



QUARTERLY STATEMENT
As of March 31, 2020
of the Condition and Affairs of the
MICO INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period)	NAIC Company Code..... 40932	Employer's ID Number..... 31-1022150
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 30, 1981	Commenced Business..... December 3, 1981	
Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 (Street and Number) (City or Town, State, Country and Zip Code)	614-225-8211 (Area Code) (Telephone Number)
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 (Street and Number) (City or Town, State, Country and Zip Code)	614-225-8211 (Area Code) (Telephone Number)
Internet Web Site Address	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN (Name) ACCOUNTING@ENCOVA.COM (E-Mail Address)	614-225-8285 (Area Code) (Telephone Number) (Extension) 614-225-8330 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. THOMAS JOSEPH OBROKTA JR.	PRESIDENT & CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4.	
OTHER			
GREGORY ARTHUR BURTON	EXECUTIVE CHAIR		

DIRECTORS OR TRUSTEES

GREGORY ARTHUR BURTON	JAMES CHRISTOPHER HOWAT	MARCHELLE ELAINE MOORE	THOMAS JOSEPH OBROKTA JR.
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State of..... OHIO
County of..... FRANKLIN

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

(Signature) THOMAS JOSEPH OBROKTA JR. 1. (Printed Name) PRESIDENT & CHIEF EXECUTIVE OFFICER (Title)	(Signature) MARCHELLE ELAINE MOORE 2. (Printed Name) SECRETARY (Title)	(Signature) JAMES CHRISTOPHER HOWAT 3. (Printed Name) TREASURER (Title)
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Subscribed and sworn to before me This 8th day of May 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 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,700,096		8,700,096	8,711,436
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	1,602,220		1,602,220	2,096,623
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....231), cash equivalents (\$.....915,502) and short-term investments (\$.....0).....	915,733		915,733	875,933
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	428,122		428,122	428,775
9. Receivables for securities.....	15		15	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,646,186	0	11,646,186	12,112,767
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	45,539		45,539	50,016
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,509	3,509	0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	(6,025)		(6,025)	(853)
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	39,012	39,012	0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	7,713		7,713	766
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,335	0	1,335	3,867
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	11,737,270	42,521	11,694,748	12,166,563
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	11,737,270	42,521	11,694,748	12,166,563

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Pooled General Expenses Receivable.....	1,335		1,335	3,867
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,335	0	1,335	3,867

MICO INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31 Prior Year
1.	Losses (current accident year \$.....0).....		
2.	Reinsurance payable on paid losses and loss adjustment expenses.....		
3.	Loss adjustment expenses.....		
4.	Commissions payable, contingent commissions and other similar charges.....		
5.	Other expenses (excluding taxes, licenses and fees).....	8,852	10,060
6.	Taxes, licenses and fees (excluding federal and foreign income taxes).....		
7.1	Current federal and foreign income taxes (including \$....6,054 on realized capital gains (losses)).....	14,545	629
7.2	Net deferred tax liability.....		71,923
8.	Borrowed money \$.....0 and interest thereon \$.....0.....		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....		
10.	Advance premium.....		
11.	Dividends declared and unpaid:		
	11.1 Stockholders.....		
	11.2 Policyholders.....		
12.	Ceded reinsurance premiums payable (net of ceding commissions).....		
13.	Funds held by company under reinsurance treaties.....		
14.	Amounts withheld or retained by company for account of others.....		
15.	Remittances and items not allocated.....	2,132	11,379
16.	Provision for reinsurance (including \$.....0 certified).....		
17.	Net adjustments in assets and liabilities due to foreign exchange rates.....		
18.	Drafts outstanding.....		
19.	Payable to parent, subsidiaries and affiliates.....	3,262	4,795
20.	Derivatives.....		
21.	Payable for securities.....		
22.	Payable for securities lending.....		
23.	Liability for amounts held under uninsured plans.....		
24.	Capital notes \$.....0 and interest thereon \$.....0.....		
25.	Aggregate write-ins for liabilities.....	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	28,792	98,786
27.	Protected cell liabilities.....		
28.	Total liabilities (Lines 26 and 27).....	28,792	98,786
29.	Aggregate write-ins for special surplus funds.....	0	0
30.	Common capital stock.....	2,252,000	2,252,000
31.	Preferred capital stock.....		
32.	Aggregate write-ins for other than special surplus funds.....	0	0
33.	Surplus notes.....		
34.	Gross paid in and contributed surplus.....	1,126,000	1,126,000
35.	Unassigned funds (surplus).....	8,287,957	8,689,776
36.	Less treasury stock, at cost:		
	36.10.000 shares common (value included in Line 30 \$.....0).....		
	36.20.000 shares preferred (value included in Line 31 \$.....0).....		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36).....	11,665,957	12,067,776
38.	Totals (Page 2, Line 28, Col. 3).....	11,694,748	12,166,562

