40932201920100103

QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

MICO INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period)   NAIC Company Code..... 40932   Employer's ID Number..... 31-1022150

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

Incorporated/Organized..... November 30, 1981   Commenced Business..... December 3, 1981

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

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON   EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 7th day of November, 2019

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	8,586,392		8,586,392	8,419,985
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	1,941,614		1,941,614	1,659,225
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....(20)), cash equivalents ($.....1,031,665) and short-term investments ($..........0)	1,031,645		1,031,645	999,401
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	424,338		424,338	405,193
9. Receivables for securities			0	
10. Securities lending reinvested collateral assets	108,061		108,061	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,092,050	0	12,092,050	11,483,804
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	44,132		44,132	51,814
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	3,509	3,509	0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	(4,969)		(4,969)	(513)
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	6,374		6,374	897
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,169	0	1,169	73
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	12,142,265	3,509	12,138,755	11,536,074
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	12,142,265	3,509	12,138,755	11,536,074

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Pooled General Expenses Receivable	1,169		1,169	73
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,169	0	1,169	73

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $..........0)		
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses		
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	10,235	10,235
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1	Current federal and foreign income taxes (including $.....75,376 on realized capital gains (losses))	102,000	40,656
7.2	Net deferred tax liability	38,814	4,630
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $...........0 and including warranty reserves of $..........0 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act)		
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated	11,817	11,379
16.	Provision for reinsurance (including $..........0 certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	483	1,277
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending	108,061	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	271,411	68,178
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	271,411	68,178
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	2,252,000	2,252,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	1,126,000	1,126,000
35.	Unassigned funds (surplus)	8,489,345	8,089,898
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	11,867,345	11,467,898
38.	Totals (Page 2, Line 28, Col. 3)	12,138,755	11,536,076

DETAILS OF WRITE-INS

2501.			
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.0)			
1.2 Assumed (written $.0)			
1.3 Ceded (written $.0)			
1.4 Net (written $.0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year $.0):			
2.1 Direct	(6,115)	(8,675)	(10,770)
2.2 Assumed			
2.3 Ceded	(6,115)	(8,675)	(10,770)
2.4 Net	0	0	0
3. Loss adjustment expenses incurred			(0)
4. Other underwriting expenses incurred			
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	0	0	(0)
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	0	0	0
INVESTMENT INCOME			
9. Net investment income earned	207,636	185,116	290,757
10. Net realized capital gains (losses) less capital gains tax of $.3,662	13,776	46,770	277,506
11. Net investment gain (loss) (Lines 9 + 10)	221,412	231,886	568,263
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.0 amount charged off $.0)	0		
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	0	40	40
15. Total other income (Lines 12 through 14)	0	40	40
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	221,412	231,926	568,303
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	221,412	231,926	568,303
19. Federal and foreign income taxes incurred	57,682	42,667	62,106
20. Net income (Line 18 minus Line 19) (to Line 22)	163,730	189,259	506,197
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	11,467,897	11,422,325	11,422,325
22. Net income (from Line 20)	163,730	189,259	506,197
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.56,687	213,215	25,030	(503,121)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	22,503	(1,483)	42,536
27. Change in nonadmitted assets		(40)	(40)
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	399,448	212,766	45,572
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	11,867,345	11,635,091	11,467,897

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous Service Fees		40	40
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	0	40	40
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance		(75)	(75)
2. Net investment income	253,121	223,099	330,619
3. Miscellaneous income		40	40
4. Total (Lines 1 through 3)	253,121	223,064	330,584
5. Benefit and loss related payments	(4,456)	(1,636)	278
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	1,096	113	73
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)		69,704	110,197
10. Total (Lines 5 through 9)	(3,360)	68,181	110,548
11. Net cash from operations (Line 4 minus Line 10)	256,481	154,883	220,036
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	908,494	560,367	637,457
12.2 Stocks	110,661	204,126	1,372,988
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	31	23	17
12.7 Miscellaneous proceeds		2,230	2,229
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,019,186	766,746	2,012,691
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,096,170	645,649	741,537
13.2 Stocks	124,366	213,376	1,110,848
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	17,052	10,181	15,611
13.6 Miscellaneous applications	0	2,096	2,096
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,237,589	871,302	1,870,092
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(218,403)	(104,556)	142,599
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(5,834)	(7,318)	2,126
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(5,834)	(7,318)	2,126
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	32,244	43,009	364,761
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	999,401	634,640	634,640
19.2 End of period (Line 18 plus Line 19.1)	1,031,645	677,649	999,401

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 163,730	$ 506,197
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 163,730	$ 506,197
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 11,867,345	$ 11,467,898
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 11,867,345	$ 11,467,898

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

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from market data vendors or broker dealer values.

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

(3) Recognized OTTI securities
Not Applicable

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	587
	2. 12 Months or Longer	$	4,542
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	129,371
	2. 12 Months or Longer	$	1,085,453

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 108,061

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

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

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

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

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

M. Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes.

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

Not applicable.

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

A. Defined Benefit Plan

No signficant changes.

