



QUARTERLY STATEMENT

As of March 31, 2020  
of the Condition and Affairs of the

Westfield Insurance Company

NAIC Group Code.....0228, 0228 (Current Period) (Prior Period)	NAIC Company Code..... 24112	Employer's ID Number..... 34-6516838
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... July 12, 1929	Commenced Business..... July 19, 1929	
Statutory Home Office	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)	330-887-0101 (Area Code) (Telephone Number)
Mail Address	P. O. Box 5001 .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 (Street and Number) (City or Town, State, Country and Zip Code)	330-887-0101 (Area Code) (Telephone Number)
Internet Web Site Address	www.westfieldgrp.com	
Statutory Statement Contact	Jeffrey Scott Gillentine (Name) FinancialReporting@westfieldgrp.com (E-Mail Address)	330-887-0101 (Area Code) (Telephone Number) (Extension) 330-887-7626 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Edward James Largent III	President, CEO, and Board Chair	2. Joseph Christian Kohmann	Chief Financial Officer and Treasurer
3. Frank Anthony Carrino	Chief Legal Officer and Secretary		
OTHER			
Robert William Bowers	National Claims and Customer Service Ldr	Jeffrey Scott Gillentine	Controller
Robyn Renee Hahn	President, Small Business Segment	Mark Anthony Kidd	Mid Market UW and Sales Leader
Terry Lee McClaskey Jr	National Personal Lines Leader	James Robert Merz	Chief Actuarial and Analytic Officer
Tracey Lynn Petkovic	Chief Information Officer	Michael Joseph Prandi	Chief Insurance Operations Officer
Stuart Wayne Rosenberg	Chief Innovation and Strategy Officer	David Harold Ruppel	Agribusiness UW and Sales Ldr
Peter Robert Schwanke	Chief Risk Officer	Gary William Stumper	National Surety Leader
Craig David Welsh	Chief Distribution Officer	George Krieg Wiswesser	Chief Investment Officer

DIRECTORS OR TRUSTEES

Cheryl Lila Carlisle	Fariborz Ghadar	Gary Dean Hallman	David Preston Hollander #
John Patrick Lanigan Jr	Edward James Largent III	Craig David Pfeiffer	Billie Kay Rawot
John Lewis Watson			

State of..... Ohio  
County of..... Medina

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)
Edward James Largent III	Joseph Christian Kohmann	Frank Anthony Carrino
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President, CEO, and Board Chair	Chief Financial Officer and Treasurer	Chief Legal Officer and Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me This 15th day of April 2020	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [ X ] No [ ] _____ _____ _____
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ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,368,970,336	.....0	1,368,970,336	1,430,080,049
2. Stocks:				
2.1 Preferred stocks.....	.....0	.....0	.....0	.....0
2.2 Common stocks.....	436,143,501	.....0	436,143,501	551,192,098
3. Mortgage loans on real estate:				
3.1 First liens.....	.....0	.....0	.....0	.....0
3.2 Other than first liens.....	.....0	.....0	.....0	.....0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	.....0	.....0	.....0	.....0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	.....0	.....0	.....0	.....0
4.3 Properties held for sale (less \$.....0 encumbrances).....	.....0	.....0	.....0	.....0
5. Cash (\$.....1,028,713), cash equivalents (\$.....2,006,593) and short-term investments (\$.....0).....	6,593,912	3,558,606	3,035,306	5,334,335
6. Contract loans (including \$.....0 premium notes).....	.....0	.....0	.....0	.....0
7. Derivatives.....	.....0	.....0	.....0	.....0
8. Other invested assets.....	380,236,871	.....0	380,236,871	371,789,752
9. Receivables for securities.....	287,753	.....0	287,753	.....0
10. Securities lending reinvested collateral assets.....	.....0	.....0	.....0	.....0
11. Aggregate write-ins for invested assets.....	.....0	.....0	.....0	.....0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,192,232,373	3,558,606	2,188,673,767	2,358,396,234
13. Title plants less \$.....0 charged off (for Title insurers only).....	.....0	.....0	.....0	.....0
14. Investment income due and accrued.....	14,854,397	.....0	14,854,397	18,293,102
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	53,925,966	6,701,706	47,224,260	45,910,980
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....1,005,264 earned but unbilled premiums).....	283,380,678	100,528	283,280,150	273,410,040
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	.....0	.....0	.....0	.....0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	.....0	.....0	.....0	.....0
16.2 Funds held by or deposited with reinsured companies.....	.....0	.....0	.....0	.....0
16.3 Other amounts receivable under reinsurance contracts.....	.....0	.....0	.....0	.....0
17. Amounts receivable relating to uninsured plans.....	.....0	.....0	.....0	.....0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	.....0	.....0	.....0	.....0
18.2 Net deferred tax asset.....	1,570,983	.....0	1,570,983	.....0
19. Guaranty funds receivable or on deposit.....	.....0	.....0	.....0	.....0
20. Electronic data processing equipment and software.....	47,225,962	47,225,962	.....0	.....0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	.....0	.....0	.....0	.....0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....0	.....0	.....0	.....0
23. Receivables from parent, subsidiaries and affiliates.....	87,438,109	.....0	87,438,109	59,500,000
24. Health care (\$.....0) and other amounts receivable.....	.....0	.....0	.....0	.....0
25. Aggregate write-ins for other than invested assets.....	205,701,518	.....0	205,701,518	243,319,363
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,886,329,986	57,586,802	2,828,743,184	2,998,829,719
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.....0	.....0	.....0	.....0
28. Total (Lines 26 and 27).....	2,886,329,986	57,586,802	2,828,743,184	2,998,829,719

DETAILS OF WRITE-INS

1101. ....	.....0	.....0	.....0	.....0
1102. ....	.....0	.....0	.....0	.....0
1103. ....	.....0	.....0	.....0	.....0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.....0	.....0	.....0	.....0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.....0	.....0	.....0	.....0
2501. COLI CSV.....	205,701,518	.....0	205,701,518	243,319,363
2502. ....	.....0	.....0	.....0	.....0
2503. ....	.....0	.....0	.....0	.....0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.....0	.....0	.....0	.....0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	205,701,518	.....0	205,701,518	243,319,363

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....111,647,850).....	729,980,919	726,226,317
2. Reinsurance payable on paid losses and loss adjustment expenses.....	0	0
3. Loss adjustment expenses.....	217,718,220	217,424,261
4. Commissions payable, contingent commissions and other similar charges.....	44,435,705	53,483,993
5. Other expenses (excluding taxes, licenses and fees).....	35,456,409	44,523,529
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,495,261	12,490,990
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	11,163,722	10,133,838
7.2 Net deferred tax liability.....	0	26,623,267
8. Borrowed money \$.....188,210,526 and interest thereon \$.....30,698.....	188,241,224	113,962,010
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....476,308,921 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).....	483,092,408	477,258,269
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,038,070	4,346,073
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	0	0
15. Remittances and items not allocated.....	(1,000,000)	0
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	27,677,454
20. Derivatives.....	0	0
21. Payable for securities.....	0	0
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,722,621,938	1,714,150,001
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	1,722,621,938	1,714,150,001
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	8,220,000	8,220,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	67,267,015	67,267,015
35. Unassigned funds (surplus).....	1,030,634,231	1,209,192,703
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,106,121,246	1,284,679,718
38. Totals (Page 2, Line 28, Col. 3).....	2,828,743,184	2,998,829,719

DETAILS OF WRITE-INS

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

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$ ....257,564,323).....	249,070,240	266,974,747	1,059,900,292
1.2 Assumed..... (written \$ ....245,637,040).....	239,953,305	242,775,465	987,885,015
1.3 Ceded..... (written \$ ....257,820,205).....	249,476,526	267,502,758	1,062,842,890
1.4 Net..... (written \$ ....245,381,158).....	239,547,019	242,247,454	984,942,417
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....151,391,641):			
2.1 Direct.....	151,647,376	144,009,302	564,233,709
2.2 Assumed.....	142,841,440	132,492,057	586,965,184
2.3 Ceded.....	151,956,728	144,287,817	566,047,706
2.4 Net.....	142,532,088	132,213,542	585,151,187
3. Loss adjustment expenses incurred.....	27,126,055	29,252,775	112,098,209
4. Other underwriting expenses incurred.....	83,598,353	89,555,242	344,228,655
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	253,256,496	251,021,559	1,041,478,051
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(13,709,477)	(8,774,105)	(56,535,634)
INVESTMENT INCOME			
9. Net investment income earned.....	17,491,897	18,710,779	91,293,292
10. Net realized capital gains (losses) less capital gains tax of \$ ....1,226,950.....	4,615,670	5,656,711	54,496,289
11. Net investment gain (loss) (Lines 9 + 10).....	22,107,567	24,367,490	145,789,581
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ ....747,655 amount charged off \$ ....1,256,808).....	(509,153)	(413,899)	(1,529,176)
13. Finance and service charges not included in premiums.....	616,538	694,081	2,658,426
14. Aggregate write-ins for miscellaneous income.....	(37,613,305)	13,091,181	27,062,534
15. Total other income (Lines 12 through 14).....	(37,505,920)	13,371,363	28,191,784
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(29,107,830)	28,964,748	117,445,731
17. Dividends to policyholders.....	313,167	398,411	1,452,658
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).....	(29,420,997)	28,566,337	115,993,073
19. Federal and foreign income taxes incurred.....	(126,684)	584,016	1,392,045
20. Net income (Line 18 minus Line 19) (to Line 22).....	(29,294,313)	27,982,321	114,601,028
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,284,679,718	1,155,568,892	1,155,568,892
22. Net income (from Line 20).....	(29,294,313)	27,982,321	114,601,028
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ ....(26,328,728).....	(99,046,169)	46,589,221	50,896,392
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	1,865,522	1,313,400	(1,429,553)
27. Change in nonadmitted assets.....	(2,083,512)	875,682	42,959
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(50,000,000)	0	(35,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(178,558,472)	76,760,624	129,110,826
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,106,121,246	1,232,329,516	1,284,679,718

DETAILS OF WRITE-INS			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Net other interest income.....	4,539	7,388	25,806
1402. COLI CSV.....	(37,617,844)	13,083,793	27,036,728
1403. ....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(37,613,305)	13,091,181	27,062,534
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

Westfield Insurance Company  
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.....	231,015,680	240,635,585	988,090,400
2. Net investment income.....	24,521,314	25,560,183	107,820,076
3. Miscellaneous income.....	(37,505,919)	22,636,542	37,456,963
4. Total (Lines 1 through 3).....	218,031,075	288,832,310	1,133,367,439
5. Benefit and loss related payments.....	138,777,487	135,147,940	594,949,992
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	128,319,458	142,621,095	466,464,841
8. Dividends paid to policyholders.....	313,167	390,868	1,476,164
9. Federal and foreign income taxes paid (recovered) net of \$.....1,226,950 tax on capital gains (losses).....	70,382	55,598	9,785,188
10. Total (Lines 5 through 9).....	267,480,494	278,215,501	1,072,676,185
11. Net cash from operations (Line 4 minus Line 10).....	(49,449,419)	10,616,809	60,691,254
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	73,394,702	16,760,468	104,943,583
12.2 Stocks.....	13,418,507	10,851,525	145,200,718
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	12,603,200	10,017,068	52,934,461
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	99,416,409	37,629,061	303,078,762
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	11,439,232	4,847,562	64,956,016
13.2 Stocks.....	25,664,617	2,325,888	54,803,348
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	17,946,485	18,032,489	105,682,083
13.6 Miscellaneous applications.....	287,753	9,907	795
13.7 Total investments acquired (Lines 13.1 to 13.6).....	55,338,087	25,215,846	225,442,242
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	44,078,322	12,413,215	77,636,520
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	74,279,214	(16,592,711)	(50,304,909)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	50,000,000	0	35,000,000
16.6 Other cash provided (applied).....	(21,202,788)	(6,570,265)	(60,071,380)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	3,076,426	(23,162,976)	(145,376,289)
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).....	(2,294,671)	(132,952)	(7,048,515)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	8,888,583	12,362,414	15,937,098
19.2 End of period (Line 18 plus Line 19.1).....	6,593,912	12,229,462	8,888,583
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 .....	0	0	0

**NOTES TO FINANCIAL STATEMENTS**

**Note 1 – Summary of Significant Accounting Policies and Going Concern**

- A.

Accounting Practices

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

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

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

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

	SSAP #	F/S Page	F/S Line #	3/31/2020	12/31/2019
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (29,294,313)	\$ 114,601,028
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (29,294,313)	\$ 114,601,028
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,106,121,246	\$ 1,284,679,718
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 1,106,121,246	\$ 1,284,679,718

- B.

Use of Estimates in the Preparation of the Financial Statement - No significant changes
- C.

Accounting Policy

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

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

In addition, the Company uses the following accounting policies:

(1-5)

No significant changes

(6)

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

(7-13)

No significant changes
- D.

Going Concern

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

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

No significant changes

**Note 3 – Business Combinations and Goodwill**

Not applicable

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

- A.

Mortgage Loans, including Mezzanine Real Estate Loans - Not applicable
- B.

Debt Restructuring - Not applicable
- C.

Reverse Mortgages - Not applicable
- D.

Loan-Backed Securities

(1)

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

(2-3)

No other-than-temporary impairments have been recognized on loan-backed securities.

**NOTES TO FINANCIAL STATEMENTS**

(4) Impaired loan-backed securities for which an other-than-temporary impairment has not been recognized as of March 31, 2020 are summarized below:

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (16,894)
	2. 12 Months or Longer	\$ (1,949)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 594,018
	2. 12 Months or Longer	\$ 3,700,333

- (5) In concluding that the impairments are not other-than-temporary, the Company has considered the following general categories of information:
- Length of time and extent to which the fair value has been less than cost
  - Issuer credit quality
  - Industry sector considerations
  - General interest rate environment
  - Probability of collecting future cash flows

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not applicable
- L. Restricted Assets - No significant changes
- M. Working Capital Finance Investments - Not applicable
- N. Offsetting and Netting of Assets and Liabilities - Not applicable
- O. Structured Notes - No significant changes
- P. 5GI Securities - No significant changes
- Q. Short Sales - Not applicable
- R. Prepayment Penalty and Acceleration Fees - Not applicable

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

No significant changes

**Note 7 – Investment Income**

Not applicable

**Note 8 – Derivative Instruments**

Not applicable

**Note 9 – Income Taxes**

No significant changes

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

- A. The Company is owned and operated by its parent company, Ohio Farmers Insurance Company.
- B. The Company paid common stock dividends to its parent, Ohio Farmers Insurance Company, for the following dates and amounts:
- |                  |              |
|------------------|--------------|
| May 9, 2019      | \$10,000,000 |
| June 4, 2019     | \$15,000,000 |
| June 20, 2019    | \$10,000,000 |
| February 3, 2020 | \$50,000,000 |
- C. Dollar Amounts of Transactions - Not applicable
- D. Affiliated balances due to and from the Company at 3/31/2020 and 12/31/2019 respectively were:

**NOTES TO FINANCIAL STATEMENTS**

	3/31/2020	12/31/2019
Ohio Farmers Insurance Company	\$ 19,434,377	\$ 0
Westfield Credit Corp.*	68,003,732	59,500,000
Affiliated Receivable	\$ 87,438,109	\$ 59,500,000
Ohio Farmers Insurance Company	\$ 0	\$ 27,677,454
Affiliated Payable	\$ 0	\$ 27,677,454

\*Westfield Credit Corp. is not part of the intercompany pooling arrangement. The Company and Westfield Credit Corp. have entered into a written, revolving line of credit to provide borrowing capacity to Westfield Credit Corp. of up to \$100,000,000. The interest is settled monthly, but the advance is revolving and can be paid down or drawn upon with only a 24 hour notice by either party. The interest on the outstanding balance is accrued at an overnight daily basis index and settled every thirty (30) days.