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

MICO INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....0).....			
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$.....0).....			
1.4 Net..... (written \$.....0).....	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....	(12,843)	(1,115)	(7,746)
2.2 Assumed.....			
2.3 Ceded.....	(12,843)	(1,115)	(7,746)
2.4 Net.....	0	0	0
3. Loss adjustment expenses incurred.....			
4. Other underwriting expenses incurred.....			
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	0	0	0
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	0	0	0
INVESTMENT INCOME			
9. Net investment income earned.....	57,577	71,788	280,602
10. Net realized capital gains (losses) less capital gains tax of \$....87.....	330	10,855	22,445
11. Net investment gain (loss) (Lines 9 + 10).....	57,907	82,642	303,046
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	0	0	0
15. Total other income (Lines 12 through 14).....	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	57,907	82,642	303,046
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	57,907	82,642	303,046
19. Federal and foreign income taxes incurred.....	13,828	14,463	60,120
20. Net income (Line 18 minus Line 19) (to Line 22).....	44,079	68,179	242,926
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	12,067,776	11,467,897	11,467,897
22. Net income (from Line 20).....	44,079	68,179	242,926
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(71,976).....	(445,847)	218,408	335,147
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	38,960	(45,217)	21,806
27. Change in nonadmitted assets.....	(39,012)		
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(401,820)	241,370	599,879
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	11,665,957	11,709,267	12,067,776

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

MICO 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.....			
2. Net investment income.....	78,986	90,347	325,703
3. Miscellaneous income.....			5,431
4. Total (Lines 1 through 3).....	78,986	90,347	331,134
5. Benefit and loss related payments.....	(5,172)	405	(340)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	(2,532)	342	3,794
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			106,113
10. Total (Lines 5 through 9).....	(7,704)	747	109,567
11. Net cash from operations (Line 4 minus Line 10).....	86,690	89,600	221,567
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	434,656	568,721	1,030,065
12.2 Stocks.....	453	48,325	152,016
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		48	31
12.7 Miscellaneous proceeds.....	(15)	(104)	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	435,094	616,990	1,182,113
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	459,684	194,552	1,345,576
13.2 Stocks.....	(470)	53,990	157,139
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	5,043	5,581	28,081
13.6 Miscellaneous applications.....		(0)	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	464,257	254,122	1,530,796
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(29,163)	362,868	(348,683)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(17,728)	(5,471)	3,648
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(17,728)	(5,471)	3,648
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).....	39,800	446,997	(123,468)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	875,933	999,401	999,401
19.2 End of period (Line 18 plus Line 19.1).....	915,733	1,446,398	875,933

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

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 44,079	\$ 242,926
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 44,079	\$ 242,926
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 11,665,957	\$ 12,067,776
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 11,665,957	\$ 12,067,776

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

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not back by other loans are stated at amortized cost using the scientific amortization method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities are stated in accordance with the guidance provided in SSAP No. 43R: Loan-backed and Structured Securities. The restrospective adjustment method is used to value these securities

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

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

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

(3) Recognized OTTI securities
Not Applicable

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ 3,359
	2. 12 Months or Longer	\$
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 567,270
	2. 12 Months or Longer	\$

NOTES TO FINANCIAL STATEMENTS

	(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary The Company performed an analysis of loan-backed securities and determined that exposure to credit risk was not a factor and did not warrant any other-than-temporary impairments.
E.	Dollar Repurchase Agreements and/or Securities Lending Transactions
	(3) Collateral Received
	Not Applicable
F.	Repurchase Agreements Transactions Accounted for as Secured Borrowing Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions
	Not Applicable
G.	Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions
	Not Applicable
H.	Repurchase Agreements Transactions Accounted for as a Sale Repurchase Transaction – Cash Taker – Overview of Sale Transactions
	Not Applicable
I.	Reverse Repurchase Agreements Transactions Accounted for as a Sale Repurchase Transaction – Cash Provider – Overview of Sale Transactions
	Not Applicable
M.	Working Capital Finance Investments
	(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs
	Not Applicable
	(3) Any Events of Default or Working Capital Finance Investments
	Not Applicable
N.	Offsetting and Netting of Assets and Liabilities
	Not Applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