NOTES TO FINANCIAL STATEMENTS

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock, Industrial and Misc	$ 1,941,614	$	$	$	$ 1,941,614
Other invested assets	$	$	$ 424,338	$	$ 424,338
Total	$ 1,941,614	$	$ 424,338	$	$ 2,365,952
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

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

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Other invested assets	$ 420,411	$	$	$	$ (1,764)	$ 5,691	$	$	$	$ 424,338
Total	$ 420,411	$	$	$	$ (1,764)	$ 5,691	$	$	$	$ 424,338
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(3) Policies when Transfers Between Levels are Recognized

NOTES TO FINANCIAL STATEMENTS

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

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

(5) Fair Value Disclosures
Not Applicable

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

Not Applicable

C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 8,827,747	$ 8,586,392	$ -	$ 8,827,747	$ -	$	$
Common Stock	$ 1,941,614	$ 1,941,614	$ 1,941,614	$ -	$ -	$	$
Other invested assets	$ 424,338	$ 424,338	$ -	$ -	$ 424,338	$	$

Bonds and Common Stocks

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

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

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

Other Invested Assets

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

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through November 7, 2019 for these statutory financial statements which are to be issued on November 7, 2019. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

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

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

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

Not applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable

B. Information about Significant Changes in Methodologies and Assumptions

Not Applicable

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

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

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

The insurance group name changed from Motorists Insurance Group to Encova Mutual Insurance Group. Also, company names changed from Brickstreet Foundation to Encova Foundation of West Virginia, Inc. Motorists Group Foundation was renamed Encova Foundation of Ohio. MIG Realty changed to Encova Realty, and Motorists Service Corporation changed to Encova Service Corporation.

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/07/2014

6.4 By what department or departments?

OHIO DEPARTMENT OF INSURANCE

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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: $ 6,374

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [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: $ 108,061

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 108,061

16.3 Total payable for securities lending reported on the liability page: $ 108,061

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

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

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Crescent Capital Group LP	U
New England Asset Management, Inc.	U
Northern Trust Investments, Inc.	U

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	SEC	NO

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
 Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
 a. The security was purchased prior to January 1, 2018.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
 Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	N						
15. Indiana IN	L			(445)	(146)		
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	L				15,000	1	1
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	N						
33. New York NY	N						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	L			(5,670)	(8,530)		
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L						
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	L						
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. US Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	0	0	(6,115)	6,324	1	1

DETAILS OF WRITE-INS

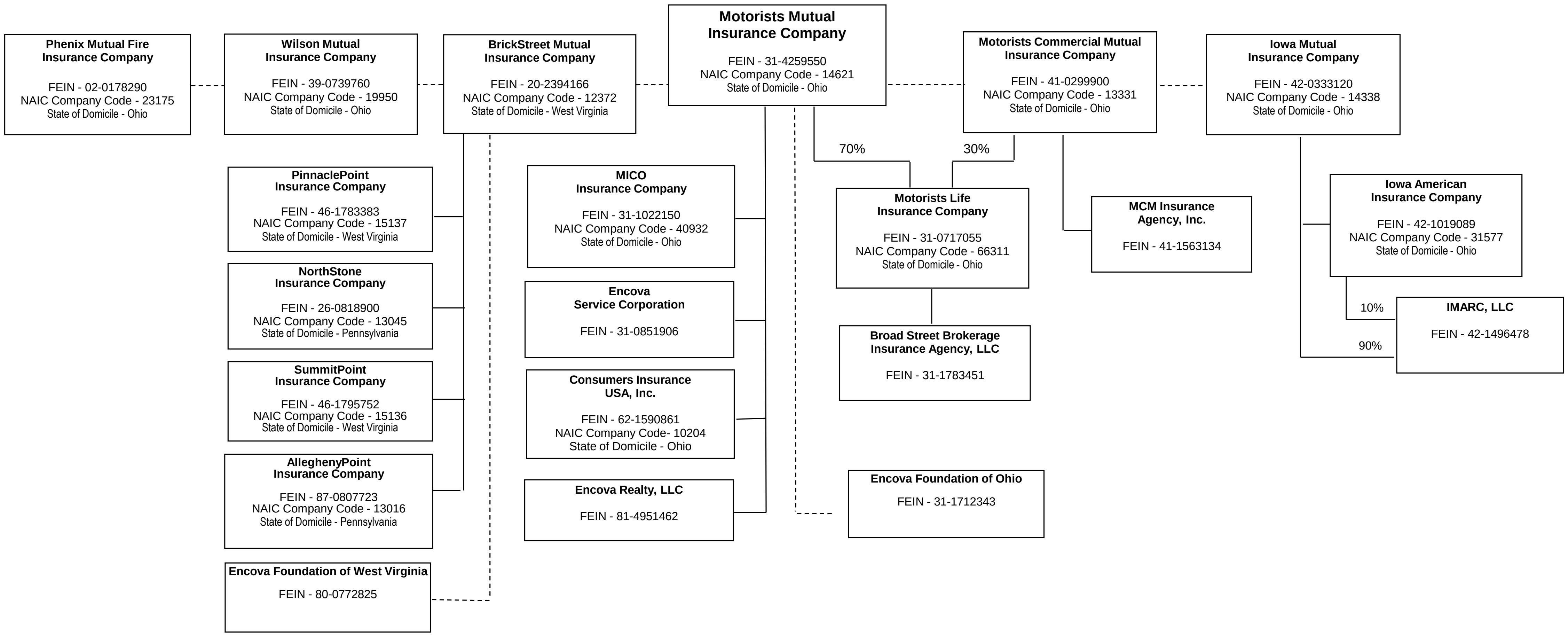
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	5	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	0	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	52

