,044	.....0	.....(395)	.....0	.....(395)	.....0	.....5,649	.....0	.....0	.....0	.....0	.....0	.....254	01/01/2039.	1.....
31418A UP 1	FNMA PASS THRU POOL MA1489 3.000%		.. 09/01/2019.	Paydown.....		.....98,912	.....98,912	.....96,779	.....96,942	.....0	.....1,969	.....0	.....1,969	.....0	.....98,912	.....0	.....0	.....0	.....0	.....0	.....1,523	07/01/2043.	1.....
31418B E8 5	FNMA PASS THRU POOL MA1958 4.000%		.. 09/01/2019.	Paydown.....		.....14,492	.....14,492	.....15,334	.....15,291	.....0	.....(799)	.....0	.....(799)	.....0	.....14,492	.....0	.....0	.....0	.....0	.....0	.....391	07/01/2044.	1.....
31418C DT 8	FNMA PASS THRU POOL MA2813 3.000%		.. 09/01/2019.	Paydown.....		.....101,328	.....101,328	.....103,671	.....103,433	.....0	.....(2,106)	.....0	.....(2,106)	.....0	.....101,328	.....0	.....0	.....0	.....0	.....0	.....1,549	11/01/2031.	1.....
31418C P9 9	FNMA PASS THRU POOL MA3147 3.000%		.. 09/01/2019.	Paydown.....		.....281,296	.....281,296	.....281,911	.....281,882	.....0	.....(586)	.....0	.....(586)	.....0	.....281,296	.....0	.....0	.....0	.....0	.....0	.....4,206	10/01/2047.	1.....
31418C R7 1	FNMA PASS THRU POOL MA3209 3.000%		.. 09/01/2019.	Paydown.....		.....261,248	.....261,248	.....260,860	.....260,857	.....0	.....391	.....0	.....391	.....0	.....261,248	.....0	.....0	.....0	.....0	.....0	.....3,951	12/01/2047.	1.....
31418C RE 6	FNMA PASS THRU POOL MA3184 4.500%		.. 09/01/2019.	Paydown.....		.....619,022	.....619,022	.....657,034	.....656,566	.....0	.....(37,544)	.....0	.....(37,544)	.....0	.....619,022	.....0	.....0	.....0	.....0	.....0	.....14,045	11/01/2047.	1.....
31419G B9 4	FNMA PASS THRU POOL AE5463 4.000%		.. 09/01/2019.	Paydown.....		.....72,957	.....72,957	.....77,163	.....76,856	.....0	.....(3,899)	.....0	.....(3,899)	.....0	.....72,957	.....0	.....0	.....0	.....0	.....0	.....1,474	10/01/2040.	1.....
662903 MS 9	N TEXAS ST MUNI WTR DIST IMPT REV 5.250%		.. 09/01/2019.	Maturity.....		.....1,875,000	.....1,875,000	.....2,372,231	.....1,923,785	.....0	.....(48,785)	.....0	.....(48,785)	.....0	.....1,875,000	.....0	.....0	.....0	.....0	.....0	.....98,438	09/01/2019.	1FE.....
319999. Total - Bonds - U.S. Special Revenue and Special Assessments.....						.....14,308,443	.....14,308,443	.....15,010,372	.....10,578,987	.....0	.....(244,762)	.....0	.....(244,762)	.....0	.....14,301,288	.....0	.....7,152	.....7,152	.....319,135	XXX	XXX		
<b>Bonds - Industrial and Miscellaneous</b>																							
47025# AA 6	JAMES B OSWALD CO 4.360%		.. 09/01/2019.	Paydown.....		.....222,872	.....222,872	.....222,872	.....222,872	.....0	.....0	.....0	.....0	.....0	.....222,872	.....0	.....0	.....0	.....0	.....0	.....0	06/01/2021.	5GI.....
389999. Total - Bonds - Industrial and Miscellaneous.....						.....222,872	.....222,872	.....222,872	.....222,872	.....0	.....0	.....0	.....0	.....0	.....222,872	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
8399997. Total - Bonds - Part 4.....						.....23,248,804	.....23,248,804	.....26,109,179	.....19,722,340	.....0	.....(447,754)	.....0	.....(447,754)	.....0	.....23,241,649	.....0	.....7,152	.....7,152	.....775,228	XXX	XXX		
8399999. Total - Bonds.....						.....23,248,804	.....23,248,804	.....26,109,179	.....19,722,340	.....0	.....(447,754)	.....0	.....(447,754)	.....0	.....23,241,649	.....0	.....7,152	.....7,152	.....775,228	XXX	XXX		
<b>Common Stocks - Industrial and Miscellaneous</b>																							
00206R 10 2	AT&T INC.....		.. 07/25/2019.	Evercore ISI.....		.....36,200,000	.....1,224,063	XXX	.....909,696	.....1,033,148	.....(123,452)	.....0	.....0	.....(123,452)	.....0	.....909,696	.....0	.....314,367	.....314,367	.....55,386	XXX	L.....	
031162 10 0	AMGEN INC.....		.. 07/25/2019.	Evercore ISI.....		.....12,300,000	.....2,159,540	XXX	.....1,933,868	.....2,394,442	.....(460,574)	.....0	.....0	.....(460,574)	.....0	.....1,933,868	.....0	.....225,673	.....225,673	.....35,670	XXX	L.....	
464287 23 4	ISHARES MSCI EMERGING MKT IDX FD.....		.. 07/25/2019.	Evercore ISI.....		.....45,000,000	.....1,914,260	XXX	.....1,788,824	.....1,757,700	.....31,124	.....0	.....0	.....31,124	.....0	.....1,788,824	.....0	.....125,437	.....125,437	.....14,015	XXX	L.....	
464287 46 5	ISHARES MSCI EAFE IDX FD.....		.. 07/25/2019.	Strategas.....		.....30,000,000	.....1,966,459	XXX	.....1,949,787	.....1,763,400	.....186,387	.....0	.....0	.....186,387	.....0	.....1,949,787	.....0	.....16,672	.....16,672	.....41,284	XXX	L.....	
594918 10 4	MICROSOFT CORP.....		.. 07/25/2019.	Evercore ISI.....		.....20,000,000	.....2,788,324	XXX	.....502,600	.....2,031,400	.....(1,528,800)	.....0	.....0	.....(1,528,800)	.....0	.....502,600	.....0	.....2,285,724	.....2,285,724	.....18,400	XXX	L.....	
674599 10 5	OCCIDENTAL PETE CORP.....		.. 09/26/2019.	Various.....		.....88,000,000	.....3,980,797	XXX	.....4,424,640	.....5,401,440	.....(132,880)	.....0	.....0	.....843,920	.....(976,800)	.....0	.....4,424,640	.....0	.....(443,842)	.....(443,842)	.....205,920	XXX	L.....
88579Y 10 1	3M CO.....		.. 09/26/2019.	Various.....		.....41,000,000	.....6,882,971	XXX	.....2,165,366	.....7,812,140	.....(5,646,774)	.....0	.....0	.....(5,646,774)	.....0	.....2,165,366	.....0	.....4,717,605	.....4,717,605	.....164,160	XXX	L.....	
806857 10 8	SCHLUMBERGER LTD.....		C 07/25/2019.	Strategas.....		.....32,500,000	.....1,291,023	XXX	.....1,172,600	.....1,172,600	.....0	.....0	.....0	.....0	.....0	.....1,172,600	.....0	.....118,423	.....118,423	.....48,750	XXX	L.....	
909999. Total - Common Stocks - Industrial and Miscellaneous.....						.....22,207,437	XXX	.....14,847,381	.....23,366,270	.....(7,674,969)	.....0	.....0	.....843,920	.....(8,518,889)	.....0	.....14,847,381	.....0	.....7,360,059	.....7,360,059	.....583,585	XXX	XXX	
9799997. Total - Common Stocks - Part 4.....						.....22,207,437	XXX	.....14,847,381	.....23,366,270	.....(7,674,969)	.....0	.....0	.....843,920	.....(8,518,889)	.....0	.....14,847,381	.....0	.....7,360,059	.....7,360,059	.....583,585	XXX	XXX	
9799999. Total - Common Stocks.....						.....22,207,437	XXX	.....14,847,381	.....23,366,270	.....(7,674,969)	.....0	.....0	.....843,920	.....(8,518,889)	.....0	.....14,847,381	.....0	.....7,360,059	.....7,360,059	.....583,585	XXX	XXX	
9899999. Total - Preferred and Common Stocks.....						.....22,207,437	XXX	.....14,847,381	.....23,366,270	.....(7,674,969)	.....0	.....0	.....843,920	.....(8,518,889)	.....0	.....14,847,381	.....0	.....7,360					