A.	Derivatives Under SSAP No. 86 – Derivatives
	Not Applicable
B.	Derivatives under SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees
	(2) Recognition of Gains/Losses and Deferred Assets and Liabilities
	a. Scheduled Amortization
	Not Applicable
	b. Total Deferred Balance
	Not Applicable
	c. Reconciliation of Amortization
	Not Applicable

Note 9 – Income Taxes

No significant changes

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

No significant changes

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

A. Defined Benefit Plan

No significant changes

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

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

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$	\$ 29,611	\$	\$	\$ 29,611
Common Stocks, unaffiliated	\$ 1,602,220	\$	\$	\$	\$ 1,602,220
Total	\$ 1,602,220	\$ 29,611	\$	\$	\$ 1,631,831
Liabilities at Fair Value					
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

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

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

NOTES TO FINANCIAL STATEMENTS

Not Applicable

(3) Policies when Transfers Between Levels are Recognized

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Not Applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 8,900,690	\$ 8,700,095		\$ 8,900,690		\$	\$
Common Stocks, unaffiliated	\$ 1,602,220	\$ 1,602,220	\$ 1,602,220			\$	\$

Bonds and Common Stocks

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

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

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

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through May 14, 2020 for these statutory financial statements which are to be issued on May 14, 2020. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

Yes [] No [X]
- (2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year: to date

Not applicable
- (3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

NOTES TO FINANCIAL STATEMENTS

Not applicable

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

Not applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

B. Information about Significant Changes in Methodologies and Assumptions

Not applicable

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

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

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

B. Schedule of Insured Financial Obligations at the End of the Period:

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 [☒ X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒ X]

2.2

If yes, date of change:

3.1

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

Yes [☒ X] No [☐]

3.2

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

Yes [☒ X] No [☐]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.
MCM Insurance Agency has been renamed Encova Insurance Agency.

3.4

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

Yes [☐] No [☒ X]

3.5

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

4.1

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

Yes [☐] No [☒ X]

4.2

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

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

5.

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

Yes [☐] No [☐] N/A [☒ X]

6.1

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

12/31/2018

6.2

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

12/31/2013

6.3

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

11/07/2014

6.4

By what department or departments?
OHIO DEPARTMENT OF INSURANCE

6.5

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

Yes [☐] No [☐] N/A [☒ X]

6.6

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

Yes [☐] No [☐] N/A [☒ X]

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒ X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒ X]

8.2

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

8.3

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

Yes [☐] No [☒ X]

8.4

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

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

9.1

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

Yes [☒ X] No [☐]

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒ X]

9.21

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

9.3

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

Yes [☐] No [☒ X]

9.31

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

Yes ☒ No ☐

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

\$

7,713

INVESTMENT

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

Yes ☐ No ☒

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

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

\$

0

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

\$

0

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

Yes ☐ No ☒

14.2 If yes, please complete the following:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

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

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

Yes ☐ No ☒

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	500 Grant Street One Mellon Center, Suite #1035, Pittsburgh, PA 15258

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

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

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

Yes ☐ No ☒

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's 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 Agreement (IMA) Filed
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	SEC	NO

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

Yes ☒ No ☐

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 rating(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 [☒]