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

- E. Guarantees or Undertakings - No significant changes
- F. Material Management or Service Contracts and Cost-Sharing Arrangements - Not applicable
- G. Nature of the Control Relationship - No significant changes
- H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned - Not applicable
- I. Investments in SCA that Exceed 10% of Admitted Assets - No significant changes
- J. Investments in Impaired SCAs - Not applicable
- K. Investment in Foreign Insurance Subsidiary - Not applicable
- L. Investment in Downstream Noninsurance Holding Company - Not applicable
- M. All SCA Investments - Not applicable
- N. Investment in Insurance SCAs - Not applicable
- O. SCA Loss Tracking - Not applicable

**Note 11 – Debt**

- A. Debt, Including Capital Notes  
On June 20, 2018, the Company entered into a Term Loan Credit Agreement (“Term Loan”) with The Huntington National Bank (“Huntington Bank”) and an available commitment amount of \$50.0 million. An initial amount of \$25.0 million was drawn on the commencement of the Term Loan and the additional amount of \$25.0 million available under the Term Loan was drawn by the Company, in full, on September 20, 2018 to partially finance various planned capital projects. The Term Loan matures June 20, 2023. Borrowings under the Term Loan bear interest on the prevailing three (3) month term London Interbank Offer Rate (“LIBOR”) based advance instrument with interest payable upon maturity of each LIBOR borrowing term. The interest rate on the Term Loan at March 31, 2020, was 2.02%. The Term Loan requires quarterly amortization payments of 5% of the original principal amount starting in the fourth quarter of 2018. Voluntary principal prepayments are permitted without premium or penalty and are applied to the schedule of required quarterly minimum payment obligations in reverse order of respective maturities. As of March 31, 2020, the Company had prepaid \$15.8 million on the Term Loan to date, including \$10.5 million and \$2.6 million in 2019 and 2018, respectively.

The Term Loan is fully secured up to the commitment amount by Municipal Bonds rated A-/A1 or better. These securities are held in a custody account and pledged to Huntington Bank. As of March 31, 2020, the fair market value of these securities pledged was \$53.7 million.

- B. FHLB (Federal Home Loan Bank) Agreements
  - (1) Nature of the FHLB Agreement  
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has borrowed funds in the form of revolving lines of credit based advance instruments. It is part of the Company's strategy to utilize these funds for general business purposes.
  - (2) FHLB Capital Stock
    - a. Aggregate Totals

1. Current Year to Date			
	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,644,375	4,644,375	0
(c) Activity Stock	7,800,025	7,800,025	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 12,444,400	\$ 12,444,400	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 183,791,076	XXX	XXX

2. Prior Year-End			
	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts



**NOTES TO FINANCIAL STATEMENTS**

(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,644,375	4,644,375	0
(c) Activity Stock	2,355,025	2,355,025	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,999,400	\$ 6,999,400	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 186,243,255	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	\$ 190,245,340	\$ 181,928,593	\$ 154,000,000
2. Current Year to Date General Account Total Collateral Pledged	190,245,340	181,928,593	154,000,000
3. Current Year to Date Protected Cell Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Protected Cell Total Collateral Pledged	\$ 192,743,346	\$ 189,498,009	\$ 77,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	\$ 191,785,683	\$ 186,847,403	\$ 64,000,000
2. Current Year to Date General Account Total Collateral Pledged	191,785,683	186,847,403	64,000,000
3. Current Year-End to Date Protected Cell Total Collateral Pledged	0	0	0
4. Prior Year Total General and Protected Cell Total Collateral Pledged	\$ 199,112,518	\$ 195,572,681	\$ 86,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	154,000,000	154,000,000	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	154,000,000	154,000,000	0	0

2. Prior Year-End

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	77,000,000	77,000,000	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	77,000,000	77,000,000	0	0

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

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	\$ 154,000,000	\$ 154,000,000	\$ 0
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	\$ 154,000,000	\$ 154,000,000	\$ 0

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the
--	--

**NOTES TO FINANCIAL STATEMENTS**

	Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	Not Applicable
3. Other	Not Applicable

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

A. Defined Benefit Plan

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

- (1) Change in Benefit Obligation - No significant changes
- (2) Change in Net Plan Assets – The postretirement plan net assets decreased from \$29,035,189 at December 31, 2019 to \$23,772,348 at March 31, 2020. This \$5.3 million decrease (18.1%) resulted from the economic impacts arising from the Coronavirus pandemic. The pension plan net assets increased \$20,869,295 from \$473,586,497 at December 31, 2019 to \$494,455,792 at March 31, 2020. The unfavorable market impact of the pandemic on the pension plan net assets was mitigated by the \$72.1 million employer contribution made by Ohio Farmers Insurance Company in the first quarter. The timing of the market recovery is uncertain at this time.
- (3) Funded Status – No significant changes
- (4) Components of Net Periodic Benefit Cost

As of March 31, 2020 and March 31, 2019, there was accrued, in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization, amounts representing the present value of future benefit obligations.

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2019	Current Year to Date	2019	Current Year to Date	2019
a. Service cost	\$ 5,166,360	\$ 4,105,823	\$ 201,504	\$ 184,935	\$ 0	\$ 0
b. Interest cost	5,839,252	6,169,341	383,804	453,785	0	0
c. Expected return on plan assets	(10,557,061)	(8,154,161)	(580,136)	(515,239)	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	2,825,958	2,161,739	74,133	120,114	0	0
f. Prior service cost or credit	153,002	268,604	96,894	96,894	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	\$ 3,427,511	\$ 4,551,346	\$ 176,199	\$ 340,489	\$ 0	\$ 0

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

- (5-10) No significant changes
- (11) Ohio Farmers Insurance Company contributed \$50.0 million to its pension plan in February 2020 and \$22.1 million in March 2020. Ohio Farmers Insurance Company does not expect to make any additional contributions during the remainder of fiscal year 2020.
- (12-15) No significant changes
- (16) Significant Change in the Benefit Obligation or Plan Assets – See notes 12.A.2 and 12.C.
- (17-18) No significant changes

B. Investment Policies and Strategies - No significant changes

- C. Fair Value of Plan Assets - The fair value of postretirement plan assets decreased from \$29,258,293 at December 31, 2019 to \$23,980,372 at March 31, 2020. This \$5.3 million decrease (18.1%) resulted from the economic impacts arising from the Coronavirus pandemic. The fair value of pension plan assets increased \$19,458,022 from \$440,006,916 at December 31, 2019 to \$459,464,938 at March 31, 2020. The unfavorable market impact of the pandemic on the pension plan assets was mitigated by the \$72.1 million employer contribution made by Ohio Farmers Insurance Company in the first quarter. The timing of the market recovery is uncertain at this time.
- D. Basis Used to Determine Expected Long-Term Rate-of-Return - No significant changes
- E. Defined Contribution Plans - The total fair market value of the defined contribution plan assets decreased from \$364,990,279 at December 31, 2019 to \$303,054,481 at March 31, 2020. This \$61.9 million decrease (17.0%) resulted from the economic impacts arising from the Coronavirus pandemic. The timing of the market recovery is uncertain at this time.
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans - Not Applicable
- H. Postemployment Benefits and Compensated Absences - No significant changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - No significant changes

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

**NOTES TO FINANCIAL STATEMENTS**

No significant changes

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

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

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

**Note 15 – Leases**

No significant changes

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

Not applicable

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

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

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

Not applicable

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

Not applicable

**Note 20 – Fair Value Measurements**

- A. Fair Value Measurements

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

- Level 1 - Values are unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.
- Level 2 - Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.
- Level 3 - Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset or liability at the reporting date.
- The Company has no liabilities that are measured at fair value in the statement of financial position.

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
CS - Industrial and Miscellaneous - Unaffiliated	\$ 283,701,503	\$ 0	\$ 0	\$ 0	\$ 283,701,503
CS - Mutual Funds	\$ 152,441,998	\$ 0	\$ 0	\$ 0	\$ 152,441,998
CE - Money Market Mutual Funds	\$ 0	\$ 0	\$ 0	\$ 2,006,593	\$ 2,006,593
OIA - Joint Venture, Ptr or LLC, char. of Com Stks - Unaffiliated	\$ 2,446,015	\$ 0	\$ 0	\$ 0	\$ 2,446,015
Total	\$ 438,589,516	\$ 0	\$ 0	\$ 2,006,593	\$ 440,596,109
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(2) At March 31, 2020, the Company held no investments in assets or liabilities measured and reported at fair value that were classified as Level 3.

**NOTES TO FINANCIAL STATEMENTS**

- (3) The Company’s policy for determining when transfers between levels is required is based upon change in the inputs used to determine fair value measurement. If an input changes, the Company evaluates the new input(s) and makes the determination whether or not a transfer between levels is appropriate. If an asset or liability is transferred between levels, it is the Company’s policy to record the transfer as of the beginning of the quarter in which the transfer occurs. The Company held no assets or liabilities categorized as Level 1, 2 or 3 during the reporting period that were transferred into or out of the level categorization held at January 1, 2020.
- (4) As of March 31, 2020, the Company held no investments in assets or liabilities measured and reported at fair value that were classified as Level 2 or Level 3. Historically, fair values in the Level 2 category are provided by independent pricing services. Where independent pricing services provide fair values, the Company has obtained an understanding of the methods, models and inputs used in pricing and has controls in place to validate that amounts provided represent current fair values. Estimated fair values of investments categorized as Level 3 generally include inputs for which no readily observable inputs are available and require management judgment.
- (5) As of March 31, 2020, the Company had no holdings classified as either a derivative asset or liability.

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

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

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

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

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$1,509,020,432	\$1,368,970,336	\$ 281,738,273	\$1,220,087,272	\$ 7,194,887	\$ 0	\$ 0
Common stocks	\$ 436,143,501	\$ 436,143,501	\$ 436,143,501	\$ 0	\$ 0	\$ 0	\$ 0
Cash equivalents	\$ 2,006,593	\$ 2,006,593	\$ 0	\$ 0	\$ 0	\$ 2,006,593	\$ 0
Other invested assets	\$ 2,446,015	\$ 2,446,015	\$ 2,446,015	\$ 0	\$ 0	\$ 0	\$ 0
Receivables for securities	\$ 287,753	\$ 287,753	\$ 0	\$ 287,753	\$ 0	\$ 0	\$ 0
Borrowed money	\$ 188,241,224	\$ 188,241,224	\$ 0	\$ 188,241,224	\$ 0	\$ 0	\$ 0

- D. Not Practicable to Estimate Fair Value - Not applicable
- E. NAV Practical Expedient Investments

At March 31, 2020, the investments held by the Company which are being reported at net asset value (NAV) consist entirely of money market mutual funds. There are no significant restrictions that apply in the liquidation of any of these investments. They are also not likely to be sold below NAV.

**Note 21 – Other Items**

- A. Unusual or Infrequent Items  
In response to COVID-19, the Company has executed its business continuity plan and is gathering data and monitoring the impacts on our business from both an operational and financial perspective. Additionally, the parent company, Ohio Farmers Insurance Company, filed a national operational and financial impact survey related to COVID-19 with the Ohio Department of Insurance and the NAIC on April 7, 2020.
- B. Troubled Debt Restructuring Debtors - Not applicable
- C. Other Disclosures - Not applicable
- D. Business Interruption Insurance Recoveries - No significant changes
- E. State Transferable and Non-Transferable Tax Credits - No significant changes
- F. Subprime Mortgage Related Risk Exposure - No significant changes
- G. Insurance-Linked Securities (ILS) Contracts - Not applicable
- H. The Amount that Could be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy - Not applicable

**Note 22 – Events Subsequent**

Subsequent events have been considered through April 15, 2020 for the statutory statements issued as of March 31, 2020. No events or transactions have occurred that would give rise to a Type I or Type II subsequent event.

**Note 23 – Reinsurance**

No significant changes

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

**NOTES TO FINANCIAL STATEMENTS**

Not applicable

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

Reserves as of December 31, 2019 were \$943.7 million. In calendar year 2020, \$116.7 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$820.0 million. Therefore, there has been a \$7.0 million favorable prior-year development from December 31, 2019 to March 31, 2020. The favorable development is principally from decreases in the estimates of loss and loss adjustment expenses for the following lines of business: Auto Physical Damage, Other Liability and Workers' Compensation. This change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The estimates are not affected by prior year loss development on retrospectively rated policies, as the Company does not write this type of policy.

**Note 26 – Intercompany Pooling Arrangements**

A. - F.      No significant changes

G.            Affiliated balances due to and from the Company at 3/31/2020 and 12/31/2019 respectively were:

	3/31/2020	12/31/2019
Ohio Farmers Insurance Company*	\$ 19,434,377	\$ 0
Westfield Credit Corp.	68,003,732	59,500,000
Affiliated Receivable	\$ 87,438,109	\$ 59,500,000
Ohio Farmers Insurance Company*	\$ 0	\$ 27,677,454
Affiliated Payable	\$ 0	\$ 27,677,454

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

**Note 27 – Structured Settlements**

No significant changes

**Note 28 – Health Care Receivables**

Not applicable

**Note 29 – Participating Policies**

No significant changes

**Note 30 – Premium Deficiency Reserves**

No significant changes

**Note 31 – High Deductibles**

No significant changes

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

No significant changes

**Note 33 – Asbestos/Environmental Reserves**

No significant changes

**Note 34 – Subscriber Savings Accounts**

Not applicable

**Note 35 – Multiple Peril Crop Insurance**

Not applicable

**Note 36 – Financial Guaranty Insurance**

Not applicable

**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 [ ☒ ]

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 [ ☒ ]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ ]    No [ ☐ ]

3.2

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

Yes [ ☐ ]    No [ ☒ ]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [ ☐ ]    No [ ☒ ]

3.5

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

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [ ☐ ]    No [ ☒ ]

4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
	0	

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ ]

6.1

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

12/31/2017

6.2

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

12/31/2017

6.3

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

05/29/2019

6.4

By what department or departments?

Ohio

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ ]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [ ☒ ]    No [ ☐ ]    N/A [ ☐ ]

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 [ ☒ ]

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 [ ☐ ]

8.2

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

Ohio Farmers Insurance Company

8.3

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

Yes [ ☒ ]    No [ ☐ ]

8.4

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

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

9.1

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

Yes [ ☒ ]    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 [ ☒ ]

9.21

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

9.3

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

Yes [ ☐ ]    No [ ☒ ]

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

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

**FINANCIAL**

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

Yes ☒ No ☐

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

\$

19,434,377

**INVESTMENT**

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

Yes ☐ No ☒

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

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

\$

13,619,143

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

\$

0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☐ No ☒

14.2 If yes, please complete the following:

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

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

Yes ☐ No ☒

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

Yes ☐ No ☐ N/A ☐

If no, attach a description with this statement.