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

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

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

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

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

# Westfield Insurance Company

## SCHEDULE E - PART 1 - CASH

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

**Open Depositories**

BNY MELLON.....	NEW YORK, NY.....		.....0.000	.....0	.....0	.....0	.....0	.....237,938	XXX
FEDERAL HOME LN BANK.....	CINCINNATI, OH.....		.....1.640	.....6,156	.....0	.....389,487	.....1,006,294	.....954,335	XXX
WESTFIELD BANK FSB.....	WESTFIELD CENTER, OH.....		.....0.000	.....0	.....0	.....(285,267)	.....(178,509)	.....(26,306)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....6,156	.....0	.....104,219	.....827,786	.....1,165,967	XXX	
0399999. Total Cash on Deposit.....	XXX	XXX	.....6,156	.....0	.....104,219	.....827,786	.....1,165,967	XXX	
0599999. Total Cash.....	XXX	XXX	.....6,156	.....0	.....104,219	.....827,786	.....1,165,967	XXX	

**Westfield Insurance Company**  
**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
31846V 41 9	FIRST AMER TREAS OBLIG CL		09/30/2019	.1.990		3	.0	.3
61747C 58 2	MORGAN STANLEY INSTL LIQUIDITY TREAS		09/30/2019	.1.970		6,097,920	.0	.141,146
94975H 29 6	WELLS FARGO ADV TR PL MM INS		09/30/2019	.2.300		2	.0	.2
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						6,097,925	.0	.141,151
8899999. Total - Cash Equivalents						6,097,925	.0	.141,151

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2019

NAIC Group Code.....228

Company Name: Westfield Insurance Company

NAIC Company Code.....24112

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....1,000	.....748	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ X ] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ X ] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... \$.....63,603

2.32 Amount estimated using reasonable assumptions: ..... \$.....0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$.....18,450