MICO INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3191352.....	Ascot Reinsurance Company Ltd.....	BMU.....	Unauthorized....
00000.....	AA-3191413.....	Brit Reinsurance (Bermuda) Ltd.....	BMU.....	Unauthorized....
00000.....	AA-1120191.....	Convex Insurance UK Ltd.....	GBR.....	Unauthorized....
00000.....	AA-1340028.....	Devk Ruckversicherungs und Beteiligungs AG.....	DEU.....	Unauthorized....
00000.....	AA-1127861.....	Lloyd's Syndicate Number 1861.....	GBR.....	Authorized.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	..N...						
2.	Alaska.....AK	..N...						
3.	Arizona.....AZ	..N...						
4.	Arkansas.....AR	..N...						
5.	California.....CA	..N...						
6.	Colorado.....CO	..N...						
7.	Connecticut.....CT	..N...						
8.	Delaware.....DE	..N...						
9.	District of Columbia.....DC	..N...						
10.	Florida.....FL	..N...						
11.	Georgia.....GA	..N...						
12.	Hawaii.....HI	..N...						
13.	Idaho.....ID	..N...						
14.	Illinois.....IL	..N...						
15.	Indiana.....IN	..L...		(67)			
16.	Iowa.....IA	..N...						
17.	Kansas.....KS	..N...						
18.	Kentucky.....KY	..L...				11
19.	Louisiana.....LA	..N...						
20.	Maine.....ME	..N...						
21.	Maryland.....MD	..N...						
22.	Massachusetts.....MA	..N...						
23.	Michigan.....MI	..N...						
24.	Minnesota.....MN	..N...						
25.	Mississippi.....MS	..N...						
26.	Missouri.....MO	..N...						
27.	Montana.....MT	..N...						
28.	Nebraska.....NE	..N...						
29.	Nevada.....NV	..N...						
30.	New Hampshire.....NH	..N...						
31.	New Jersey.....NJ	..N...						
32.	New Mexico.....NM	..N...						
33.	New York.....NY	..N...						
34.	North Carolina.....NC	..N...						
35.	North Dakota.....ND	..N...						
36.	Ohio.....OH	..L...		(12,776)(1,115)		
37.	Oklahoma.....OK	..N...						
38.	Oregon.....OR	..N...						
39.	Pennsylvania.....PA	..L...						
40.	Rhode Island.....RI	..N...						
41.	South Carolina.....SC	..N...						
42.	South Dakota.....SD	..N...						
43.	Tennessee.....TN	..N...						
44.	Texas.....TX	..N...						
45.	Utah.....UT	..N...						
46.	Vermont.....VT	..N...						
47.	Virginia.....VA	..N...						
48.	Washington.....WA	..N...						
49.	West Virginia.....WV	..L...						
50.	Wisconsin.....WI	..N...						
51.	Wyoming.....WY	..N...						
52.	American Samoa.....AS	..N...						
53.	Guam.....GU	..N...						
54.	Puerto Rico.....PR	..N...						
55.	US Virgin Islands.....VI	..N...						
56.	Northern Mariana Islands.....MP	..N...						
57.	Canada.....CAN	..N...						
58.	Aggregate Other Alien.....OT	..XXX...000000
59.	Totals.....	..XXX...00(12,843)(1,115)11