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

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

\$

0

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

\$

0

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

\$

0

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

Yes ☒ 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	One Wall Street, New York, NY 44201
Federal Home Loan Bank, Cincinnati	P.O. Box 598, Cincinnati, OH 44201

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

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

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

Yes ☐ No ☒

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

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

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

1 Name of Firm or Individual	2 Affiliation
George Wiswesser	I
Ronald Stephonic	I
Krishna Patel	I
Scott Richter	I
Richard Nash	I
Chris Giampietro	I

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

Yes ☐ No ☒

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

Yes ☐ No ☒

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

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

				Agreement (IMA) Filed

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

Yes ☒ No ☐
- 18.2 If no, list exceptions:
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes ☒ No ☐

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes ☐ No ☒

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The security was purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit raing(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes ☐ No ☒

Q07.2





**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
<b>All Other Insurers</b>						
00000.....	AA-1120156.....	Lloyd's Syndicate Number 1686.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-3191388.....	Vermeer Reins Ltd.....	BMU.....	Unauthorized...	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..L...	.....406,576	.....187,528	.....106,210	.....95,908	.....2,034,622	.....1,140,481
2.	Alaska.....AK	..L...	.....1,665	.....3,046	.....0	.....0	.....485	.....573
3.	Arizona.....AZ	..L...	.....5,717,100	.....6,018,748	.....2,877,243	.....3,715,839	.....31,130,738	.....30,160,506
4.	Arkansas.....AR	..L...	.....525,353	.....343,474	.....(66,118)	.....(316)	.....179,118	.....165,452
5.	California.....CA	..N...	.....0	.....0	.....0	.....0	.....70,815	.....95,130
6.	Colorado.....CO	..L...	.....8,759,812	.....10,564,288	.....4,151,292	.....4,401,855	.....25,661,099	.....25,290,713
7.	Connecticut.....CT	..L...	.....224,811	.....302,207	.....0	.....131,014	.....48,205	.....7,915
8.	Delaware.....DE	..L...	.....1,581,428	.....1,695,491	.....530,186	.....1,049,416	.....9,142,123	.....12,580,322
9.	District of Columbia.....DC	..L...	.....116,407	.....114,961	.....2,625	.....7,250	.....187,723	.....143,501
10.	Florida.....FL	..L...	.....31,682,258	.....34,817,977	.....17,267,098	.....23,349,579	.....185,009,328	.....187,761,039
11.	Georgia.....GA	..L...	.....12,209,343	.....12,394,144	.....5,399,652	.....8,199,978	.....49,850,545	.....61,243,483
12.	Hawaii.....HI	..L...	.....1,975	.....1,200	.....0	.....0	.....1,510	.....196
13.	Idaho.....ID	..L...	.....117,814	.....38,304	.....12,138	.....1,104	.....93,787	.....59,458
14.	Illinois.....IL	..L...	.....14,886,235	.....16,959,925	.....14,180,706	.....13,939,931	.....81,185,798	.....85,991,738
15.	Indiana.....IN	..L...	.....10,263,751	.....10,843,454	.....5,236,744	.....6,118,915	.....32,233,738	.....42,749,795
16.	Iowa.....IA	..L...	.....4,402,617	.....3,780,804	.....1,006,074	.....2,547,271	.....12,579,752	.....16,015,910
17.	Kansas.....KS	..L...	.....216,535	.....212,473	.....(46,046)	.....5,389	.....814,639	.....270,762
18.	Kentucky.....KY	..L...	.....9,017,487	.....9,474,069	.....10,833,311	.....4,634,867	.....45,103,557	.....50,114,323
19.	Louisiana.....LA	..L...	.....53,171	.....47,281	.....(10,089)	.....0	.....54,697	.....48,506
20.	Maine.....ME	..L...	.....134,275	.....186,682	.....0	.....0	.....19,790	.....4,727
21.	Maryland.....MD	..L...	.....3,459,367	.....3,333,693	.....2,638,207	.....1,546,448	.....10,923,307	.....13,025,226
22.	Massachusetts.....MA	..L...	.....331,930	.....470,114	.....0	.....(145)	.....95,464	.....4,791
23.	Michigan.....MI	..L...	.....13,796,069	.....14,768,289	.....8,935,084	.....8,756,026	.....60,537,366	.....66,957,603
24.	Minnesota.....MN	..L...	.....9,283,571	.....8,834,133	.....4,791,110	.....4,319,736	.....26,955,975	.....35,100,306
25.	Mississippi.....MS	..L...	.....208,932	.....36,521	.....50,166	.....268	.....191,775	.....165,741
26.	Missouri.....MO	..L...	.....183,966	.....227,494	.....(8,265)	.....29,811	.....2,360,302	.....856,415
27.	Montana.....MT	..L...	.....4,399	.....9,752	.....(57)	.....0	.....86,612	.....58,598
28.	Nebraska.....NE	..L...	.....262,130	.....172,487	.....43,521	.....44,202	.....369,077	.....434,183
29.	Nevada.....NV	..L...	.....172,391	.....190,781	.....1,115	.....43,667	.....319,587	.....287,681
30.	New Hampshire.....NH	..L...	.....2,937	.....3,841	.....0	.....0	.....4,590	.....2,493
31.	New Jersey.....NJ	..L...	.....63,707	.....46,461	.....0	.....0	.....14,660	.....7,267
32.	New Mexico.....NM	..L...	.....3,092,823	.....3,017,710	.....1,011,056	.....611,066	.....6,396,034	.....5,370,379
33.	New York.....NY	..L...	.....107,163	.....89,756	.....6,965	.....0	.....59,840	.....64,531
34.	North Carolina.....NC	..L...	.....6,761,728	.....6,812,402	.....2,553,187	.....2,187,822	.....20,923,474	.....20,874,040
35.	North Dakota.....ND	..L...	.....72,390	.....122,304	.....0	.....6,213	.....304,563	.....262,325
36.	Ohio.....OH	..L...	.....53,498,483	.....58,073,377	.....23,259,255	.....29,246,332	.....164,159,018	.....164,580,544
37.	Oklahoma.....OK	..L...	.....32,498	.....100,219	.....25,422	.....17,252	.....427,436	.....399,489
38.	Oregon.....OR	..L...	.....43,950	.....54,921	.....0	.....0	.....0	.....0
39.	Pennsylvania.....PA	..L...	.....28,780,227	.....29,793,994	.....23,078,135	.....15,165,038	.....76,571,018	.....90,851,589
40.	Rhode Island.....RI	..L...	.....20,485	.....5,229	.....0	.....0	.....6,099	.....1,642
41.	South Carolina.....SC	..L...	.....3,392,812	.....3,268,784	.....1,327,390	.....2,583,639	.....23,129,463	.....25,082,246
42.	South Dakota.....SD	..L...	.....89,892	.....26,801	.....49,129	.....4,624	.....249,825	.....313,940
43.	Tennessee.....TN	..L...	.....10,925,452	.....11,145,367	.....16,873,671	.....5,769,623	.....41,317,611	.....36,368,037
44.	Texas.....TX	..L...	.....2,696,166	.....1,855,772	.....139,097	.....1,030,307	.....2,036,757	.....1,996,765
45.	Utah.....UT	..L...	.....166,091	.....97,118	.....0	.....25,422	.....367,355	.....438,611
46.	Vermont.....VT	..L...	.....5,597	.....177	.....0	.....0	.....1,764	.....372
47.	Virginia.....VA	..L...	.....3,827,602	.....3,614,997	.....1,792,810	.....1,377,735	.....14,592,416	.....13,975,400
48.	Washington.....WA	..L...	.....47,780	.....34,848	.....0	.....0	.....103,983	.....191,088
49.	West Virginia.....WV	..L...	.....13,653,475	.....13,861,442	.....5,951,984	.....6,855,161	.....39,136,043	.....39,469,684
50.	Wisconsin.....WI	..L...	.....2,228,379	.....2,237,274	.....569,071	.....598,730	.....6,369,219	.....6,320,454
51.	Wyoming.....WY	..L...	.....33,316	.....14,371	.....0	.....0	.....678,488	.....57,256
52.	American Samoa.....AS	..N...	.....0	.....0	.....0	.....0	.....0	.....0
53.	Guam.....GU	..N...	.....0	.....0	.....0	.....0	.....0	.....0
54.	Puerto Rico.....PR	..N...	.....0	.....0	.....0	.....0	.....0	.....0
55.	US Virgin Islands.....VI	..N...	.....0	.....0	.....0	.....0	.....0	.....0
56.	Northern Mariana Islands.....MP	..N...	.....0	.....0	.....0	.....0	.....0	.....0
57.	Canada.....CAN	..N...	.....0	.....0	.....0	.....0	.....0	.....0
58.	Aggregate Other Alien.....OT	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0
59.	Totals.....	..XXX...	.....257,564,321	.....270,306,485	.....154,569,079	.....148,416,977	.....974,091,190	.....1,037,363,226

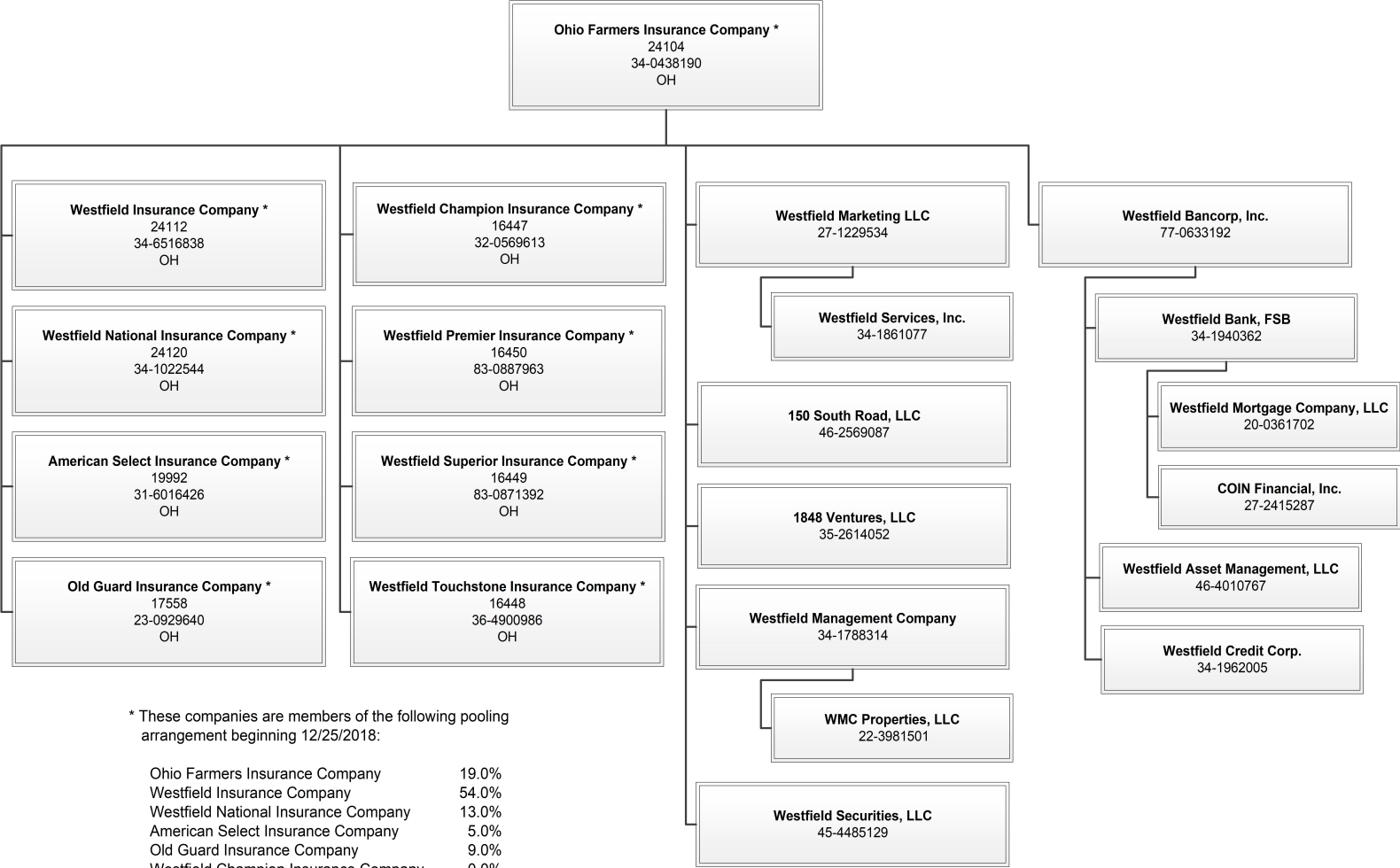
DETAILS OF WRITE-INS

58001. ....	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0
58002. ....	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0
58003. ....	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	..XXX...	.....0	.....0	.....0	.....0	.....0	.....0
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.....	50	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	7

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



\* These companies are members of the following pooling arrangement beginning 12/25/2018:

Ohio Farmers Insurance Company	19.0%
Westfield Insurance Company	54.0%
Westfield National Insurance Company	13.0%
American Select Insurance Company	5.0%
Old Guard Insurance Company	9.0%
Westfield Champion Insurance Company	0.0%
Westfield Premier Insurance Company	0.0%
Westfield Superior Insurance Company	0.0%
Westfield Touchstone Insurance Company	<u>0.0%</u>
Total	100%

**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)	*
<b>Members</b>															
0228	OFIC & Affiliates.....	24104...	34-0438190..	.....0	.....0	.....	Ohio Farmers Insurance Company.....	OH.....	UDP.....	NA.....	NA.....	.....0.000	NA.....	....N.....	1.....
0228	OFIC & Affiliates.....	24112...	34-6516838..	.....0	.....0	.....	Westfield Insurance Company.....	OH.....	RE.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0228	OFIC & Affiliates.....	24120...	34-1022544..	.....0	.....0	.....	Westfield National Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0228	OFIC & Affiliates.....	19992...	31-6016426..	.....0	.....0	.....	American Select Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0228	OFIC & Affiliates.....	17558...	23-0929640..	.....0	.....0	.....	Old Guard Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0228	OFIC & Affiliates.....	16447...	32-0569613..	.....0	.....0	.....	Westfield Champion Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0228	OFIC & Affiliates.....	16450...	83-0887963..	.....0	.....0	.....	Westfield Premier Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0228	OFIC & Affiliates.....	16449...	83-0871392..	.....0	.....0	.....	Westfield Superior Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0228	OFIC & Affiliates.....	16448...	36-4900986..	.....0	.....0	.....	Westfield Touchstone Insurance Company.....	OH.....	IA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	34-1788314..	.....0	.....0	.....	Westfield Management Company.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	22-3981501..	.....0	.....0	.....	WMC Properties, LLC.....	OH.....	NIA.....	Westfield Management Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	27-1229534..	.....0	.....0	.....	Westfield Marketing LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	34-1861077..	.....0	.....0	.....	Westfield Services, Inc.....	OH.....	NIA.....	Westfield Marketing LLC.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	77-0633192..	.....0	.....0	.....	Westfield Bancorp, Inc.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....Y.....	0.....
0.....	.....	0.....	34-1962005..	.....0	.....0	.....	Westfield Credit Corp.....	OH.....	NIA.....	Westfield Bancorp, Inc.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	46-4010767..	.....0	.....0	.....	Westfield Asset Management, LLC.....	OH.....	NIA.....	Westfield Bancorp, Inc.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	34-1940362..	.....0	.....0	.....	Westfield Bank, FSB.....	OH.....	NIA.....	Westfield Bancorp, Inc.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	20-0361702..	.....0	.....0	.....	Westfield Mortgage Company, LLC.....	OH.....	NIA.....	Westfield Bank, FSB.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	27-2415287..	.....0	.....0	.....	COIN Financial, Inc.....	OH.....	NIA.....	Westfield Bank, FSB.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	45-4485129..	.....0	.....0	.....	Westfield Securities, LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	46-2569087..	.....0	.....0	.....	150 South Road, LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....
0.....	.....	0.....	35-2614052..	.....0	.....0	.....	1848 Ventures, LLC.....	OH.....	NIA.....	Ohio Farmers Insurance Company.....	Ownership.....	...100.000	Ohio Farmers Insurance Company.....	....N.....	0.....