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of Encova Mutual Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of the Group through an interlocking board of directors.
2	This company is a stock subsidiary of BrickStreet Mutual Insurance Company with ultimate control of that parent as described in Note1
3	The entity is a subsidiary of an insurer that is an affiliate of Encova Mutual Insurance Group. With ultimate control of that insurer as described in Note 1
4	Schedule Y, Parts 1 and 1A, includes the Encova Foundation of Ohio, a 501(c)(3) tax-exempt private foundation incorporated on 7/12/2000.
5	Schedule Y, Parts 1 and 1A, includes Encova Foundation of West Virginia, Inc, a 501(c)(3) tax-exempt private foundation incorporated on December 23, 2011.
6	CIUSA became an Ohio corporation on 06/18/2019 per the Secretary of State, but it did not technically become an insurance company in the State of Ohio until 07/23/2019. The ODI will be doing the analysis for the 2nd quarter filings, per agreement with the State of Tennessee, due to the timing difference.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.000	
2. Allied lines			0.000	
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril			0.000	
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine			0.000	
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake			0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation			0.000	
17.1 Other liability-occurrence			0.000	
17.2 Other liability-claims made			0.000	
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence			0.000	
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability		(3,822)	0.000	
19.3, 19.4 Commercial auto liability			0.000	
21. Auto physical damage		(2,293)	0.000	
22. Aircraft (all perils)			0.000	
23. Fidelity			0.000	
24. Surety			0.000	
26. Burglary and theft			0.000	
27. Boiler and machinery			0.000	
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	0	(6,115)	0.000	

DETAILS OF WRITE-INS

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

PART 2 - DIRECT PREMIUMS WRITTEN

NONE

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability-occurrence			
17.2 Other liability-claims made			
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	0	0	0

DETAILS OF WRITE-INS

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

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			0			0				0	0	0	0
2. 2017			0			0				0	0	0	0
3. Subtotals 2017 + Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2018			0			0				0	0	0	0
5. Subtotals 2018 + Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX		0	XXX			0	XXX	XXX	XXX
7. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Prior Year-End's Surplus As Regards Policyholders	11,468												

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. 0.0 %	2. 0.0 %	3. 0.0 %

Col. 13, Line 7 Line 8
4. 0.0 %

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?	NO

Explanation:

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

Bar Code:

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

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

* 4 0 9 3 2 2 0 1 9 3 6 5 0 0 0 0 3 *

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

Overflow Page for Write-Ins

NONE

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

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	405,193	399,193
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	22,483	15,611
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(3,338)	(9,611)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	424,338	405,193
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	424,338	405,193

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	10,079,209	10,467,449
2. Cost of bonds and stocks acquired	2,122,831	1,897,621
3. Accrual of discount	1,296	3,422
4. Unrealized valuation increase (decrease)	267,827	(546,234)
5. Total gain (loss) on disposals	17,390	350,016
6. Deduct consideration for bonds and stocks disposed of	1,921,448	2,055,681
7. Deduct amortization of premium	39,100	37,384
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,528,005	10,079,209
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	10,528,005	10,079,209

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,916,936	1,151,182	995,383	(62,081)	7,527,307	7,916,936	8,010,654	7,797,616
2. NAIC 2 (a)	575,530		49,976	50,184	506,890	575,530	575,738	622,369
3. NAIC 3 (a)							0	
4. NAIC 4 (a)							0	
5. NAIC 5 (a)							0	
6. NAIC 6 (a)							0	
7. Total Bonds	8,492,465	1,151,182	1,045,359	(11,897)	8,034,196	8,492,465	8,586,392	8,419,985
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2							0	
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	8,492,465	1,151,182	1,045,359	(11,897)	8,034,196	8,492,465	8,586,392	8,419,985

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

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	998,088	634,640
2. Cost of cash equivalents acquired	1,222,296	1,499,040
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	(17)	17
5. Total gain (loss) on disposals	48	
6. Deduct consideration received on disposals	1,188,750	1,135,609
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,031,665	998,088
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,031,665	998,088

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Crescent Senior Secured Floating Rate Fund	Dover	Delaware	Crescent Capital Group LP		05/01/2007			5,691			0.250
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	5,691	0	0	XXX
4499999. Subtotal - Unaffiliated								0	5,691	0	0	XXX
4699999. Totals								0	5,691	0	0	XXX