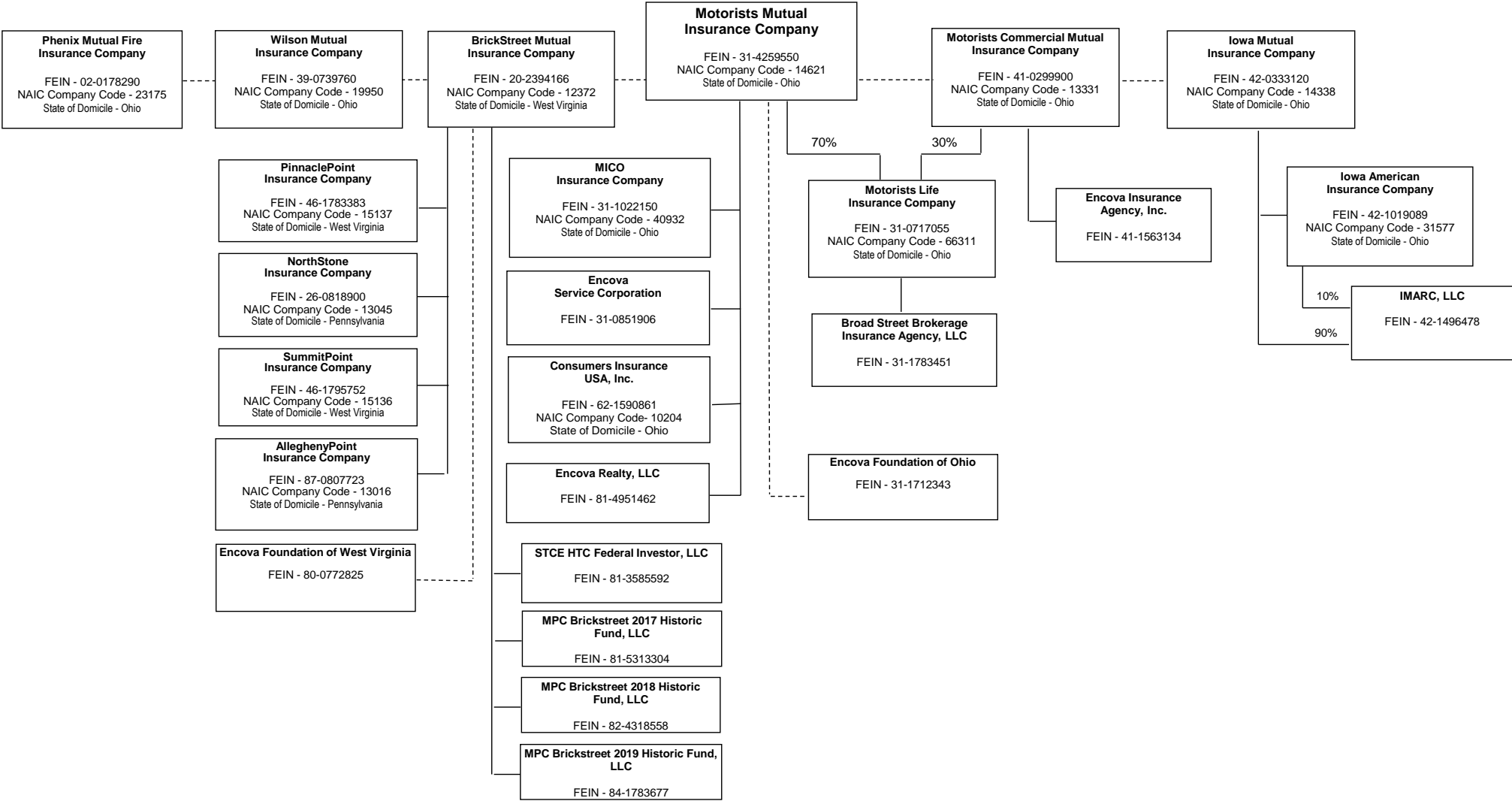
DETAILS OF WRITE-INS

58001.....	..XXX...						
58002.....	..XXX...						
58003.....	..XXX...						
58998. Summary of remaining write-ins for Line 58 from overflow page....	..XXX...000000
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	..XXX...000000