<b>Aster</b>	<b>Explanation</b>
1	No Entity(ies) or Person(s) has control of Ohio Farmers Insurance Company

Q12

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	3,616,725	1,538,179	42.530	21.596
2. Allied lines.....	6,631,124	2,202,963	33.222	36.925
3. Farmowners multiple peril.....	18,974,361	5,968,410	31.455	54.450
4. Homeowners multiple peril.....	13,992,475	4,251,511	30.384	44.979
5. Commercial multiple peril.....	75,345,040	62,906,738	83.492	47.455
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	8,671,999	1,601,979	18.473	20.707
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	436,527	0	0.000	0.000
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	8,631,154	5,452,965	63.178	37.080
17.1. Other liability-occurrence.....	27,051,990	13,731,838	50.761	63.439
17.2. Other liability-claims made.....	759,043	82,369	10.852	(2.456)
17.3. Excess workers' compensation.....	0	0	0.000	0.000
18.1. Products liability-occurrence.....	719,566	308,574	42.883	(0.521)
18.2. Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	10,767,456	6,498,694	60.355	87.030
19.3, 19.4 Commercial auto liability.....	36,659,309	34,097,406	93.012	89.487
21. Auto physical damage.....	24,147,331	10,510,751	43.528	51.168
22. Aircraft (all perils).....	0	0	0.000	0.000
23. Fidelity.....	252,970	425,434	168.176	(5.950)
24. Surety.....	10,998,834	1,118,617	10.170	5.641
26. Burglary and theft.....	30,453	(677)	(2.223)	26.034
27. Boiler and machinery.....	1,383,882	951,625	68.765	52.206
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	249,070,239	151,647,376	60.885	53.941
DETAILS OF WRITE-INS				
3401. ....	0	0	0.000	0.000
3402. ....	0	0	0.000	0.000
3403. ....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	3,442,554	3,442,554	3,463,769
2. Allied lines.....	6,450,327	6,450,327	6,032,704
3. Farmowners multiple peril.....	21,311,693	21,311,693	19,400,020
4. Homeowners multiple peril.....	10,818,043	10,818,043	11,818,779
5. Commercial multiple peril.....	78,607,384	78,607,384	83,120,809
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	9,123,114	9,123,114	10,180,836
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	416,774	416,774	405,306
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	8,567,770	8,567,770	9,904,032
17.1. Other liability-occurrence.....	28,692,226	28,692,226	28,994,326
17.2. Other liability-claims made.....	800,374	800,374	817,167
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	556,244	556,244	824,502
18.2. Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	9,614,022	9,614,022	11,125,161
19.3 19.4 Commercial auto liability.....	41,198,867	41,198,867	44,368,622
21. Auto physical damage.....	23,786,854	23,786,854	27,375,479
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	266,884	266,884	317,755
24. Surety.....	12,382,564	12,382,564	10,763,458
26. Burglary and theft.....	26,369	26,369	27,466
27. Boiler and machinery.....	1,502,260	1,502,260	1,366,293
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	257,564,323	257,564,323	270,306,484
DETAILS OF WRITE-INS			
3401. ....	0	0	0
3402. ....	0	0	0
3403. ....	0	0	0
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**

Q14

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	.....160,277	.....213,788	.....374,065	.....34,303	.....1,899	.....36,202	.....121,690	.....2,814	.....202,266	.....326,770	.....(4,284)	.....(6,809)	.....(11,093)
2. 2018.....	.....90,341	.....123,179	.....213,520	.....17,353	.....1,571	.....18,924	.....77,516	.....1,899	.....114,886	.....194,301	.....4,528	.....(4,823)	.....(295)
3. Subtotals 2018 + Prior.....	.....250,618	.....336,967	.....587,585	.....51,656	.....3,470	.....55,126	.....199,206	.....4,713	.....317,152	.....521,071	.....244	.....(11,632)	.....(11,388)
4. 2019.....	.....119,332	.....236,733	.....356,065	.....47,625	.....13,972	.....61,597	.....90,288	.....13,904	.....194,733	.....298,925	.....18,581	.....(14,124)	.....4,457
5. Subtotals 2019 + Prior.....	.....369,950	.....573,700	.....943,650	.....99,281	.....17,442	.....116,723	.....289,494	.....18,617	.....511,885	.....819,996	.....18,825	.....(25,756)	.....(6,931)
6. 2020.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....48,887	.....48,887	.....XXX.....	.....29,758	.....97,944	.....127,702	.....XXX.....	.....XXX.....	.....XXX.....
7. Totals.....	.....369,950	.....573,700	.....943,650	.....99,281	.....66,329	.....165,610	.....289,494	.....48,375	.....609,829	.....947,698	.....18,825	.....(25,756)	.....(6,931)
8. Prior Year-End's Surplus As Regards Policyholders	.....1,284,680										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. ....5.1 %	2. ....(4.5)%	3. ....(0.7)%
											Col. 13, Line 7 Line 8		
											4. ....(0.5)%		

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanation:**

1.

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

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

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

**Bar Code:**





NONE

Westfield Insurance Company  
SCHEDULE A - VERIFICATION  
Real Estate

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

SCHEDULE B - VERIFICATION  
Mortgage Loans

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

SCHEDULE BA - VERIFICATION  
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	371,789,752	299,770,229
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	27,880,086
2.2 Additional investment made after acquisition.....	17,946,485	77,801,997
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	276,320	11,619,666
6. Total gain (loss) on disposals.....	3,334,896	11,386,187
7. Deduct amounts received on disposals.....	12,603,200	52,934,461
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	507,382	3,733,952
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	380,236,871	371,789,752
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	380,236,871	371,789,752

SCHEDULE D - VERIFICATION  
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	1,981,272,147	2,013,912,679
2. Cost of bonds and stocks acquired.....	37,103,849	119,759,364
3. Accrual of discount.....	101,922	355,527
4. Unrealized valuation increase (decrease).....	(125,651,216)	52,777,969
5. Total gain (loss) on disposals.....	4,633,700	62,202,507
6. Deduct consideration for bonds and stocks disposed of.....	86,813,209	250,144,301
7. Deduct amortization of premium.....	3,914,762	16,747,678
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	1,618,594	843,920
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,805,113,837	1,981,272,147
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,805,113,837	1,981,272,147

**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

QSI02

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,378,891,172	11,426,700	68,507,444	(38,911,074)	1,282,899,354			1,378,891,172
2. NAIC 2 (a).....	40,129,939	0	0	35,098,233	75,228,172			40,129,939
3. NAIC 3 (a).....	0	0	0	0	0			0
4. NAIC 4 (a).....	0	0	0	0	0			0
5. NAIC 5 (a).....	11,058,938	12,533	228,661	0	10,842,810			11,058,938
6. NAIC 6 (a).....	0	0	0	0	0			0
7. Total Bonds.....	1,430,080,049	11,439,233	68,736,105	(3,812,841)	1,368,970,336	0	0	1,430,080,049
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	0	0	0	0	0			0
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	1,430,080,049	11,439,233	68,736,105	(3,812,841)	1,368,970,336	0	0	1,430,080,049

(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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,437,482	11,757,344
2. Cost of cash equivalents acquired.....	1,760,196	36,613,993
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	4,191,085	43,933,855
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,006,593	4,437,482
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,006,593	4,437,482

**Sch. A Pt. 2**  
**NONE**

**Sch. A Pt. 3**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

**SCHEDULE BA - PART 2**

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4		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
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
000000 00 0	Homestead Capital USA Farmland Fund II LP.....		DE....	Direct.....			09/12/2016....	.....0	.....0	.....102,639	.....0	.....1,306,046	.....1.244
000000 00 0	Citymark Capital U.S. Apartment Fund II LP.....		DE....	Direct.....			10/02/2019....	.....0	.....0	.....41,573	.....0	.....2,925,460	.....3.300
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....0	.....144,212	.....0	.....4,231,506	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
000000 00 0	NYLCAP Mezzanine Partners III LP.....		DE....	Direct.....			05/26/2010....	.....0	.....0	.....13,169	.....0	.....287,057	.....1.362
000000 00 0	GoldPoint Partners Co-Investment V LP.....		DE....	Direct.....			06/10/2014....	.....0	.....0	.....41,541	.....0	.....684,709	.....1.556
000000 00 0	Cyprium Investors IV LP.....		DE....	Direct.....			06/16/2014....	.....0	.....0	.....35,977	.....0	.....788,239	.....2.160
000000 00 0	AEA Mezzanine Fund III LP.....		DE....	Direct.....			06/20/2014....	.....0	.....0	.....16,459	.....0	.....462,167	.....1.672
000000 00 0	Dyal II US Investors LP.....		DE....	Direct.....			12/29/2014....	.....0	.....0	.....303,185	.....0	.....2,551,097	.....1.294
000000 00 0	NB Private Debt ASP Fund LP.....		DE....	Direct.....			02/25/2015....	.....0	.....0	.....12,000	.....0	.....2,090,000	.....12.553
000000 00 0	Peppertree International Fund QP LP.....		DE....	Direct.....			04/13/2015....	.....0	.....0	.....50,000	.....0	.....1,220,000	.....19.590
000000 00 0	NB Private Debt Fund II LP.....		DE....	Direct.....			10/30/2015....	.....0	.....0	.....28,196	.....0	.....1,782,786	.....2.309
000000 00 0	BP Natural Gas Opportunity Partners LP.....		DE....	Direct.....			12/07/2015....	.....0	.....0	.....187,813	.....0	.....1,243,476	.....1.943
000000 00 0	GoldPoint Mezzanine Partners IV LP.....		DE....	Direct.....			12/21/2015....	.....0	.....0	.....1,345,006	.....0	.....2,489,408	.....1.615
000000 00 0	Peppertree Capital Fund VI QP LP.....		DE....	Direct.....			05/05/2016....	.....0	.....0	.....40,000	.....0	.....190,000	.....1.672
000000 00 0	Gridiron Capital Fund III LP.....		DE....	Direct.....			11/07/2016....	.....0	.....0	.....24,943	.....0	.....1,141,754	.....0.497
000000 00 0	Dyal III US Investors LP.....		DE....	Direct.....			11/04/2016....	.....0	.....0	.....140,401	.....0	.....6,101,892	.....0.530
000000 00 0	AEA Middle Market Debt Fund III LP.....		DE....	Direct.....			12/14/2016....	.....0	.....0	.....66,693	.....0	.....942,356	.....2.899
000000 00 0	Carlyle Distressed Opportunities IV ASP Fund.....		DE....	Direct.....			02/09/2017....	.....0	.....0	.....714,000	.....0	.....6,666,000	.....6.280
000000 00 0	GCG Investors IV LP.....		DE....	Direct.....			03/14/2017....	.....0	.....0	.....1,006,819	.....0	.....3,008,675	.....1.615
000000 00 0	PA Direct Credit Opportunities Fund II LP.....		DE....	Direct.....			05/15/2017....	.....0	.....0	.....824,075	.....0	.....4,062,089	.....2.057
000000 00 0	GoldPoint Partners Select Manager Fund III LP.....		DE....	Direct.....			07/13/2017....	.....0	.....0	.....490,343	.....0	.....1,268,348	.....3.851
000000 00 0	Yukon Capital Partners III LP.....		DE....	Direct.....			07/18/2017....	.....0	.....0	.....687,825	.....0	.....5,052,349	.....2.680
000000 00 0	Bison Capital Partners V LP.....		DE....	Direct.....			09/18/2017....	.....0	.....0	.....547,939	.....0	.....2,263,861	.....1.420
000000 00 0	GoldPoint Partners Co-Investment VI LP.....		DE....	Direct.....			02/26/2018....	.....0	.....0	.....764,879	.....0	.....5,956,561	.....1.858
000000 00 0	Intrepid Private Equity Fund I, LP.....		DE....	Direct.....			08/16/2018....	.....0	.....0	.....358,780	.....0	.....1,090,874	.....6.171
000000 00 0	Gryphon Partners V LP.....		DE....	Direct.....			08/31/2018....	.....0	.....0	.....4,023,249	.....0	.....2,443,999	.....1.244
000000 00 0	Brookside Mezzanine Fund IV LP.....		DE....	Direct.....			11/06/2018....	.....0	.....0	.....1,000,000	.....0	.....8,000,000	.....5.000
000000 00 0	North Haven Senior Loan Fund LP.....		DE....	Direct.....			12/19/2018....	.....0	.....0	.....794,974	.....0	.....5,538,981	.....5.128
000000 00 0	GoldPoint Mezzanine Partners Co-Investment A LP.....		DE....	Direct.....			03/29/2019....	.....0	.....0	.....1,158	.....0	.....33,393	.....7.561
000000 00 0	GMB Mezzanine Capital IV LP.....		DE....	Direct.....			04/09/2019....	.....0	.....0	.....500,000	.....0	.....7,625,000	.....6.228
000000 00 0	Performance Direct Investments IV LP.....		DE....	Direct.....			04/24/2019....	.....0	.....0	.....(543,930)	.....0	.....6,614,323	.....11.614
000000 00 0	BP Natural Gas Opportunity Partners II, LP.....		DE....	Direct.....			06/12/2019....	.....0	.....0	.....158,735	.....0	.....9,392,421	.....3.224
000000 00 0	Newstone Capital Partners IV LP.....		DE....	Direct.....			12/05/2019....	.....0	.....0	.....2,163,011	.....0	.....12,582,239	.....1.820
000000 00 0	Carlyle Global Infrastructure Opportunity Fund, LP.....		DE....	Direct.....			07/26/2019....	.....0	.....0	.....197,181	.....0	.....4,416,483	.....0.232
000000 00 0	Cyprium Investors V LP.....		DE....	Direct.....			08/15/2019....	.....0	.....0	.....1,070,780	.....0	.....12,341,006	.....6.694
000000 00 0	AEA Middle Market Debt Fund IV LP.....		DE....	Direct.....			09/11/2019....	.....0	.....0	.....28,875	.....0	.....2,046,010	.....1.404
000000 00 0	Riverside Credit Solutions Fund I LP.....		DE....	Direct.....			09/20/2019....	.....0	.....0	.....770,696	.....0	.....2,678,022	.....6.354
000000 00 0	Siguler Guff Small Business Credit Opportunities Fund II LP.....		DE....	Direct.....			12/05/2019....	.....0	.....0	.....(100,000)	.....0	.....9,350,000	.....2.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	NB Strategic Capital Partners.....		DE...	Direct.....		12/26/2019...	.....0	.....0	.....37,500	.....0	.....8,411,065	.....1.000
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....0	.....17,802,273	.....0	.....142,816,640	.....XXX.....
4899999. Subtotal - Unaffiliated.....								.....0	.....17,946,485	.....0	.....147,048,146	.....XXX.....
5099999. Totals.....								.....0	.....17,946,485	.....0	.....147,048,146	.....XXX.....