QE03

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

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)
Bonds - U.S. Special Revenue and Special Assessment									
3131XT QN 3	FH ZM0461 - RMBS		08/12/2019	CANTOR FITZGERALD + CO.		98,997	96,321	103	1
3131XV F6 7	FH ZM1989 - RMBS		08/12/2019	SUNTRUST CAPITAL MARKETS, INC.		190,064	184,501	169	1
31329J PX 9	FH ZA1338 - RMBS		07/12/2019	VARIOUS		38,361	37,245	34	1
31329K X3 3	FH ZA2498 - RMBS		07/12/2019	WELLS FARGO SECURITIES LLC		217,832	217,232	232	1
3132A4 6K 9	FH ZS4474 - RMBS		07/10/2019	VARIOUS		49,373	47,935	42	1
3132A5 AY 1	FH ZS4523 - RMBS		07/11/2019	VARIOUS		61,698	61,484	60	1
3132A5 E8 4	FH ZS4659 - RMBS		07/11/2019	KGS ALPHA CAPITAL MARKETS		167,715	160,401	156	1
3140X4 M4 5	FN FM1278 - RMBS		08/01/2019	SUNTRUST CAPITAL MARKETS, INC.		227,350	222,177		1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,051,389	1,027,295	796	XXX
Bonds - Industrial and Miscellaneous									
438516 BW 5	HONEYWELL INTERNATIONAL INC.		07/30/2019	JP MORGAN SECURITIES LLC		99,793	100,000		1FE
3899999. Total - Bonds - Industrial and Miscellaneous						99,793	100,000	0	XXX
8399997. Total - Bonds - Part 3						1,151,182	1,127,295	796	XXX
8399999. Total - Bonds						1,151,182	1,127,295	796	XXX
Common Stocks - Industrial and Miscellaneous									
02156B 10 3	ALTERYX CL A ORD		08/14/2019	ITG INC.	3.000	394	XXX		L
02156K 10 3	ALTICE USA CL A ORD		07/01/2019	JP MORGAN SECURITIES INC.	15.000	365	XXX		L
02209S 10 3	ALTRIA GROUP ORD		08/14/2019	ITG INC.	2.000	92	XXX		L
04621X 10 8	ASSURANT ORD		08/14/2019	ITG INC.	3.000	361	XXX		L
117043 10 9	BRUNSWICK ORD		08/14/2019	ITG INC.	5.000	222	XXX		L
127190 30 4	CACI INTERNATIONAL CL A ORD		08/14/2019	ITG INC.	2.000	414	XXX		L
143658 30 0	CARNIVAL ORD		08/14/2019	ITG INC.	18.000	801	XXX		L
146869 10 2	CARVANA CL A ORD		08/14/2019	ITG INC.	2.000	159	XXX		L
147528 10 3	CASEYS GENERAL STORES ORD		08/14/2019	ITG INC.	2.000	328	XXX		L
15135B 10 1	CENTENE ORD		07/01/2019	JP MORGAN SECURITIES INC.	18.000	944	XXX		L
171779 30 9	CIENA ORD		08/14/2019	ITG INC.	7.000	293	XXX		L
200525 10 3	COMMERCE BANCSHARES ORD		08/14/2019	ITG INC.	4.000	224	XXX		L
22266L 10 6	COUPA SOFTWARE ORD		07/01/2019	JP MORGAN SECURITIES INC.	3.000	380	XXX		L
225447 10 1	CREE ORD		08/14/2019	ITG INC.	5.000	287	XXX		L
229663 10 9	CUBESMART REIT ORD		08/14/2019	ITG INC.	9.000	314	XXX		L
237194 10 5	DARDEN RESTAURANTS ORD		08/14/2019	ITG INC.	5.000	588	XXX		L
25470F 10 4	DISCOVERY SRS A ORD		08/14/2019	ITG INC.	7.000	194	XXX		L
256163 10 6	DOCUSIGN ORD		07/01/2019	JP MORGAN SECURITIES INC.	8.000	398	XXX		L
257651 10 9	DONALDSON ORD		08/14/2019	ITG INC.	6.000	284	XXX		L
26210C 10 4	DROPBOX CL A ORD		07/01/2019	JP MORGAN SECURITIES INC.	10.000	250	XXX		L
29786A 10 6	ETSY ORD		07/01/2019	JP MORGAN SECURITIES INC.	6.000	368	XXX		L
298736 10 9	EURONET WORLDWIDE ORD		08/14/2019	ITG INC.	2.000	294	XXX		L
303250 10 4	FAIR ISAAC ORD		08/14/2019	ITG INC.	1.000	326	XXX		L
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019	VARIOUS	10.216	354	XXX		L
320517 10 5	FIRST HORIZON NATIONAL ORD		08/14/2019	ITG INC.	15.000	231	XXX		L
337738 10 8	FISERV ORD		07/29/2019	ITG INC.	7.878	464	XXX		L
33829M 10 1	FIVE BELOW ORD		08/14/2019	ITG INC.	2.000	217	XXX		L
34354P 10 5	FLOWSERVE ORD		07/01/2019	JP MORGAN SECURITIES INC.	7.000	369	XXX		L
35905A 10 9	FRONTDOOR ORD		08/14/2019	ITG INC.	5.000	251	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019	ITG INC	6.481	712	XXX		L
384109 10 4	GRACO ORD		08/14/2019	ITG INC	8.000	362	XXX		L
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		08/14/2019	ITG INC	9.000	250	XXX		L
426281 10 1	JACK HENRY AND ASSOCIATES ORD		08/14/2019	ITG INC	3.000	415	XXX		L
44267D 10 7	HOWARD HUGHES ORD		07/01/2019	JP MORGAN SECURITIES INC	2.000	248	XXX		L