(a) Active Status Count

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
012			31-1783451..				Broad Street Brokerage Insurance Agency, LLC	OH.....	NIA.....	Motorists Life Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3.....
	0291	Encova Mutual Insurance Group	10204...	62-1590861..			Consumers Insurance USA, Inc.....	OH.....	IA.....	Motorists Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3.....
			42-1496478..				IMARC, LLC.....	IA.....	NIA.....	Iowa Mutual Insurance Company.....	Ownership.....	...90.000	Motorists Mutual Insurance Company.....	...N.....	3.....
	0291	Encova Mutual Insurance Group	31577...	42-1019089..			Iowa American Insurance Company.....	OH.....	IA.....	Iowa Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3.....
	0291	Encova Mutual Insurance Group	14338...	42-0333120..			Iowa Mutual Insurance Company.....	OH.....	IA.....				Motorists Mutual Insurance Company.....	...N.....	1.....
			41-1563134..				Encova Insurance Agency, Inc.....	MN.....	NIA.....	Motorists Commercial Mutual Insurance Company	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3.....
	0291	Encova Mutual Insurance Group	40932...	31-1022150..			MICO Insurance Company.....	OH.....	RE.....	Motorists Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3.....
	0291	Encova Mutual Insurance Group	13331...	41-0299900..			Motorists Commercial Mutual Insurance Company	OH.....	IA.....				Motorists Mutual Insurance Company.....	...N.....	1.....
	0291	Encova Mutual Insurance Group	66311...	31-0717055..			Motorists Life Insurance Company.....	OH.....	IA.....	Motorists Mutual Insurance Company.....	Ownership.....	...70.000	Motorists Mutual Insurance Company.....	...N.....	3.....
	0291	Encova Mutual Insurance Group	14621...	31-4259550..			Motorists Mutual Insurance Company.....	OH.....	UDP.....					...N.....	1.....
			31-0851906..				Encova Service Corporation.....	OH.....	NIA.....	Motorists Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3.....
	0291	Encova Mutual Insurance Group	23175...	02-0178290..			Phenix Mutual Fire Insurance Company.....	OH.....	IA.....				Motorists Mutual Insurance Company.....	...N.....	1.....
	0291	Encova Mutual Insurance Group	19950...	39-0739760..			Wilson Mutual Insurance Company.....	OH.....	IA.....				Motorists Mutual Insurance Company.....	...N.....	1.....
			81-4951462..				Encova Realty, LLC.....	OH.....	NIA.....	Motorists Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	3.....
			31-1712343..				Encova Foundation of Ohio.....	OH.....	NIA.....	Motorists Mutual Insurance Company.....	Board.....		Motorists Mutual Insurance Company.....	...N.....	4.....
	0291	Encova Mutual Insurance Group	12372...	20-2394166..			BrickStreet Mutual Insurance Company.....	WV.....	IA.....				Motorists Mutual Insurance Company.....	...N.....	1.....
	0291	Encova Mutual Insurance Group	15137...	46-1783383..			PinnaclePoint Insurance Company.....	WV.....	IA.....	BrickStreet Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	2.....
	0291	Encova Mutual Insurance Group	13045...	26-0818900..			NorthStone Insurance Company.....	PA.....	IA.....	BrickStreet Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	2.....
	0291	Encova Mutual Insurance Group	15136...	46-1795752..			SummitPoint Insurance Company.....	WV.....	IA.....	BrickStreet Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	2.....
	0291	Encova Mutual Insurance Group	13016...	87-0807723..			AlleghenyPoint Insurance Company.....	PA.....	IA.....	BrickStreet Mutual Insurance Company.....	Ownership.....	...100.000	Motorists Mutual Insurance Company.....	...N.....	2.....
			80-0772825..				Encova Foundation of West Virginia, Inc.....	WV.....	NIA.....	BrickStreet Mutual Insurance Company.....	Board.....		Motorists Mutual Insurance Company.....	...N.....	5.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0291	Encova Mutual Insurance Group	81-3585592..	STCE HTC Federal Investor, LLC.....	GA.....	NIA.....	BrickStreet Mutual Insurance Company.....	Ownership.....99.990	Motorists Mutual Insurance Company.....N.....
0291	Encova Mutual Insurance Group	81-5313304..	MPC Brickstreet 2017 Historic Fund, LLC.....	GA.....	NIA.....	BrickStreet Mutual Insurance Company.....	Ownership.....99.990	Motorists Mutual Insurance Company.....N.....
0291	Encova Mutual Insurance Group	82-4318558..	MPC Brickstreet 2018 Historic Fund, LLC.....	GA.....	NIA.....	BrickStreet Mutual Insurance Company.....	Ownership.....99.990	Motorists Mutual Insurance Company.....N.....
0291	Encova Mutual Insurance Group	84-1783677..	MPC Brickstreet 2019 Historic Fund, LLC.....	GA.....	NIA.....	BrickStreet Mutual Insurance Company.....	Ownership.....99.990	Motorists Mutual Insurance Company.....N.....

Aster Explanation

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

MICO INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....			0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....			0.000	
17.2. Other liability-claims made.....			0.000	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....		(12,218)	0.000	
19.3, 19.4. Commercial auto liability.....			0.000	
21. Auto physical damage.....		(625)	0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	0	(12,843)	0.000	
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....			
17.2. Other liability-claims made.....			
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....			
19.3 19.4. Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	0	0	0
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

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

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

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

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

Bar Code:



Overflow Page for Write-Ins

NONE

MICO INSURANCE COMPANY
SCHEDULE A - VERIFICATION
Real Estate

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

SCHEDULE B - VERIFICATION
Mortgage Loans

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

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	428,775	405,193
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	5,043	28,081
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(5,696)	(4,499)
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	428,122	428,775
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	428,122	428,775

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	10,808,059	10,079,209
2. Cost of bonds and stocks acquired.....	461,638	2,410,691
3. Accrual of discount.....	352	2,033
4. Unrealized valuation increase (decrease).....	(512,126)	423,332
5. Total gain (loss) on disposals.....	418	28,363
6. Deduct consideration for bonds and stocks disposed of.....	437,533	2,090,057
7. Deduct amortization of premium.....	18,491	45,511
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9+10).....	10,302,316	10,808,059
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	10,302,316	10,808,059

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,184,442	459,684	434,539	(64,505)	8,145,081			8,184,442
2. NAIC 2 (a).....	526,994			(1,590)	525,404			526,994
3. NAIC 3 (a).....				29,611	29,611			
4. NAIC 4 (a).....					0			
5. NAIC 5 (a).....					0			
6. NAIC 6 (a).....					0			
7. Total Bonds.....	8,711,436	459,684	434,539	(36,485)	8,700,095	0	0	8,711,436
PREFERRED STOCK								
8. NAIC 1.....					0			
9. NAIC 2.....					0			
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	8,711,436	459,684	434,539	(36,485)	8,700,095	0	0	8,711,436