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
293792	10	7	ENTERPRISE PRODS PARTNERS L P COM UNIT.....	DE..	Various.....	04/27/2010	03/11/2020	.....1,885,312	.....(147,111)	.....0	.....0	.....0	.....(147,111)	.....0	.....1,738,201	.....1,131,612	.....0	.....(606,590)	.....(606,590)	.....29,793
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....1,885,312	.....(147,111)	.....0	.....0	.....0	.....(147,111)	.....0	.....1,738,201	.....1,131,612	.....0	.....(606,590)	.....(606,590)	.....29,793
000000	00	0	GCG Investors III LP.....	DE..	Redeemed Shr.....	12/05/2013	03/05/2020	.....96,058	.....0	.....0	.....0	.....0	.....0	.....0	.....96,058	.....96,058	.....0	- .....	.....0	.....4,024
000000	00	0	NYLCAP Mezzanine Partners III LP.....	DE..	Redeemed Shr.....	05/26/2010	03/13/2020	.....746,605	.....0	.....0	.....0	.....0	.....0	.....0	.....746,605	.....915,556	.....0	.....168,951	.....168,951	.....8,658
000000	00	0	Newstone Capital Partners II LP.....	DE..	Redeemed Shr.....	12/10/2010	02/06/2020	.....32,193	.....0	.....0	.....0	.....0	.....0	.....0	.....32,193	.....71,219	.....0	.....39,026	.....39,026	.....1,252
000000	00	0	Northstar Mezzanine Partners V LP.....	DE..	Redeemed Shr.....	11/28/2007	02/28/2020	.....368,808	.....0	.....0	.....0	.....0	.....0	.....0	.....368,808	.....368,808	.....0	- .....	.....0	.....7,000
000000	00	0	Midwest Mezzanine Fund V SBIC LP.....	DE..	Redeemed Shr.....	07/05/2013	01/15/2020	- .....	.....0	.....0	.....0	.....0	.....0	- .....	.....438,541	.....438,541	.....0	.....438,541	.....438,541	- .....
000000	00	0	GoldPoint Partners Co-Investment V LP.....	DE..	Redeemed Shr.....	06/10/2014	02/13/2020	.....386,022	.....0	.....0	.....0	.....0	.....0	.....0	.....386,022	.....1,282,348	.....0	.....896,327	.....896,327	.....(2,966)
000000	00	0	AEA Mezzanine Fund III LP.....	DE..	Redeemed Shr.....	06/20/2014	02/18/2020	.....364,790	.....0	.....0	.....0	.....0	.....0	.....0	.....364,790	.....394,193	.....0	.....29,403	.....29,403	.....8,580
000000	00	0	Dyal II US Investors LP.....	DE..	Redeemed Shr.....	12/29/2014	01/29/2020	.....65,963	.....0	.....0	.....0	.....0	.....0	.....0	.....65,963	.....65,963	.....0	- .....	.....0	.....2,067
000000	00	0	Peppertree Capital Fund IV QP LP.....	DE..	Redeemed Shr.....	01/29/2015	02/07/2020	.....709,517	.....0	.....0	.....0	.....0	.....0	.....0	.....709,517	.....1,144,383	.....0	.....434,866	.....434,866	- .....
000000	00	0	NB Private Debt ASP Fund LP.....	DE..	Redeemed Shr.....	02/25/2015	03/30/2020	.....10,933	.....0	.....0	.....0	.....0	.....0	.....0	.....10,933	.....97,376	.....0	.....86,443	.....86,443	.....229
000000	00	0	Argosy Investment Partners V LP.....	DE..	Redeemed Shr.....	03/03/2015	01/24/2020	.....314,055	.....0	.....0	.....0	.....0	.....0	.....0	.....314,055	.....314,055	.....0	- .....	.....0	- .....
000000	00	0	Peppertree International Fund QP LP.....	DE..	Redeemed Shr.....	04/13/2015	02/12/2020	.....97,879	.....0	.....0	.....0	.....0	.....0	.....0	.....97,879	.....97,879	.....0	- .....	.....0	- .....
000000	00	0	IDG Ventures USA III LP.....	DE..	Redeemed Shr.....	06/26/2015	01/30/2020	.....299,731	.....0	.....0	.....0	.....0	.....0	.....0	.....299,731	.....908,275	.....0	.....608,544	.....608,544	- .....
000000	00	0	NB Private Debt Fund II LP.....	DE..	Redeemed Shr.....	10/30/2015	03/23/2020	.....245,528	.....0	.....0	.....0	.....0	.....0	.....0	.....245,528	.....245,528	.....0	- .....	.....0	.....5,718
000000	00	0	GoldPoint Mezzanine Partners IV LP.....	DE..	Redeemed Shr.....	12/21/2015	03/11/2020	.....545,006	.....0	.....0	.....0	.....0	.....0	.....0	.....545,006	.....776,552	.....0	.....231,546	.....231,546	.....9,625
000000	00	0	Gridiron Capital Fund III LP.....	DE..	Redeemed Shr.....	11/07/2016	02/12/2020	.....58,836	.....0	.....0	.....0	.....0	.....0	.....0	.....58,836	.....588,359	.....0	.....529,523	.....529,523	- .....
000000	00	0	Newstone Capital Partners III LP.....	DE..	Redeemed Shr.....	11/09/2016	01/13/2020	.....1,662	.....0	.....0	.....0	.....0	.....0	.....0	.....1,662	.....1,662	.....0	- .....	.....0	.....33
000000	00	0	AEA Middle Market Debt Fund III LP.....	DE..	Redeemed Shr.....	12/14/2016	01/23/2020	.....301,449	.....0	.....0	.....0	.....0	.....0	.....0	.....301,449	.....301,449	.....0	- .....	.....0	.....9,499
000000	00	0	Carlyle Distressed Opportunities IV ASP Fund.....	DE..	Redeemed Shr.....	02/09/2017	03/27/2020	.....156	.....0	.....0	.....0	.....0	.....0	.....0	.....156	.....68,389	.....0	.....68,233	.....68,233	.....1
000000	00	0	PA Direct Credit Opportunities Fund II LP.....	DE..	Redeemed Shr.....	05/15/2017	01/15/2020	.....827,957	.....0	.....0	.....0	.....0	.....0	.....0	.....827,957	.....845,287	.....0	.....17,330	.....17,330	.....17,567
000000	00	0	GoldPoint Partners Select Manager Fund III LP.....	DE..	Redeemed Shr.....	07/13/2017	02/11/2020	.....98,538	.....0	.....0	.....0	.....0	.....0	.....0	.....98,538	.....192,606	.....0	.....94,068	.....94,068	.....32
000000	00	0	Bison Capital Partners V LP.....	DE..	Redeemed Shr.....	09/18/2017	03/20/2020	.....3,254	.....0	.....0	.....0	.....0	.....0	.....0	.....3,254	.....6,946	.....0	.....3,692	.....3,692	.....17

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20		
		3	4					9	10	11	12	13	14								
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Siguler Guff Small Business Credit Opp Fund LP.....			.....	DE..	Redeemed Shr.....	10/06/2017	01/13/2020	.....945,700	.....0	.....0	.....0	.....0	.....0	.....0	.....945,700	.....907,100	.....0	.....(38,600)	.....(38,600)	.....6,881
000000 00 0	North Haven Senior Loan Fund LP.....			.....	DE..	Redeemed Shr.....	12/19/2018	03/12/2020	.....17,894	.....0	.....0	.....0	.....0	.....0	.....0	.....17,894	.....17,931	.....0	.....37	.....37	.....386
000000 00 0	Performance Direct Investments IV LP.....			.....	DE..	Redeemed Shr.....	04/24/2019	03/31/2020	.....510,583	.....0	.....0	.....0	.....0	.....0	.....0	.....510,583	.....800,381	.....0	.....289,799	.....289,799	.....998
000000 00 0	Carlyle Global Infrastructure Opportunity Fund, LP.....			.....	DE..	Redeemed Shr.....	07/26/2019	01/15/2020	.....13,026	.....0	.....0	.....0	.....0	.....0	.....0	.....13,026	.....56,784	.....0	.....43,758	.....43,758	.....868
000000 00 0	Riverside Credit Solutions Fund I LP.....			.....	DE..	Redeemed Shr.....	09/20/2019	01/21/2020	.....130,696	.....0	.....0	.....0	.....0	.....0	.....0	.....130,696	.....130,696	.....0	-	.....0	.....1,783
000000 00 0	NB Strategic Capital Partners.....			.....	DE..	Redeemed Shr.....	12/26/2019	03/06/2020	.....337,264	.....0	.....0	.....0	.....0	.....0	.....0	.....337,264	.....337,264	.....0	-	.....0	.....3,497
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....7,530,103	.....0	.....0	.....0	.....0	.....0	.....0	.....7,530,103	....11,471,588	.....0	.....3,941,486	.....3,941,486	.....85,749
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																					
									.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	-	.....0	-
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	
4899999. Subtotal - Unaffiliated.....									.....9,415,415	.....(147,111)	.....0	.....0	.....0	.....(147,111)	.....0	.....9,268,304	....12,603,200	.....0	.....3,334,896	.....3,334,896	.....115,542
4999999. Subtotal - Affiliated.....									.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	
5099999. Totals.....									.....9,415,415	.....(147,111)	.....0	.....0	.....0	.....(147,111)	.....0	.....9,268,304	....12,603,200	.....0	.....3,334,896	.....3,334,896	.....115,542

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment												
914437	US	5	UNIV OF MA BLDG AUTH TAXABLE SER 3 REV 3.434% 11/01/40.....		02/11/2020.....	Wells Fargo.....			11,426,700	11,000,000	12,401	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									11,426,700	11,000,000	12,401	XXX.....
Bonds - Unaffiliated Bank Loans												
06683*	AA	9	BANYAN TECH ALPHA LLC 13.000% 06/30/25.....		12/31/2019.....	Direct.....			6,183	6,183	0	5GI.....
45678#	AA	0	INFOSOFT GROUP LLC 10.000% 03/16/25.....		09/16/2019.....	Direct.....			6,349	6,350	0	5GI.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....									12,532	12,533	0	XXX.....
8399997. Total - Bonds - Part 3.....									11,439,232	11,012,533	12,401	XXX.....
8399999. Total - Bonds.....									11,439,232	11,012,533	12,401	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded												
03027X	10	0	AMERICAN TOWER CORP REIT.....		02/21/2020.....	Cowen & Company LLC.....		4,000,000	989,738	XXX	0	
031162	10	0	AMGEN INC.....		03/09/2020.....	Morgan Stanley Dean Witter.....		10,000,000	1,981,948	XXX	0	
31188V	10	0	FASTLY INC CLASS A.....		02/25/2020.....	Merrill Lynch.....		14,603,000	299,508	XXX	0	
437076	10	2	HOME DEPOT INC.....		02/21/2020.....	Cowen & Company LLC.....		4,000,000	979,894	XXX	0	
464287	23	4	ISHARES MSCI EMERGING MKT IDX FD.....		03/09/2020.....	Morgan Stanley Dean Witter.....		60,000,000	2,268,714	XXX	0	
464287	46	5	ISHARES MSCI EAFE IDX FD.....		03/09/2020.....	Morgan Stanley Dean Witter.....		40,000,000	2,332,316	XXX	0	
46625H	10	0	JPMORGAN CHASE & COMPANY.....		02/21/2020.....	Cowen & Company LLC.....		7,500,000	1,014,413	XXX	0	
58933Y	10	5	MERCK & CO INC.....		03/09/2020.....	Morgan Stanley Dean Witter.....		20,000,000	1,598,120	XXX	0	
882508	10	4	TEXAS INSTRUMENTS INC.....		03/09/2020.....	Various.....		18,000,000	2,099,553	XXX	0	
66987V	10	9	NOVARTIS AG ADR.....	D.....	02/21/2020.....	Cowen & Company LLC.....		10,000,000	966,545	XXX	0	
G1151C	10	1	ACCENTURE PLC IRELAND PLC SHS.....	C.....	03/09/2020.....	Morgan Stanley Dean Witter.....		13,000,000	2,173,206	XXX	0	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									16,703,955	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other												
31337#	10	5	FEDERAL HOME LN BKS CINCINNATI.....		03/24/2020.....	Direct.....		54,450,000	5,445,000	XXX	0	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....									5,445,000	XXX	0	XXX.....
Common Stocks - Mutual Funds												
44134R	86	7	HOTCHKIS & WILEY SMALL CAP VALUE FUND I.....		03/27/2020.....	Direct.....		16,485,328	500,000	XXX	0	
47103D	72	8	JANUS HENDERSON SMALL CAP VALUE FUND N.....		03/27/2020.....	Direct.....		65,616,798	1,000,000	XXX	0	
55272P	59	6	MFS MID CAP VALUE FUND I.....		03/27/2020.....	Direct.....		57,273,769	1,000,000	XXX	0	
885215	56	6	THORNBURG INTL VALUE CL 1.....		02/19/2020.....	Reinvested Div.....		661,917	15,662	XXX	0	
949915	48	2	WELLS FARGO FDS SPEC MID CAP VALUE-INST.....		03/31/2020.....	Direct.....		34,734,283	1,000,000	XXX	0	
9499999. Total - Common Stocks - Mutual Funds.....									3,515,662	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....									25,664,617	XXX	0	XXX.....
9799999. Total - Common Stocks.....									25,664,617	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....									25,664,617	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....									37,103,849	XXX	12,401	XXX.....