443573 10 0	HUBSPOT ORD		08/14/2019	ITG INC	1.000	185	XXX		L
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD		08/14/2019	ITG INC	7.000	232	XXX		L
45784P 10 1	INSULET ORD		07/01/2019	JP MORGAN SECURITIES INC	3.000	358	XXX		L
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD		08/14/2019	ITG INC	3.000	183	XXX		L
46187W 10 7	INVITATION HOMES ORD		07/01/2019	JP MORGAN SECURITIES INC	19.000	508	XXX		L
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD		08/14/2019	ITG INC	6.000	198	XXX		L
512816 10 9	LAMAR ADVERTISING CL A REIT		08/14/2019	ITG INC	4.000	305	XXX		L
531172 10 4	LIBERTY PROPERTY REIT ORD		08/14/2019	ITG INC	8.000	406	XXX		L
538034 10 9	LIVE NATION ENTERTAINMENT ORD		08/14/2019	ITG INC	6.000	416	XXX		L
562750 10 9	MANHATTAN ASSOCIATES ORD		08/14/2019	ITG INC	3.000	244	XXX		L
57060D 10 8	MARKETAXESS HOLDINGS ORD		07/01/2019	JP MORGAN SECURITIES INC	2.000	643	XXX		L
58471A 10 5	MEDIDATA SOLUTIONS ORD		08/14/2019	ITG INC	2.000	183	XXX		L
636518 10 2	NATIONAL INSTRUMENTS ORD		08/14/2019	ITG INC	6.000	253	XXX		L
650111 10 7	NEW YORK TIMES CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	7.000	228	XXX		L
674599 10 5	OCCIDENTAL PETROLEUM ORD		08/14/2019	VARIOUS	22.335	1,003	XXX		L
679295 10 5	OKTA CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	4.000	494	XXX		L
70432V 10 2	PAYCOM SOFTWARE ORD		07/01/2019	JP MORGAN SECURITIES INC	2.000	453	XXX		L
712704 10 5	PEOPLES UNITED FINANCIAL ORD		07/01/2019	JP MORGAN SECURITIES INC	19.000	319	XXX		L
723484 10 1	PINNACLE WEST ORD		08/14/2019	ITG INC	5.000	460	XXX		L
73278L 10 5	POOL ORD		08/14/2019	ITG INC	1.000	195	XXX		L
733174 70 0	POPULAR ORD		08/14/2019	ITG INC	4.000	209	XXX		L
745867 10 1	PULTEGROUP ORD		07/01/2019	JP MORGAN SECURITIES INC	12.000	379	XXX		L
74624M 10 2	PURE STORAGE CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	11.000	168	XXX		L
75606N 10 9	REALPAGE ORD		08/14/2019	ITG INC	3.000	179	XXX		L
76680R 20 6	RINGCENTRAL CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	3.000	345	XXX		L
77543R 10 2	ROKU CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	3.000	272	XXX		L
79466L 30 2	SALESFORCE.COM ORD		08/01/2019	ITG INC	3.309	348	XXX		L
806857 10 8	SCHLUMBERGER ORD	D	08/14/2019	ITG INC	6.000	195	XXX		L
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD		07/01/2019	JP MORGAN SECURITIES INC	6.000	313	XXX		L
83200N 10 3	SMARTSHEET CL A ORD		08/14/2019	ITG INC	4.000	182	XXX		L
862121 10 0	STORE CAPITAL ORD		08/14/2019	ITG INC	10.000	360	XXX		L
872307 10 3	TCF FINANCIAL ORD		08/14/2019	ITG INC	7.000	257	XXX		L
88339J 10 5	TRADE DESK CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	1.000	228	XXX		L
904311 10 7	UNDER ARMOUR CL A ORD		07/01/2019	JP MORGAN SECURITIES INC	9.000	228	XXX		L
904311 20 6	UNDER ARMOUR CL C ORD		08/14/2019	ITG INC	9.000	153	XXX		L
931142 10 3	WALMART ORD		08/14/2019	ITG INC	9.000	962	XXX		L
947890 10 9	WEBSTER FINANCIAL ORD		08/14/2019	ITG INC	4.000	185	XXX		L
96208T 10 4	WEX ORD		08/14/2019	ITG INC	3.000	589	XXX		L
98954M 20 0	ZILLOW GROUP CL C ORD		07/01/2019	JP MORGAN SECURITIES INC	5.000	232	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
98986T 10 8	ZYNGA CL A ORD		08/14/2019	ITG INC	41.000	235	XXX		L
G1890L 10 7	CAPRI HOLDINGS LTD	D	08/14/2019	ITG INC	6.000	172	XXX		L
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	D	07/01/2019	JP MORGAN SECURITIES INC	8.000	192	XXX		L
G7496G 10 3	RENAISSANCERE ORD	C	08/14/2019	ITG INC	2.000	371	XXX		L
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	D	07/01/2019	JP MORGAN SECURITIES INC	4.000	585	XXX		L
N59465 10 9	MYLAN ORD	C	08/14/2019	ITG INC	21.000	382	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						27,139	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						27,139	XXX	0	XXX