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

QSI02

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	874,636	998,088
2. Cost of cash equivalents acquired.....	520,089	1,441,605
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		(17)
5. Total gain (loss) on disposals.....		48
6. Deduct consideration received on disposals.....	479,223	1,565,088
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	915,502	874,636
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	915,502	874,636

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Crescent Senior Secured Floating Rate Fund.....	Dover.....	Delaware	Crescent Capital Group LP.....		05/01/2007...			5,043			0.240
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	5,043	0	0	XXX
4899999. Subtotal - Unaffiliated.....								0	5,043	0	0	XXX
5099999. Totals.....								0	5,043	0	0	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

NONE

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10	
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Political Subdivisions of States											
910678	S9	3	UNITED INDPT SCH DIST TEX.....		03/01/2020.....	NATL FINANCIAL SERVICES CORP (NFS).....		50,000	50,000		1FE.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								50,000	50,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
38611T	DK	0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R.....		02/12/2020.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		100,000	100,000		1FE.....
576000	XQ	1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED.....		02/04/2020.....	Jefferies.....		51,632	50,000	358	1FE.....
660043	DS	6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS.....		02/05/2020.....	Stifel Nicolaus & Co.....		52,423	50,000	385	1FE.....
67760H	NH	0	OHIO ST TPK COMMN TPK REV.....		02/06/2020.....	CITIGROUP GLOBAL MARKETS INC.....		50,290	50,000		1FE.....
837227	7N	1	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE.....		02/06/2020.....	JANNEY MONTGOMERY SCOTT INC.....		51,123	50,000	44	1FE.....
914437	UT	3	UNIVERSITY MASS BLDG AUTH REV.....		02/11/2020.....	VARIOUS.....		104,217	100,000	195	1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								409,684	400,000	982	XXX.....
8399997. Total - Bonds - Part 3.....								459,684	450,000	982	XXX.....
8399999. Total - Bonds.....								459,684	450,000	982	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded											
15135B	10	1	CENTENE ORD.....		01/23/2020.....	VARIOUS.....	6.760	230	XXX		
45687V	10	6	INGERSOLL RAND INC.....		03/02/2020.....	ITG INC.....	9.706	257	XXX		
69047Q	10	2	OVINTIV INC.....		01/27/2020.....	ITG INC.....	4.000	171	XXX		
74340W	10	3	PROLOGIS REIT.....		02/04/2020.....	ITG INC.....	5.400	406	XXX		
G8994E	10	3	TRANE TECHNOLOGIES ORD.....	C.....	03/02/2020.....	ITG INC.....	11.000	891	XXX		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								1,955	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....								1,955	XXX	0	XXX.....
9799999. Total - Common Stocks.....								1,955	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....								1,955	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....								461,638	XXX	982	XXX.....