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**SCHEDULE D - PART 4**

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
Bonds - U.S. Government																							
36200R	YA	4	GNMA GTD PASS THRU POOL 570505 6.500%.....	..	03/01/2020.	Paydown.....		.....353	.....353	.....360	.....359	.....0	.....(6)	.....0	.....(6)	.....0	.....353	.....0	.....0	.....0	.....4	12/15/2031.	1.....
36200S	TX	8	GNMA GTD PASS THRU POOL 571266 6.500%.....	..	03/01/2020.	Paydown.....		.....198	.....198	.....198	.....198	.....0	.....0	.....0	.....0	.....0	.....198	.....0	.....0	.....0	.....2	10/15/2031.	1.....
36202D	LF	6	GNMA GTD PASS THRU POOL 003026 7.000%.....	..	03/01/2020.	Paydown.....		.....1,506	.....1,506	.....1,527	.....1,518	.....0	.....(12)	.....0	.....(12)	.....0	.....1,506	.....0	.....0	.....0	.....21	01/20/2031.	1.....
36202E	CC	1	GNMA GTD PASS THRU POOL 003667 6.500%.....	..	03/01/2020.	Paydown.....		.....8,704	.....8,704	.....8,956	.....8,879	.....0	.....(175)	.....0	.....(175)	.....0	.....8,704	.....0	.....0	.....0	.....94	01/20/2035.	1.....
36202E	GS	2	GNMA GTD PASS THRU POOL 003809 6.500%.....	..	03/01/2020.	Paydown.....		.....7,144	.....7,144	.....7,342	.....7,305	.....0	.....(161)	.....0	.....(161)	.....0	.....7,144	.....0	.....0	.....0	.....100	01/20/2036.	1.....
36202E	JZ	3	GNMA GTD PASS THRU POOL 003880 6.500%.....	..	03/01/2020.	Paydown.....		.....6,471	.....6,471	.....6,628	.....6,593	.....0	.....(122)	.....0	.....(122)	.....0	.....6,471	.....0	.....0	.....0	.....59	07/20/2036.	1.....
36202E	KD	0	GNMA GTD PASS THRU POOL 003892 7.000%.....	..	03/01/2020.	Paydown.....		.....1,729	.....1,729	.....1,786	.....1,774	.....0	.....(45)	.....0	.....(45)	.....0	.....1,729	.....0	.....0	.....0	.....20	08/20/2036.	1.....
36202E	M3	0	GNMA GTD PASS THRU POOL 003978 7.000%.....	..	03/01/2020.	Paydown.....		.....1,222	.....1,222	.....1,264	.....1,259	.....0	.....(38)	.....0	.....(38)	.....0	.....1,222	.....0	.....0	.....0	.....14	04/20/2037.	1.....
36202E	PC	7	GNMA GTD PASS THRU POOL 004019 7.000%.....	..	03/01/2020.	Paydown.....		.....3,845	.....3,845	.....3,983	.....3,968	.....0	.....(124)	.....0	.....(124)	.....0	.....3,845	.....0	.....0	.....0	.....45	08/20/2037.	1.....
36202E	PN	3	GNMA GTD PASS THRU POOL 004029 6.500%.....	..	03/01/2020.	Paydown.....		.....4,735	.....4,735	.....4,849	.....4,831	.....0	.....(96)	.....0	.....(96)	.....0	.....4,735	.....0	.....0	.....0	.....44	09/20/2037.	1.....
36202E	PP	8	GNMA GTD PASS THRU POOL 004030 7.000%.....	..	03/01/2020.	Paydown.....		.....4,684	.....4,684	.....4,862	.....4,832	.....0	.....(148)	.....0	.....(148)	.....0	.....4,684	.....0	.....0	.....0	.....68	09/20/2037.	1.....
36202E	PZ	6	GNMA GTD PASS THRU POOL 004040 6.500%.....	..	03/01/2020.	Paydown.....		.....37,846	.....37,846	.....41,164	.....40,650	.....0	.....(2,804)	.....0	.....(2,804)	.....0	.....37,846	.....0	.....0	.....0	.....420	10/20/2037.	1.....
36202E	RG	6	GNMA GTD PASS THRU POOL 004087 7.000%.....	..	03/01/2020.	Paydown.....		.....1,769	.....1,769	.....1,876	.....1,860	.....0	.....(91)	.....0	.....(91)	.....0	.....1,769	.....0	.....0	.....0	.....21	02/20/2038.	1.....
36208V	6T	7	GNMA GTD PASS THRU POOL 462682 6.500%.....	..	03/01/2020.	Paydown.....		.....8,728	.....8,728	.....9,076	.....8,916	.....0	.....(189)	.....0	.....(189)	.....0	.....8,728	.....0	.....0	.....0	.....95	04/15/2028.	1.....
36224K	LH	0	GNMA GTD PASS THRU POOL 330728 7.500%.....	..	03/01/2020.	Paydown.....		.....955	.....955	.....892	.....919	.....0	.....37	.....0	.....37	.....0	.....955	.....0	.....0	.....0	.....12	03/15/2023.	1.....
36241K	FV	5	GNMA GTD PASS THRU POOL 781980 7.000%.....	..	03/01/2020.	Paydown.....		.....33,641	.....33,641	.....34,923	.....34,590	.....0	.....(949)	.....0	.....(949)	.....0	.....33,641	.....0	.....0	.....0	.....393	12/15/2034.	1.....
36290U	F9	2	GNMA GTD PASS THRU POOL 617692 6.500%.....	..	03/01/2020.	Paydown.....		.....1,546	.....1,546	.....1,593	.....1,582	.....0	.....(36)	.....0	.....(36)	.....0	.....1,546	.....0	.....0	.....0	.....17	09/15/2037.	1.....
36290U	GE	0	GNMA GTD PASS THRU POOL 617697 7.000%.....	..	03/01/2020.	Paydown.....		.....606	.....606	.....631	.....625	.....0	.....(19)	.....0	.....(19)	.....0	.....606	.....0	.....0	.....0	.....7	09/15/2037.	1.....
36290U	H4	1	GNMA GTD PASS THRU POOL 617751 7.000%.....	..	03/01/2020.	Paydown.....		.....221	.....221	.....231	.....229	.....0	.....(8)	.....0	.....(8)	.....0	.....221	.....0	.....0	.....0	.....3	10/15/2037.	1.....
36291Y	LP	0	GNMA GTD PASS THRU POOL 642134 7.000%.....	..	03/01/2020.	Paydown.....		.....935	.....935	.....967	.....966	.....0	.....(30)	.....0	.....(30)	.....0	.....935	.....0	.....0	.....0	.....11	08/15/2036.	1.....
36294S	EF	0	GNMA GTD PASS THRU POOL 658134 7.000%.....	..	03/01/2020.	Paydown.....		.....760	.....760	.....786	.....780	.....0	.....(19)	.....0	.....(19)	.....0	.....760	.....0	.....0	.....0	.....9	10/15/2036.	1.....
36294T	2P	9	GNMA GTD PASS THRU POOL 659682 7.000%.....	..	03/01/2020.	Paydown.....		.....771	.....771	.....796	.....790	.....0	.....(19)	.....0	.....(19)	.....0	.....771	.....0	.....0	.....0	.....9	10/15/2036.	1.....
36294T	YE	9	GNMA GTD PASS THRU POOL 659609 7.000%.....	..	03/01/2020.	Paydown.....		.....493	.....493	.....509	.....505	.....0	.....(12)	.....0	.....(12)	.....0	.....493	.....0	.....0	.....0	.....6	08/15/2036.	1.....
36295A	DH	5	GNMA GTD PASS THRU POOL 664404 6.500%.....	..	03/01/2020.	Paydown.....		.....3,143	.....3,143	.....3,282	.....3,251	.....0	.....(107)	.....0	.....(107)	.....0	.....3,143	.....0	.....0	.....0	.....34	10/15/2037.	1.....
36295H	R9	3	GNMA GTD PASS THRU POOL 671112 6.500%.....	..	03/01/2020.	Paydown.....		.....361	.....361	.....373	.....372	.....0	.....(11)	.....0	.....(11)	.....0	.....361	.....0	.....0	.....0	.....4	08/15/2037.	1.....
36295Q	PH	7	GNMA GTD PASS THRU POOL 677324 6.500%.....	..	03/01/2020.	Paydown.....		.....2,726	.....2,726	.....2,823	.....2,818	.....0	.....(92)	.....0	.....(92)	.....0	.....2,726	.....0	.....0	.....0	.....16	09/15/2038.	1.....
36296Q	PX	1	GNMA GTD PASS THRU POOL 698038 6.500%.....	..	03/01/2020.	Paydown.....		.....889	.....889	.....938	.....935	.....0	.....(47)	.....0	.....(47)	.....0	.....889	.....0	.....0	.....0	.....10	01/15/2039.	1.....
36296T	QN	6	GNMA GTD PASS THRU POOL 700761 6.500%.....	..	03/01/2020.	Paydown.....		.....510	.....510	.....530	.....527	.....0	.....(17)	.....0	.....(17)	.....0	.....510	.....0	.....0	.....0	.....6	10/15/2038.	1.....
36296U	NG	1	GNMA GTD PASS THRU POOL 701591 6.500%.....	..	03/01/2020.	Paydown.....		.....1,076	.....1,076	.....1,130	.....1,119	.....0	.....(43)	.....0	.....(43)	.....0	.....1,076	.....0	.....0	.....0	.....12	01/15/2039.	1.....
36296X	E4	2	GNMA GTD PASS THRU POOL 704055 6.500%.....	..	03/01/2020.	Paydown.....		.....45,834	.....45,834	.....47,868	.....47,641	.....0	.....(1,807)	.....0	.....(1,807)	.....0	.....45,834	.....0	.....0	.....0	.....737	11/15/2038.	1.....
36296X	GG	3	GNMA GTD PASS THRU POOL 704099 6.500%.....	..	03/01/2020.	Paydown.....		.....1,359	.....1,359	.....1,425	.....1,412	.....0	.....(53)	.....0	.....(53)	.....0	.....1,359	.....0	.....0	.....0	.....15	12/15/2038.	1.....
383739	2A	6	GNMA 01 24 PE 7.000%.....	..	03/01/2020.	Paydown.....		.....25,280	.....25,280	.....26,520	.....26,017	.....0	.....(738)	.....0	.....(738)	.....0	.....25,280	.....0	.....0	.....0	.....295	05/20/2031.	1.....
912810	QA	9	UNITED STATES TREAS BDS 3.500% .....	..	03/09/2020.	KeyBanc Capital Mkts		.....11,617,500	.....8,000,000	.....9,128,281	.....9,044,124	.....0	.....(7,881)	.....0	.....(7,881)	.....0	.....9,036,243	.....0	.....2,581,257	.....2,581,257	.....158,462	02/15/2039.	1.....
0599999. Total - Bonds - U.S. Government.....								.....11,827,540	.....8,210,040	.....9,348,369	.....9,262,144	.....0	.....(15,862)	.....0	.....(15,862)	.....0	.....9,246,283	.....0	.....2,581,257	.....2,581,257	.....161,065	XXX	XXX
Bonds - All Other Government																							
656836	AA	1	NA DEVELOPMENT BANK 4.375% .....	D	02/11/2020.	Maturity.....		.....9,000,000	.....9,000,000	.....9,755,280	.....9,013,714	.....0	.....(13,714)	.....0	.....(13,714)	.....0	.....9,000,000	.....0	.....0	.....0	.....196,875	02/11/2020.	1FE.....
1099999. Total - Bonds - All Other Government.....								.....9,000,000	.....9,000,000	.....9,755,280	.....9,013,714	.....0	.....(13,714)	.....0	.....(13,714)	.....0	.....9,000,000	.....0	.....0	.....0	.....196,875	XXX	XXX
Bonds - U.S. Political Subdivisions of States																							
442403	BY	6	HOUSTON TX INDEP SCH DIST REF LTD TAX 5.250%...	..	02/11/2020.	Wells Fargo.....		.....5,215,150	.....5,000,000	.....6,556,000	.....5,222,108	.....0	.....(22,883)	.....0	.....(22,883)	.....0	.....5,199,225	.....0	.....15,925	.....15,925	.....129,792	02/15/2021.	1FE.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								.....5,215,150	.....5,000,000	.....6,556,000	.....5,222,108	.....0	.....(22,883)	.....0	.....(22,883)	.....0	.....5,199,225	.....0	.....15,925	.....15,925	.....129,792	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					16	17	18	19	20	21	22		
												11	12	13	14	15									
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol		
Bonds - U.S. Special Revenue and Special Assessment																									
31283H	5A	9	FHLMC 30 YR GOLD PC GRP POOL G01741	6.500%	..	03/01/2020.	Paydown.....			8,315	8,315	8,648	8,592	.....0	.....(277)	.....0	.....(277)	.....0	8,315	.....0	.....0	.....0	.....80	10/01/2034.	1.....
31283H	V2	8	FHLMC 30 YR GOLD PC GRP POOL G01533	6.000%	..	03/01/2020.	Paydown.....			8,935	8,935	9,243	9,192	.....0	.....(257)	.....0	.....(257)	.....0	8,935	.....0	.....0	.....0	.....60	03/01/2033.	1.....
31287N	CF	3	FHLMC 30 YR GOLD PC GRP POOL C62770	7.000%	..	03/01/2020.	Paydown.....			4,448	4,448	4,694	4,626	.....0	.....(178)	.....0	.....(178)	.....0	4,448	.....0	.....0	.....0	.....52	01/01/2032.	1.....
31287N	UQ	9	FHLMC 30 YR GOLD PC GRP POOL C63291	6.000%	..	03/01/2020.	Paydown.....			2,754	2,754	2,822	2,807	.....0	.....(53)	.....0	.....(53)	.....0	2,754	.....0	.....0	.....0	.....31	01/01/2032.	1.....
3128K6	L7	3	FHLMC 30 YR GOLD PC GRP POOL A45750	7.000%	..	03/01/2020.	Paydown.....			9,698	9,698	10,189	10,004	.....0	.....(306)	.....0	.....(306)	.....0	9,698	.....0	.....0	.....0	.....114	10/01/2031.	1.....
3128K9	6W	9	FHLMC 30 YR GOLD PC GRP POOL A48985	7.000%	..	03/01/2020.	Paydown.....			865	865	889	887	.....0	.....(21)	.....0	.....(21)	.....0	865	.....0	.....0	.....0	.....10	05/01/2036.	1.....
3128KM	ZE	8	FHLMC 30 YR GOLD PC GRP POOL A58841	7.000%	..	03/01/2020.	Paydown.....			2,787	2,787	2,885	2,862	.....0	.....(74)	.....0	.....(74)	.....0	2,787	.....0	.....0	.....0	.....33	03/01/2037.	1.....
3128M4	AX	1	FHLMC 30 YR GOLD PC GRP POOL G02422	6.000%	..	03/01/2020.	Paydown.....			4,659	4,659	4,963	4,917	.....0	.....(258)	.....0	.....(258)	.....0	4,659	.....0	.....0	.....0	.....47	12/01/2036.	1.....
3128M5	DG	2	FHLMC 30 YR GOLD PC GRP POOL G03403	6.500%	..	03/01/2020.	Paydown.....			2,641	2,641	2,865	2,849	.....0	.....(209)	.....0	.....(209)	.....0	2,641	.....0	.....0	.....0	.....24	10/01/2037.	1.....
3128M5	KM	1	FHLMC 30 YR GOLD PC GRP POOL G03600	7.000%	..	03/01/2020.	Paydown.....			3,180	3,180	3,275	3,261	.....0	.....(81)	.....0	.....(81)	.....0	3,180	.....0	.....0	.....0	.....46	11/01/2037.	1.....
3128M7	PD	2	FHLMC 30 YR GOLD PC GRP POOL G05520	6.500%	..	03/01/2020.	Paydown.....			12,092	12,092	13,075	12,933	.....0	.....(840)	.....0	.....(840)	.....0	12,092	.....0	.....0	.....0	.....104	01/01/2039.	1.....
3128M7	Q9	0	FHLMC 30 YR GOLD PC GRP POOL G05580	6.500%	..	03/01/2020.	Paydown.....			7,114	7,114	7,625	7,584	.....0	.....(469)	.....0	.....(469)	.....0	7,114	.....0	.....0	.....0	.....94	04/01/2039.	1.....
3128M9	MP	4	FHLMC 30 YR GOLD PC GRP POOL G07266	4.000%	..	03/01/2020.	Paydown.....			113,076	113,076	120,196	119,620	.....0	.....(6,545)	.....0	.....(6,545)	.....0	113,076	.....0	.....0	.....0	.....744	12/01/2042.	1.....
3128MJ	2M	1	FHLMC 30 YR GOLD PC GRP POOL G08779	3.500%	..	03/01/2020.	Paydown.....			1,342,247	1,342,246	1,350,101	1,349,918	.....0	.....(7,673)	.....0	.....(7,673)	.....0	1,342,246	.....0	.....0	.....0	.....7,789	09/01/2047.	1.....
3128MJ	2S	8	FHLMC 30 YR GOLD PC GRP POOL G08784	3.500%	..	03/01/2020.	Paydown.....			349,297	349,297	354,475	354,343	.....0	.....(5,046)	.....0	.....(5,046)	.....0	349,297	.....0	.....0	.....0	.....2,100	10/01/2047.	1.....
3128MJ	2Z	2	FHLMC 30 YR GOLD PC GRP POOL G08791	3.000%	..	03/01/2020.	Paydown.....			339,580	339,580	337,298	337,335	.....0	.....2,245	.....0	.....2,245	.....0	339,580	.....0	.....0	.....0	.....1,856	12/01/2047.	1.....
3128MJ	3N	8	FHLMC 30 YR GOLD PC GRP POOL G08804	3.500%	..	03/01/2020.	Paydown.....			274,252	274,252	273,437	273,443	.....0	.....808	.....0	.....808	.....0	274,252	.....0	.....0	.....0	.....1,674	03/01/2048.	1.....
3128MJ	4H	0	FHLMC 30 YR GOLD PC GRP POOL G08823	3.500%	..	03/01/2020.	Paydown.....			347,789	347,789	347,598	347,597	.....0	.....192	.....0	.....192	.....0	347,789	.....0	.....0	.....0	.....1,976	07/01/2048.	1.....
3128MJ	AM	2	FHLMC 30 YR GOLD PC GRP POOL G08011	6.000%	..	03/01/2020.	Paydown.....			6,634	6,634	6,851	6,812	.....0	.....(178)	.....0	.....(178)	.....0	6,634	.....0	.....0	.....0	.....67	09/01/2034.	1.....
3128MJ	S3	5	FHLMC 30 YR GOLD PC GRP POOL G08537	3.000%	..	03/01/2020.	Paydown.....			165,671	165,671	161,452	161,744	.....0	.....3,927	.....0	.....3,927	.....0	165,671	.....0	.....0	.....0	.....808	07/01/2043.	1.....
3128MJ	S4	3	FHLMC 30 YR GOLD PC GRP POOL G08538	3.500%	..	03/01/2020.	Paydown.....			153,356	153,356	151,774	151,866	.....0	.....1,490	.....0	.....1,490	.....0	153,356	.....0	.....0	.....0	.....888	07/01/2043.	1.....
3128MJ	SY	7	FHLMC 30 YR GOLD PC GRP POOL G08534	3.000%	..	03/01/2020.	Paydown.....			78,383	78,383	76,399	76,543	.....0	.....1,840	.....0	.....1,840	.....0	78,383	.....0	.....0	.....0	.....383	06/01/2043.	1.....
3128MJ	U3	2	FHLMC 30 YR GOLD PC GRP POOL G08601	4.000%	..	03/01/2020.	Paydown.....			234,297	234,297	249,024	248,518	.....0	.....(14,220)	.....0	.....(14,220)	.....0	234,297	.....0	.....0	.....0	.....1,528	08/01/2044.	1.....
3128MJ	UM	0	FHLMC 30 YR GOLD PC GRP POOL G08587	4.500%	..	03/01/2020.	Paydown.....			68,465	68,465	74,113	73,953	.....0	.....(5,488)	.....0	.....(5,488)	.....0	68,465	.....0	.....0	.....0	.....449	05/01/2044.	1.....
3128MJ	US	7	FHLMC 30 YR GOLD PC GRP POOL G08592	4.000%	..	03/01/2020.	Paydown.....			209,424	209,424	221,597	221,161	.....0	.....(11,738)	.....0	.....(11,738)	.....0	209,424	.....0	.....0	.....0	.....1,371	06/01/2044.	1.....
3128MJ	UV	0	FHLMC 30 YR GOLD PC GRP POOL G08595	4.000%	..	03/01/2020.	Paydown.....			74,004	74,004	78,241	78,097	.....0	.....(4,093)	.....0	.....(4,093)	.....0	74,004	.....0	.....0	.....0	.....492	07/01/2044.	1.....
3128MJ	V7	2	FHLMC 30 YR GOLD PC GRP POOL G08637	4.000%	..	03/01/2020.	Paydown.....			160,941	160,941	172,105	171,793	.....0	.....(10,852)	.....0	.....(10,852)	.....0	160,941	.....0	.....0	.....0	.....1,045	04/01/2045.	1.....
3128MJ	VB	3	FHLMC 30 YR GOLD PC GRP POOL G08609	3.000%	..	03/01/2020.	Paydown.....			108,193	108,193	112,941	112,764	.....0	.....(4,571)	.....0	.....(4,571)	.....0	108,193	.....0	.....0	.....0	.....622	10/01/2044.	1.....
3128MJ	VC	1	FHLMC 30 YR GOLD PC GRP POOL G08610	4.000%	..	03/01/2020.	Paydown.....			101,034	101,034	107,491	107,225	.....0	.....(6,191)	.....0	.....(6,191)	.....0	101,034	.....0	.....0	.....0	.....665	10/01/2044.	1.....
3128MJ	VV	9	FHLMC 30 YR GOLD PC GRP POOL G08627	3.500%	..	03/01/2020.	Paydown.....			57,508	57,508	60,114	60,022	.....0	.....(2,514)	.....0	.....(2,514)	.....0	57,508	.....0	.....0	.....0	.....335	02/01/2045.	1.....
3128MJ	WW	6	FHLMC 30 YR GOLD PC GRP POOL G08660	4.000%	..	03/01/2020.	Paydown.....			98,950	98,950	104,694	104,545	.....0	.....(5,594)	.....0	.....(5,594)	.....0	98,950	.....0	.....0	.....0	.....685	08/01/2045.	1.....
3128MJ	XK	1	FHLMC 30 YR GOLD PC GRP POOL G08681	3.500%	..	03/01/2020.	Paydown.....			235,667	235,667	241,995	241,815	.....0	.....(6,147)	.....0	.....(6,147)	.....0	235,667	.....0	.....0	.....0	.....1,346	12/01/2045.	1.....
3128MJ	XR	6	FHLMC 30 YR GOLD PC GRP POOL G08687	3.500%	..	03/01/2020.	Paydown.....			143,852	143,852	150,820	150,654	.....0	.....(6,802)	.....0	.....(6,802)	.....0	143,852	.....0	.....0	.....0	.....814	01/01/2046.	1.....
3128MJ	Y7	9	FHLMC 30 YR GOLD PC GRP POOL G08733	3.500%	..	03/01/2020.	Paydown.....			217,445	217,445	216,459	216,468	.....0	.....977	.....0	.....977	.....0	217,445	.....0	.....0	.....0	.....1,219	11/01/2046.	1.....
3128MJ	YB	0	FHLMC 30 YR GOLD PC GRP POOL G08705	3.000%	..	03/01/2020.	Paydown.....			137,922	137,922	141,241	141,124	.....0	.....(3,202)	.....0	.....(3,202)	.....0	137,922	.....0	.....0	.....0	.....689	05/01/2046.	1.....
3128MJ	ZF	0	FHLMC 30 YR GOLD PC GRP POOL G08741	3.000%	..	03/01/2020.	Paydown.....			646,926	646,925	643,798	643,819	.....0	.....3,106	.....0	.....3,106	.....0	646,925	.....0	.....0	.....0	.....3,234	01/01/2047.	1.....
3128P7	5H	2	FHLMC 30 YR GOLD PC GRP POOL C91748	3.500%	..	03/01/2020.	Paydown.....			252,605	252,605	261,229	260,003	.....0	.....(7,399)	.....0	.....(7,399)	.....0	252,605	.....0	.....0	.....0	.....1,356	02/01/2034.	1.....
312910	3Q	3	FHLMC REMIC SER 1311 K PAC 7.000%	.....	..	03/01/2020.	Paydown.....			17,601	17,601	18,305	17,793	.....0	.....(192)	.....0	.....(192)	.....0	17,601	.....0	.....0	.....0	.....205	07/15/2022.	1.....
31292H	MU	5	FHLMC 30 YR GOLD PC GRP POOL C01271	6.500%	..	03/01/2020.	Paydown.....			634	634	644	640	.....0	.....(6)	.....0	.....(6)	.....0	634	.....0	.....0	.....0	.....6	12/01/2031.	1.....
31292K	GP	6	FHLMC 30 YR GOLD PC GRP POOL C02906	7.000%	..	03/01/2020.	Paydown.....			155	155	160	159	.....0	.....(4)	.....0	.....(4)	.....0	155	.....0	.....0	.....0	.....2	06/01/2037.	1.....
31292S	AD	2	FHLMC 30 YR GOLD PC GRP POOL C09004	3.500%	..	03/01/2020.	Paydown.....			484															