9799999. Total - Common Stocks						27,139	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						27,139	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,178,322	XXX	796	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
38377R VK 8	GNR 10166F GP - CMO/RMBS		09/01/2019.	Paydown		1,408	1,408	1,486	1,450		(43)		(43)		1,408			0	28	04/20/2039.	1
912828 XL 9	UNITED STATES TREASURY		07/31/2019.	BNP Paribas		43,682	43,196	40,664	42,601	(1,920)	5		(1,916)		40,685		2,997	2,997	168	07/15/2025.	1
0599999.	Total - Bonds - U.S. Government					45,089	44,604	42,150	44,051	(1,920)	(38)	0	(1,958)	0	42,093	0	2,997	2,997	196	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
18085P LL 6	CLARK CNTY NEV ARPT REV		07/01/2019.	Call @ 100.00		50,000	50,000	56,991	50,568		(568)		(568)		50,000			0	3,441	07/01/2042.	1FE
3128MJ Q9 4	FH G08479 - RMBS		08/01/2019.	VARIOUS		49,944	48,475	50,081	50,106		(161)		(161)		49,944			0	920	03/01/2042.	1
3128MJ S4 3	FH G08538 - RMBS		08/01/2019.	VARIOUS		62,335	62,081	62,401	62,371		(36)		(36)		62,335			0	1,195	07/01/2043.	1
3128MJ X8 8	FH G08702 - RMBS		08/01/2019.	VARIOUS		170,374	162,956	170,798	171,246		(871)		(871)		170,374			0	3,277	04/01/2046.	1
3128P8 FX 4	FH C91982 - RMBS		08/01/2019.	VARIOUS		220,124	219,383	220,275	220,211		(87)		(87)		220,124			0	4,681	03/01/2038.	1
31292S AH 3	FH C09008 - RMBS		08/01/2019.	VARIOUS		38,693	37,554	38,827	38,789		(96)		(96)		38,693			0	631	08/01/2042.	1
3131XT QN 3	FH ZM0461 - RMBS		09/01/2019.	Paydown		1,056	1,056	1,091			(29)		(29)		1,056			0	3	11/01/2045.	1
3131XV F6 7	FH ZM1989 - RMBS		09/01/2019.	Paydown		636	636	658			(19)		(19)		636		0	0	2	10/01/2041.	1
31329J PX 9	FH ZA1338 - RMBS		09/01/2019.	Paydown		793	793	820			(24)		(24)		793			0	3	08/01/2042.	1
31329K X3 3	FH ZA2498 - RMBS		09/01/2019.	Paydown		5,350	5,350	5,372			(15)		(15)		5,350			0	23	03/01/2038.	1
3132A4 6K 9	FH ZS4474 - RMBS		09/01/2019.	Paydown		1,209	1,209	1,249			(36)		(36)		1,209			0	6	03/01/2042.	1
3132A5 AY 1	FH ZS4523 - RMBS		09/01/2019.	Paydown		1,617	1,617	1,625			(6)		(6)		1,617			0	7	07/01/2043.	1
3132A5 E8 4	FH ZS4659 - RMBS		09/01/2019.	Paydown		5,712	5,712	5,987			(260)		(260)		5,712			0	25	04/01/2046.	1
3132QU G3 1	FH Q37417 - RMBS		09/01/2019.	VARIOUS		102,858	100,132	103,402	103,363		(504)		(504)		102,858			0	2,313	11/01/2045.	1
3132WH PS 8	FH Q44032 - RMBS		09/01/2019.	VARIOUS		191,225	185,567	191,801	191,662		(437)		(437)		191,225		(0)	(0)	3,762	10/01/2041.	1
3136A4 DA 4	FNR 1224A AC - CMO/RMBS		09/01/2019.	Paydown		1,510	1,510	1,548	1,525		(14)		(14)		1,510		0	0	25	05/25/2030.	1
3136A5 YC 4	FNR 1230M ED - CMO/RMBS		09/01/2019.	Paydown		1,462	1,462	1,492	1,480		(18)		(18)		1,462		0	0	24	04/25/2031.	1
3136A6 CK 8	FNR 1245A PH - CMO/RMBS		09/01/2019.	Paydown		2,618	2,618	2,787	2,678		(60)		(60)		2,618			0	60	12/25/2039.	1
3138MQ 4E 0	FN AQ8920 - RMBS		09/01/2019.	Paydown		2,501	2,501	2,601	2,566		(65)		(65)		2,501		(0)	(0)	43	01/01/2028.	1
3138WD 3Z 2	FN AS4415 - RMBS		09/01/2019.	Paydown		13,844	13,844	14,815	14,725		(881)		(881)		13,844			0	337	02/01/2045.	1
3138WE KK 4	FN AS4797 - RMBS		09/01/2019.	Paydown		1,795	1,795	1,891	1,897		(102)		(102)		1,795		0	0	42	04/01/2045.	1
3138WF TA 4	FN AS5944 - RMBS		09/01/2019.	Paydown		3,439	3,439	3,607	3,591		(152)		(152)		3,439			0	82	10/01/2045.	1
31397Q LT 3	FNR 114E PK - CMO/RMBS		09/01/2019.	Paydown		1,241	1,241	1,306	1,271		(29)		(29)		1,241			0	25	04/25/2040.	1
31398V 7F 7	FHR 3649C BW - CMO/RMBS		09/01/2019.	Paydown		961	961	1,021	997		(36)		(36)		961			0	25	03/15/2025.	1
3140F1 YB 2	FN BC6105 - RMBS		09/01/2019.	Paydown		851	851	892	895		(44)		(44)		851		0	0	20	06/01/2046.	1
3140FP DG 1	FN BE3702 - RMBS		09/01/2019.	Paydown		16,027	16,027	16,803	16,779		(752)		(752)		16,027		0	0	436	06/01/2047.	1