QE05.1

**SCHEDULE D - PART 4**

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

QE05.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
31292S B7 4	FHLMC 30 YR GOLD PC GRP POOL C09062	4.000%	..	03/01/2020.	Paydown.....	.....	.....	251,621	251,620	265,979	265,395	.....0	.....(13,775)	.....0	.....(13,775)	.....0	.....251,620	.....0	.....0	.....0	.....1,437	07/01/2044.	1.....
31292S CE 8	FHLMC 30 YR GOLD PC GRP POOL C09069	4.000%	..	03/01/2020.	Paydown.....	.....	.....	81,019	81,019	86,184	85,977	.....0	.....(4,958)	.....0	.....(4,958)	.....0	.....81,019	.....0	.....0	.....0	.....533	11/01/2044.	1.....
31297K V4 1	FHLMC 30 YR GOLD PC GRP POOL A30635	6.000%	..	03/01/2020.	Paydown.....	.....	.....	4,766	4,766	4,944	4,877	.....0	.....(111)	.....0	.....(111)	.....0	.....4,766	.....0	.....0	.....0	.....48	07/01/2032.	1.....
3132GK V6 0	FHLMC 30 YR GOLD PC GRP POOL Q04537	3.500%	..	03/01/2020.	Paydown.....	.....	.....	91,559	91,559	93,834	93,671	.....0	.....(2,112)	.....0	.....(2,112)	.....0	.....91,559	.....0	.....0	.....0	.....723	11/01/2041.	1.....
3132HN DM 8	FHLMC 30 YR GOLD PC GRP POOL Q11908	3.500%	..	03/01/2020.	Paydown.....	.....	.....	60,326	60,326	61,928	61,829	.....0	.....(1,503)	.....0	.....(1,503)	.....0	.....60,326	.....0	.....0	.....0	.....312	10/01/2042.	1.....
3132M5 7D 8	FHLMC 30 YR GOLD PC GRP POOL Q25692	4.000%	..	03/01/2020.	Paydown.....	.....	.....	27,684	27,684	29,163	29,097	.....0	.....(1,414)	.....0	.....(1,414)	.....0	.....27,684	.....0	.....0	.....0	.....217	04/01/2044.	1.....
31331L JL 3	FEDERAL FARM CR BKS 6.750%	.....	..	03/16/2020.	KeyBanc Capital Mkts	.....	.....	7,640,051	5,000,000	5,974,800	5,639,653	.....0	.....(8,989)	.....0	.....(8,989)	.....0	.....5,630,664	.....0	.....2,009,386	.....2,009,386	.....94,688	06/06/2031.	1.....
31339N PT 7	FHLMC REMIC SER 2429 HB SCH 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	20,731	20,731	21,878	21,026	.....0	.....(295)	.....0	.....(295)	.....0	.....20,731	.....0	.....0	.....0	.....230	12/15/2023.	1.....
3133MA RM 3	FEDERAL HOME LN BKS 7.450%	.....	..	02/03/2020.	Maturity.....	.....	.....	25,000,000	25,000,000	31,575,800	25,065,345	.....0	.....(65,345)	.....0	.....(65,345)	.....0	.....25,000,000	.....0	.....0	.....0	.....931,250	02/03/2020.	1.....
3133TL V5 4	FHLMC REMIC SER T 18 A3 SEQ 6.609%	.....	..	03/01/2020.	Paydown.....	.....	.....	41	41	41	41	.....0	.....0	.....0	.....0	.....0	.....41	.....0	.....0	.....0	.....1	08/15/2029.	1.....
31358P UA 3	FNMA 92 REMIC INV FLTR SER 137 CL SR 12.875%	.....	..	03/25/2020.	Paydown.....	.....	.....	1,851	1,851	1,801	1,841	.....0	.....10	.....0	.....10	.....0	.....1,851	.....0	.....0	.....0	.....40	08/25/2022.	1.....
31368H NG 4	FNMA PASS THRU POOL 190391 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	11,035	11,035	11,856	11,747	.....0	.....(712)	.....0	.....(712)	.....0	.....11,035	.....0	.....0	.....0	.....109	09/01/2038.	1.....
31371L 4S 5	FNMA PASS THRU POOL 255633 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	2,002	2,002	2,082	2,057	.....0	.....(55)	.....0	.....(55)	.....0	.....2,002	.....0	.....0	.....0	.....22	01/01/2035.	1.....
31371L VE 6	FNMA PASS THRU POOL 255413 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	20,969	20,969	21,674	21,508	.....0	.....(539)	.....0	.....(539)	.....0	.....20,969	.....0	.....0	.....0	.....145	10/01/2034.	1.....
31371M 3Y 1	FNMA PASS THRU POOL 256515 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	4,685	4,685	4,782	4,764	.....0	.....(78)	.....0	.....(78)	.....0	.....4,685	.....0	.....0	.....0	.....51	12/01/2036.	1.....
31371M 5P 8	FNMA PASS THRU POOL 256554 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	6,878	6,878	7,022	6,988	.....0	.....(110)	.....0	.....(110)	.....0	.....6,878	.....0	.....0	.....0	.....83	01/01/2037.	1.....
31371M WV 5	FNMA PASS THRU POOL 256360 7.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	3,130	3,130	3,217	3,200	.....0	.....(70)	.....0	.....(70)	.....0	.....3,130	.....0	.....0	.....0	.....41	08/01/2036.	1.....
3137BR 7J 8	FHLMC CMO SER 4608 JV PAC 3.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	186,789	186,788	195,786	193,648	.....0	.....(6,860)	.....0	.....(6,860)	.....0	.....186,788	.....0	.....0	.....0	.....930	01/15/2055.	1.....
3137BR RS 6	FHLMC CMO SER 4612 DV PAC 3.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	24,635	24,635	25,647	25,460	.....0	.....(826)	.....0	.....(826)	.....0	.....24,635	.....0	.....0	.....0	.....122	01/15/2055.	1.....
31385W 2S 7	FNMA PASS THRU POOL 555285 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	3,964	3,964	4,028	4,006	.....0	.....(42)	.....0	.....(42)	.....0	.....3,964	.....0	.....0	.....0	.....38	03/01/2033.	1.....
3138E1 M5 3	FNMA PASS THRU POOL AJ8479 4.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	36,835	36,835	39,028	38,925	.....0	.....(2,090)	.....0	.....(2,090)	.....0	.....36,835	.....0	.....0	.....0	.....236	12/01/2041.	1.....
3138EE RL 5	FNMA PASS THRU POOL AK9490 4.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	82,461	82,461	86,996	86,620	.....0	.....(4,159)	.....0	.....(4,159)	.....0	.....82,461	.....0	.....0	.....0	.....504	04/01/2042.	1.....
3138WM L5 8	FNMA PASS THRU POOL AT0347 3.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	43,978	43,978	44,308	44,292	.....0	.....(314)	.....0	.....(314)	.....0	.....43,978	.....0	.....0	.....0	.....283	05/01/2043.	1.....
3138Y9 M4 7	FNMA PASS THRU POOL AX7578 3.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	66,048	66,048	68,028	67,930	.....0	.....(1,881)	.....0	.....(1,881)	.....0	.....66,048	.....0	.....0	.....0	.....339	01/01/2045.	1.....
31390P GJ 0	FNMA PASS THRU POOL 651901 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	11,844	11,844	12,190	12,091	.....0	.....(247)	.....0	.....(247)	.....0	.....11,844	.....0	.....0	.....0	.....91	08/01/2032.	1.....
31396H UD 9	FHLMC REMIC 3117 BT TWO TIER NT INV FL 7.000%	.....	..	03/15/2020.	Paydown.....	.....	.....	36,087	36,087	36,426	36,322	.....0	.....(235)	.....0	.....(235)	.....0	.....36,087	.....0	.....0	.....0	.....341	02/15/2036.	1.....
31396N JA 8	FHLMC REMIC 3147 DT TWO TIER NT INV FL 7.000%	.....	..	03/15/2020.	Paydown.....	.....	.....	191	191	192	192	.....0	.....(1)	.....0	.....(1)	.....0	.....191	.....0	.....0	.....0	.....2	04/15/2036.	1.....
31401M F9 4	FNMA PASS THRU POOL 712161 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	30,683	30,683	31,637	31,431	.....0	.....(748)	.....0	.....(748)	.....0	.....30,683	.....0	.....0	.....0	.....397	08/01/2033.	1.....
31402C TT 9	FNMA PASS THRU POOL 725162 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	6,296	6,296	6,508	6,458	.....0	.....(162)	.....0	.....(162)	.....0	.....6,296	.....0	.....0	.....0	.....64	02/01/2034.	1.....
31403D VZ 9	FNMA PASS THRU POOL 745932 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	5,480	5,480	5,629	5,605	.....0	.....(125)	.....0	.....(125)	.....0	.....5,480	.....0	.....0	.....0	.....58	11/01/2036.	1.....
31404U MR 8	FNMA PASS THRU POOL 778968 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	706	706	719	718	.....0	.....(12)	.....0	.....(12)	.....0	.....706	.....0	.....0	.....0	.....7	06/01/2034.	1.....
31404U UK 4	FNMA PASS THRU POOL 779186 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	892	892	907	901	.....0	.....(9)	.....0	.....(9)	.....0	.....892	.....0	.....0	.....0	.....10	06/01/2034.	1.....
31405M KC 0	FNMA PASS THRU POOL 793291 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	5,532	5,532	5,816	5,763	.....0	.....(230)	.....0	.....(230)	.....0	.....5,532	.....0	.....0	.....0	.....66	01/01/2032.	1.....
31405M MK 0	FNMA PASS THRU POOL 793362 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	5,748	5,748	5,897	5,844	.....0	.....(97)	.....0	.....(97)	.....0	.....5,748	.....0	.....0	.....0	.....60	08/01/2034.	1.....
31406Y E3 0	FNMA PASS THRU POOL 823754 7.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	11,895	11,895	12,583	12,312	.....0	.....(417)	.....0	.....(417)	.....0	.....11,895	.....0	.....0	.....0	.....139	09/01/2031.	1.....
31408E BH 4	FNMA PASS THRU POOL 848840 7.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	1,986	1,986	2,039	2,024	.....0	.....(38)	.....0	.....(38)	.....0	.....1,986	.....0	.....0	.....0	.....23	01/01/2036.	1.....
31410B EL 4	FNMA PASS THRU POOL 884039 7.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	722	722	751	749	.....0	.....(27)	.....0	.....(27)	.....0	.....722	.....0	.....0	.....0	.....9	05/01/2036.	1.....
31410G RK 1	FNMA PASS THRU POOL 888890 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	7,876	7,876	8,644	8,568	.....0	.....(692)	.....0	.....(692)	.....0	.....7,876	.....0	.....0	.....0	.....89	10/01/2037.	1.....
31410G W9 0	FNMA PASS THRU POOL 889072 6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....	17,286	17,286	18,960	18,752	.....0	.....(1,467)	.....0	.....(1,467)	.....0	.....17,286	.....0	.....0	.....0	.....180	12/01/2037.	1.....
31410K CX 0	FNMA PASS THRU POOL 889386 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	4,182	4,182	4,532	4,503	.....0	.....(321)	.....0	.....(321)	.....0	.....4,182	.....0	.....0	.....0	.....46	03/01/2038.	1.....
31410K DK 7	FNMA PASS THRU POOL 889406 6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....	5,604	5,604	5,987	5,937	.....0	.....(333)	.....0	.....(333)	.....0	.....5,604	.....0	.....0	.....0	.....56	04/01/2038.	1.....

SCHEDULE D - PART 4

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

1			2			3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
							F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol													
CUSIP Identification			Description																																				
31410K	JY	1	FNMA PASS THRU POOL 889579	6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....23,252	.....23,252	.....25,335	.....25,115	.....0	.....(1,863)	.....0	.....(1,863)	.....0	.....23,252	.....0	.....0	.....0	.....220	05/01/2038.	1.....														
31410S	2P	1	FNMA PASS THRU POOL 896382	7.000%	.....	..	03/01/2020.	Paydown.....	.....	.....3,628	.....3,628	.....3,722	.....3,697	.....0	.....(69)	.....0	.....(69)	.....0	.....3,628	.....0	.....0	.....0	.....43	06/01/2036.	1.....														
31410S	PW	1	FNMA PASS THRU POOL 896037	7.000%	.....	..	03/01/2020.	Paydown.....	.....	.....2,339	.....2,339	.....2,413	.....2,408	.....0	.....(69)	.....0	.....(69)	.....0	.....2,339	.....0	.....0	.....0	.....27	08/01/2036.	1.....														
31410W	QY	7	FNMA PASS THRU POOL 899671	6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....1,072	.....1,072	.....1,150	.....1,145	.....0	.....(73)	.....0	.....(73)	.....0	.....1,072	.....0	.....0	.....0	.....12	08/01/2037.	1.....														
31411F	FC	3	FNMA PASS THRU POOL 906563	6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....1,862	.....1,862	.....1,922	.....1,907	.....0	.....(45)	.....0	.....(45)	.....0	.....1,862	.....0	.....0	.....0	.....19	01/01/2037.	1.....														
31412F	H4	8	FNMA PASS THRU POOL 923751	7.000%	.....	..	03/01/2020.	Paydown.....	.....	.....1,424	.....1,424	.....1,461	.....1,458	.....0	.....(33)	.....0	.....(33)	.....0	.....1,424	.....0	.....0	.....0	.....17	04/01/2037.	1.....														
31413Y	KQ	3	FNMA PASS THRU POOL 959403	6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....1,119	.....1,119	.....1,150	.....1,149	.....0	.....(30)	.....0	.....(30)	.....0	.....1,119	.....0	.....0	.....0	.....12	12/01/2037.	1.....														
31416B	RR	1	FNMA PASS THRU POOL 995196	6.000%	.....	..	03/01/2020.	Paydown.....	.....	.....16,190	.....16,190	.....17,894	.....17,706	.....0	.....(1,517)	.....0	.....(1,517)	.....0	.....16,190	.....0	.....0	.....0	.....172	07/01/2038.	1.....														
31416B	ST	6	FNMA PASS THRU POOL 995230	6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....7,261	.....7,261	.....7,933	.....7,841	.....0	.....(579)	.....0	.....(579)	.....0	.....7,261	.....0	.....0	.....0	.....67	01/01/2039.	1.....														
31416B	SU	3	FNMA PASS THRU POOL 995231	6.500%	.....	..	03/01/2020.	Paydown.....	.....	.....4,820	.....4,820	.....5,205	.....5,155	.....0	.....(335)	.....0	.....(335)	.....0	.....4,820	.....0	.....0	.....0	.....54	01/01/2039.	1.....														
31418A	UP	1	FNMA PASS THRU POOL MA1489	3.000%	.....	..	03/01/2020.	Paydown.....	.....	.....103,566	.....103,566	.....101,333	.....101,467	.....0	.....2,099	.....0	.....2,099	.....0	.....103,566	.....0	.....0	.....0	.....540	07/01/2043.	1.....														
31418B	E8	5	FNMA PASS THRU POOL MA1958	4.000%	.....	..	03/01/2020.	Paydown.....	.....	.....14,016	.....14,016	.....14,830	.....14,801	.....0	.....(785)	.....0	.....(785)	.....0	.....14,016	.....0	.....0	.....0	.....96	07/01/2044.	1.....														
31418C	DT	8	FNMA PASS THRU POOL MA2813	3.000%	.....	..	03/01/2020.	Paydown.....	.....	.....112,126	.....112,126	.....114,719	.....114,423	.....0	.....(2,297)	.....0	.....(2,297)	.....0	.....112,126	.....0	.....0	.....0	.....530	11/01/2031.	1.....														
31418C	P9	9	FNMA PASS THRU POOL MA3147	3.000%	.....	..	03/01/2020.	Paydown.....	.....	.....292,193	.....292,193	.....292,833	.....292,802	.....0	.....(608)	.....0	.....(608)	.....0	.....292,193	.....0	.....0	.....0	.....1,563	10/01/2047.	1.....														
31418C	R7	1	FNMA PASS THRU POOL MA3209	3.000%	.....	..	03/01/2020.	Paydown.....	.....	.....245,489	.....245,489	.....245,125	.....245,122	.....0	.....367	.....0	.....367	.....0	.....245,489	.....0	.....0	.....0	.....1,425	12/01/2047.	1.....														
31418C	RE	6	FNMA PASS THRU POOL MA3184	4.500%	.....	..	03/01/2020.	Paydown.....	.....	.....482,800	.....482,800	.....512,447	.....512,140	.....0	.....(29,340)	.....0	.....(29,340)	.....0	.....482,800	.....0	.....0	.....0	.....3,707	11/01/2047.	1.....														
31419G	B9	4	FNMA PASS THRU POOL AE5463	4.000%	.....	..	03/01/2020.	Paydown.....	.....	.....79,429	.....79,429	.....84,009	.....83,732	.....0	.....(4,304)	.....0	.....(4,304)	.....0	.....79,429	.....0	.....0	.....0	.....505	10/01/2040.	1.....														
57604P	A6	1	MASS ST WTR POLL ABATEMENT REF POOL 5.250%	.....	.....	..	01/24/2020.	Wells Fargo.....	.....	.....5,852,550	.....5,500,000	.....7,195,925	.....5,815,211	.....0	.....(14,690)	.....0	.....(14,690)	.....0	.....5,800,521	.....0	.....52,029	.....52,029	.....141,969	08/01/2021.	1FE.....														
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....						.....	.....47,123,351	.....44,130,746	.....53,575,324	.....45,335,523	.....0	.....(273,591)	.....0	.....(273,591)	.....0	.....45,061,931	.....0	.....2,061,415	.....2,061,415	.....1,220,329	XXX	XXX														
Bonds - Industrial and Miscellaneous																																							
47025#			JAMES B OSWALD CO 4.360%.....			..	03/01/2020.	Paydown.....	.....	.....228,661	.....228,661	.....228,661	.....228,661	.....0	.....0	.....0	.....0	.....0	.....228,661	.....0	.....0	.....0	.....0	06/01/2021.	5GI.....														
3899999.			Total - Bonds - Industrial and Miscellaneous.....						.....	.....228,661	.....228,661	.....228,661	.....228,661	.....0	.....0	.....0	.....0	.....0	.....228,661	.....0	.....0	.....0	.....0	XXX	XXX														
8399997.			Total - Bonds - Part 4.....						.....	.....73,394,702	.....66,569,447	.....79,463,634	.....69,062,150	.....0	.....(326,050)	.....0	.....(326,050)	.....0	.....68,736,100	.....0	.....4,658,597	.....4,658,597	.....1,708,061	XXX	XXX														
8399999.			Total - Bonds.....						.....	.....73,394,702	.....66,569,447	.....79,463,634	.....69,062,150	.....0	.....(326,050)	.....0	.....(326,050)	.....0	.....68,736,100	.....0	.....4,658,597	.....4,658,597	.....1,708,061	XXX	XXX														
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																							
166764	10	0	CHEVRON CORP.....	.....	.....	..	03/11/2020.	Evercore ISI.....	.....6,000,000	.....494,533	XXX	.....491,677	.....723,060	.....(231,383)	.....0	.....0	.....(231,383)	.....0	.....491,677	.....0	.....2,856	.....2,856	.....7,740	XXX	.....														
17243V	10	2	CINEMARK HOLDINGS INC.....	.....	.....	..	02/04/2020.	MKM Partners LLC.....	.....69,700,000	.....2,164,915	XXX	.....1,593,263	.....2,359,345	.....(766,082)	.....0	.....0	.....(766,082)	.....0	.....1,593,263	.....0	.....571,651	.....571,651	.....0	XXX	.....														
20825C	10	4	CONOCOPHILLIPS.....	.....	.....	..	03/11/2020.	Evercore ISI.....	.....84,200,000	.....2,750,010	XXX	.....3,390,734	.....5,475,526	.....(2,084,792)	.....0	.....0	.....(2,084,792)	.....0	.....3,390,734	.....0	.....(640,724)	.....(640,724)	.....35,364	XXX	.....														
31188V	10	0	FASTLY INC CLASS A.....	.....	.....	..	02/25/2020.	Merrill Lynch.....	.....29,206,000	.....608,375	XXX	.....608,799	.....293,082	.....16,209	.....0	.....0	.....16,209	.....0	.....608,799	.....0	.....(424)	.....(424)	.....0	XXX	.....														
594918	10	4	MICROSOFT CORP.....	.....	.....	..	02/04/2020.	Strategas.....	.....17,000,000	.....3,004,171	XXX	.....427,210	.....2,680,900	.....(2,253,690)	.....0	.....0	.....(2,253,690)	.....0	.....427,210	.....0	.....2,576,961	.....2,576,961	.....0	XXX	.....														
055622	10	4	BP PLC SPS ADR.....	.....	.....	C	03/11/2020.	Morgan Stanley.....	.....55,960,000	.....1,384,847	XXX	.....1,710,138	.....2,111,930	.....(401,793)	.....0	.....0	.....(401,793)	.....0	.....1,710,138	.....0	.....(325,291)	.....(325,291)	.....34,975	XXX	.....														
780259	20	6	ROYAL DUTCH SHELL PLC SPS ADR.....	.....	.....	D	03/11/2020.	Various.....	.....87,000,000	.....3,011,656	XXX	.....5,221,582	.....5,131,260	.....90,322	.....0	.....0	.....90,322	.....0	.....5,221,582	.....0	.....(2,209,927)	.....(2,209,927)	.....81,780	XXX	.....														
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						.....	.....13,418,507	XXX	.....13,443,403	.....18,775,103	.....(5,631,209)	.....0	.....0	.....(5,631,209)	.....0	.....13,443,403	.....0	.....(24,898)	.....(24,898)	.....159,859	XXX	XXX														
9799997.			Total - Common Stocks - Part 4.....						.....	.....13,418,507	XXX	.....13,443,403	.....18,775,103	.....(5,631,209)	.....0	.....0	.....(5,631,209)	.....0	.....13,443,403	.....0	.....(24,898)	.....(24,898)	.....159,859	XXX	XXX														
9799999.			Total - Common Stocks.....						.....	.....13,418,507	XXX	.....13,443,403	.....18,775,103	.....(5,631,209)	.....0	.....0	.....(5,631,209)	.....0	.....13,443,403	.....0	.....(24,898)	.....(24,898)	.....159,859	XXX	XXX														
9899999.			Total - Preferred and Common Stocks.....						.....	.....13,418,507	XXX	.....13,443,403	.....18,775,103	.....(5,631,209)	.....0	.....0	.....(5,631,209)	.....0	.....13,443,403	.....0	.....(24,898)	.....(24,898)	.....159,859	XXX	XXX														
9999999.			Total - Bonds, Preferred and Common Stocks.....						.....	.....86,813,209	XXX	.....92,907,037	.....87,837,253	.....(5,631,209)	.....(326,050)	.....0	.....(5,957,259)	.....0	.....82,179,503	.....0	.....4,633,699	.....4,633,699	.....1,867,920	XXX	XXX														

QE053

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

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

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

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

**Sch. DB - Pt. E**  
**NONE**

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
BNY MELLON..... NEW YORK, NY.....		.....0.000	.....0	.....0	.....0	.....0	.....50,000	XXX
FEDERAL HOME LN BANK..... CINCINNATI, OH.....		.....0.850	.....3,406	.....0	.....934,060	.....2,801,644	.....1,027,482	XXX
REGIONS..... BIRMINGHAM, AL.....		.....0.000	.....0	.....0	.....6,125	.....6,125	.....6,125	XXX
WESTFIELD BANK FSB..... WESTFIELD CENTER, OH.....		.....0.000	.....0	.....0	.....(92,209)	.....(99,784)	.....(54,895)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....3,406	.....0	.....847,976	.....2,707,986	.....1,028,713	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....3,406	.....0	.....847,976	.....2,707,986	.....1,028,713	XXX
0599999. Total Cash.....	XXX	XXX	.....3,406	.....0	.....847,976	.....2,707,986	.....1,028,713	XXX



SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2							3	4	5	6	7	8	9
CUSIP	Description							Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO														
31846V	41	9	FIRST AMER TREAS OBLIG CL.....					.....	12/02/2019.....	.....0.610	.....	.....1	.....0	.....0
61747C	58	2	MORGAN STANLEY INSTL LIQUIDITY TREAS.....					.....	02/28/2020.....	.....0.610	.....	.....2,006,591	.....0	.....57,092
94975H	29	6	WELLS FARGO ADV TR PL MM INS.....					.....	12/02/2019.....	.....0.660	.....	.....1	.....0	.....0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								.....	.....	.....	.....	.....2,006,593	.....0	.....57,092
8899999. Total - Cash Equivalents.....								.....	.....	.....	.....	.....2,006,593	.....0	.....57,092



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2020

NAIC Group Code.....228

Company Name: Westfield Insurance Company

NAIC Company Code.....24112

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....1,000	.....249	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? .....

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

Yes [ X ]    No [   ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: .....

\$.....21,528

2.32 Amount estimated using reasonable assumptions: .....

\$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .....

\$.....0