3140X4 M4 5	FN FM1278 - RMBS		09/01/2019.	Paydown		2,235	2,235	2,287			(52)		(52)		2,235			0	6	07/01/2034.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					950,412	931,006	962,428	936,720	0	(5,354)	0	(5,354)	0	950,412	0	0	0	21,412	XXX	XXX
Bonds - Industrial and Miscellaneous																					
23305Y AD 1	DBUBS 11LC3 A4 - CMBS	C	09/01/2019.	Paydown		2,879	2,879	2,907	2,884		(5)		(5)		2,879		(0)	(0)	103	08/12/2044.	1FE
29366A AA 2	ELL 1 A1 - ABS		07/01/2019.	Paydown									0					0	92	09/01/2023.	1FE
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORPORATION		09/16/2019.	WELLS FARGO SECURITIES LLC		50,521	50,000	49,927	49,970		6		6		49,976		545	545	1,623	09/07/2022.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					53,399	52,879	52,834	52,853	0	1	0	1	0	52,854	0	545	545	1,818	XXX	XXX
8399997.	Total - Bonds - Part 4					1,048,901	1,028,489	1,057,411	1,033,624	(1,920)	(5,391)	0	(7,312)	0	1,045,359	0	3,542	3,542	23,426	XXX	XXX
8399999.	Total - Bonds					1,048,901	1,028,489	1,057,411	1,033,624	(1,920)	(5,391)	0	(7,312)	0	1,045,359	0	3,542	3,542	23,426	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Common Stocks - Industrial and Miscellaneous																					
00287Y 10 9	ABBVIE ORD		08/14/2019.	ITG INC	4.000	255	XXX	366	369	(3)			(3)		366		(111)	(111)	13	XXX	L
003654 10 0	ABIOMED ORD		08/14/2019.	ITG INC	3.000	573	XXX	959	975	(16)			(16)		959		(387)	(387)		XXX	L
018581 10 8	ALLIANCE DATA SYSTEMS ORD		07/01/2019.	Adjustment	3.000	420	XXX	594	450	144			144		594		(174)	(174)	4	XXX	L
02209S 10 3	ALTRIA GROUP ORD		07/01/2019.	JP MORGAN SECURITIES INC.	14.000	663	XXX	795					0		795		(132)	(132)	34	XXX	L
032511 10 7	ANADARKO PETROLEUM ORD		08/08/2019.	VARIOUS	25.000	1,821	XXX	1,410	1,096	314			314		1,410		411	411	15	XXX	L
038222 10 5	APPLIED MATERIAL ORD		08/14/2019.	ITG INC	7.000	328	XXX	248	229	19			19		248		80	80	3	XXX	L
060505 10 4	BANK OF AMERICA ORD		08/14/2019.	ITG INC	24.000	633	XXX	666	591	75			75		666		(33)	(33)	7	XXX	L
099724 10 6	BORGWARNER ORD		08/14/2019.	ITG INC	31.000	1,176	XXX	1,374	912	251			251		1,374		(198)	(198)	11	XXX	L
11135F 10 1	BROADCOM ORD		07/01/2019.	JP MORGAN SECURITIES INC.	2.000	576	XXX	475					0		475		100	100	11	XXX	L
115637 20 9	BROWN FORMAN CL B ORD		08/14/2019.	VARIOUS	4.000	220	XXX	194	154	3			3		194		26	26	2	XXX	L
126408 10 3	CSX ORD		08/14/2019.	ITG INC	7.000	452	XXX	508	435	73			73		508		(56)	(56)	3	XXX	L
143658 30 0	CARNIVAL ORD		07/01/2019.	Adjustment	20.000	931	XXX	1,199	986	213			213		1,199		(268)	(268)	20	XXX	L
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		08/14/2019.	ITG INC	1.000	799	XXX	666					0		666		134	134		XXX	L
172967 42 4	CITIGROUP ORD		07/01/2019.	Adjustment	23.000	1,611	XXX	1,132	573	(129)			(129)		1,132		479	479	(22)	XXX	L
192479 10 3	COHERENT ORD		08/14/2019.	ITG INC	1.000	137	XXX	131	106	25			25		131		6	6		XXX	L
20605P 10 1	CONCHO RESOURCES ORD		08/14/2019.	ITG INC	7.000	481	XXX	840					0		840		(359)	(359)	2	XXX	L
22160K 10 5	COSTCO WHOLESALE ORD		08/14/2019.	ITG INC	3.000	807	XXX	693	611	82			82		693		114	114	4	XXX	L
244199 10 5	DEERE ORD		08/14/2019.	ITG INC	2.000	286	XXX	296	298	(3)			(3)		296		(10)	(10)	5	XXX	L
247361 70 2	Delta Air Lines, Inc.		08/14/2019.	ITG INC	2.000	115	XXX	112	100	12			12		112		3	3	2	XXX	L
254687 10 6	WALT DISNEY ORD		07/01/2019.	Adjustment	6.000	838	XXX	242					0		242		595	595	5	XXX	L
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/01/2019.	Adjustment	0.220	28	XXX	24					0		24		5	5	0	XXX	L
32008D 10 6	FIRST DATA CL A ORD		07/29/2019.	VARIOUS	26.000	464	XXX	464	440	24			24		464			0		XXX	L
337738 10 8	FISERV ORD		07/29/2019.	CORPORATE ACTION	0.880	87	XXX	71	65	6			6		71		16	16		XXX	L
366505 10 5	GARRETT MOTION ORD	C	07/01/2019.	Adjustment	10.000	154	XXX	129	123	6			6		129		24	24		XXX	L
37940X 10 2	GLOBAL PAYMENTS ORD		09/17/2019.	CORPORATE ACTION	0.481	77	XXX	53	50	3			3		53		25	25	0	XXX	L
50050N 10 3	KONTOOR BRANDS ORD		07/01/2019.	Adjustment	2.000	56	XXX	61					0		61		(5)	(5)		XXX	L
502431 10 9	L3HARRIS TECHNOLOGIES ORD		07/01/2019.	Not Available	0.900	175	XXX	136	121	15			15		136		39	39		XXX	L
548661 10 7	LOWE'S COMPANIES ORD		07/01/2019.	Adjustment	6.000	605	XXX	560					0		560		46	46	6	XXX	L
61945C 10 3	MOSAIC ORD		08/14/2019.	ITG INC	16.000	315	XXX	587	467	120			120		587		(272)	(272)	1	XXX	L
674599 10 5	OCCIDENTAL PETROLEUM ORD		08/08/2019.	VARIOUS	16.335	819	XXX	1,199	44	9			9		1,199		(380)	(380)	38	XXX	L
68389X 10 5	ORACLE ORD		08/14/2019.	ITG INC	18.000	948	XXX	921	813	109			109		921		27	27	12	XXX	L
70450Y 10 3	PAYPAL HOLDINGS ORD		08/14/2019.	ITG INC	1.000	103	XXX	85	84	1			1		85		18	18		XXX	L
756577 10 2	RED HAT ORD		07/09/2019.	Not Available	7.000	1,330	XXX	1,215	1,229	(15)			(15)		1,215		115	115		XXX	L
79466L 30 2	SALESFORCE.COM ORD		08/01/2019.	CORPORATE ACTION	0.310	49	XXX	41	42	(1)			(1)		41		8	8		XXX	L
872540 10 9	TJX ORD		08/14/2019.	ITG INC	27.000	1,407	XXX	568	1,179	(625)			(625)		568		839	839	15	XXX	L
87336U 10 5	TABLEAU SOFTWARE CL A ORD		08/01/2019.	VARIOUS	3.000	348	XXX	348	360	(12)			(12)		348			0		XXX	L
88579Y 10 1	3M ORD		07/01/2019.	Adjustment	4.000	693	XXX	836					0		836		(143)	(143)	12	XXX	L
891906 10 9	TOTAL SYSTEM SERVICES ORD		09/17/2019.	VARIOUS	8.000	712	XXX	712	650	61			61		712			0	4	XXX	L
981558 10 9	WORLDPAY CL A ORD		08/01/2019.	VARIOUS	11.000	475	XXX	354	841	(487)			(487)		354		121	121		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
N59465 10 9	MYLAN ORD	C	07/01/2019.	Adjustment	24.000	457	XXX	838	658	181			181		838		(381)	(381)		XXX	L
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	07/05/2019.	JP MORGAN SECURITIES INC.	16.000	1,562	XXX	1,360	1,172	187			187		1,360		202	202	10	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					23,986	XXX	23,461	16,224	643	0	0	643	0	23,461	0	525	525	216	XXX	XXX
9799997.	Total - Common Stocks - Part 4					23,986	XXX	23,461	16,224	643	0	0	643	0	23,461	0	525	525	216	XXX	XXX
9799999.	Total - Common Stocks					23,986	XXX	23,461	16,224	643	0	0	643	0	23,461	0	525	525	216	XXX	XXX
9899999.	Total - Preferred and Common Stocks					23,986	XXX	23,461	16,224	643	0	0	643	0	23,461	0	525	525	216	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,072,887	XXX	1,080,873	1,049,847	(1,277)	(5,391)	0	(6,668)	0	1,068,820	0	4,066	4,066	23,642	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
	BNY MELLON SECURITIES OVERNIGHT FUND		L	108,061	108,061	
7499999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			108,061	108,061	XXX
7799999.	Total - Common Stock			108,061	108,061	0
7899999.	Total - Preferred and Common Stock			108,061	108,061	XXX
9999999.	Totals			108,061	108,061	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....108,061 Book/Adjusted Carrying Value $.....108,061
2. Average balance for the year: Fair Value $.....60,425 Book/Adjusted Carrying Value $.....60,425
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....108,061 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
BNY Mellon Pittsburgh, PA					(889)	(22)	(20)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(889)	(22)	(20)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(889)	(22)	(20)	XXX
0599999. Total Cash	XXX	XXX	0	0	(889)	(22)	(20)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
000000 00 0	FIDELITY INVST MMKT GOVT 57		07/01/2019			50,000		181
316175 10 8	FIDELITY IMM:GOVT I		09/30/2019	1.910		981,665	1,493	12,109
8699999. Total - All Other Money Market Mutual Funds						1,031,665	1,493	12,290
8899999. Total - Cash Equivalents						1,031,665	1,493	12,290