QE04

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																							
38377R	VK	8	GNR 10166F GP - CMO/RMBS.....	..	03/01/2020.	Paydown.....	1,6881,6881,7811,732(44)(44)1,6880011	04/20/2039.	1.....
912828	YT	1	UNITED STATES TREASURY.....	..	01/13/2020.	NOMURA SECURITIES INTL INC..	249,540250,000249,405249,4131111249,423117117461	11/30/2021.	1.....
0599999.	Total - Bonds - U.S. Government.....						251,228251,688251,186251,1440(33)0(33)0251,1110117117472	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
3131XT	QN	3	FH ZM0461 - RMBS.....	..	03/01/2020.	Paydown.....	3,0593,0593,1593,144(86)(86)3,0590015	11/01/2045.	1.....
3131XV	F6	7	FH ZM1989 - RMBS.....	..	03/01/2020.	Paydown.....	3,9203,9204,0524,039(119)(119)3,9200014	10/01/2041.	1.....
31329J	PX	9	FH ZA1338 - RMBS.....	..	03/01/2020.	Paydown.....	1,5601,5601,6131,606(47)(47)1,560007	08/01/2042.	1.....
31329K	X3	3	FH ZA2498 - RMBS.....	..	03/01/2020.	Paydown.....	9,7869,7869,8269,812(26)(26)9,7860055	03/01/2038.	1.....
3132A4	6K	9	FH ZS4474 - RMBS.....	..	03/01/2020.	Paydown.....	1,6631,6631,7181,714(50)(50)1,663(0)(0)10	03/01/2042.	1.....
3132A5	AY	1	FH ZS4523 - RMBS.....	..	03/01/2020.	Paydown.....	1,8981,8981,9081,905(7)(7)1,8980011	07/01/2043.	1.....
3132A5	E8	4	FH ZS4659 - RMBS.....	..	03/01/2020.	Paydown.....	8,3238,3238,7248,716(393)(393)8,3230049	04/01/2046.	1.....
3136A4	DA	4	FNR 1224A AC - CMO/RMBS.....	..	03/01/2020.	Paydown.....	1,3331,3331,3671,343(10)(10)1,333008	05/25/2030.	1.....
3136A5	YC	4	FNR 1230M ED - CMO/RMBS.....	..	03/01/2020.	Paydown.....	1,1691,1691,1931,182(12)(12)1,169006	04/25/2031.	1.....
3136A6	CK	8	FNR 1245A PH - CMO/RMBS.....	..	03/01/2020.	Paydown.....	2,2102,2102,3522,252(42)(42)2,2100015	12/25/2039.	1.....
3138MQ	4E	0	FN AQ8920 - RMBS.....	..	03/01/2020.	Paydown.....	2,6382,6382,7442,701(63)(63)2,6380013	01/01/2028.	1.....
3138WD	3Z	2	FN AS4415 - RMBS.....	..	03/01/2020.	Paydown.....	7,1437,1437,6447,549(406)(406)7,1430029	02/01/2045.	1.....
3138WE	KK	4	FN AS4797 - RMBS.....	..	03/01/2020.	Paydown.....	1,9371,9372,0412,031(94)(94)1,9370013	04/01/2045.	1.....
3138WF	TA	4	FN AS5944 - RMBS.....	..	03/01/2020.	Paydown.....	2,9282,9283,0713,043(115)(115)2,9280016	10/01/2045.	1.....
31397Q	LT	3	FNR 114E PK - CMO/RMBS.....	..	03/01/2020.	Paydown.....	1,1141,1141,1721,137(23)(23)1,114008	04/25/2040.	1.....
31398V	7F	7	FHR 3649C BW - CMO/RMBS.....	..	03/01/2020.	Paydown.....	800800850826(26)(26)800007	03/15/2025.	1.....
3140F1	YB	2	FN BC6105 - RMBS.....	..	03/01/2020.	Paydown.....	1,6941,6941,7751,774(80)(80)1,6940019	06/01/2046.	1.....
3140FP	DG	1	FN BE3702 - RMBS.....	..	03/01/2020.	Paydown.....	16,76616,76617,57817,485(719)(719)16,76600113	06/01/2047.	1.....
3140X4	M4	5	FN FM1278 - RMBS.....	..	03/01/2020.	Paydown.....	8,5598,5598,7588,747(187)(187)8,5590046	07/01/2034.	1.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						78,50278,50281,54581,0070(2,506)0(2,506)078,502000454	XXX	XXX
Bonds - Industrial and Miscellaneous																							
161571	HJ	6	CHAIT 171 A - ABS.....	..	01/15/2020.	VARIOUS.....	100,000100,000100,30999,99822100,00000170	01/18/2022.	1FE.....
23305Y	AD	1	DBUBS 11LC3 A4 - CMBS.....	..	03/01/2020.	Paydown.....	3,0483,0483,0783,050(2)(2)3,0480025	08/12/2044.	1FM.....
29366A	AA	2	ELL 1 A1 - ABS.....	..	01/01/2020.	Paydown.....	00131	09/01/2023.	1FE.....
617459	AD	4	MSC 11C2 A4 - CMBS.....	..	03/01/2020.	Paydown.....	1,8781,8781,9291,884(5)(5)1,8780024	06/17/2044.	1FM.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						104,926104,926105,316104,9310(5)0(5)0104,926000350	XXX	XXX
8399997.	Total - Bonds - Part 4.....						434,656435,116438,047437,0820(2,544)0(2,544)0434,53901171171,276	XXX	XXX
8399999.	Total - Bonds.....						434,656435,116438,047437,0820(2,544)0(2,544)0434,53901171171,276	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
15135B	10	1	CENTENE ORD.....	..	02/01/2020.	Adjustment.....0.76049	XXX260262424	XXX
292505	10	4	OVINTIV INC.....	..	01/27/2020.	VARIOUS.....24.047171	XXX171146252517100	XXX
45687V	10	6	INGERSOLL RAND INC.....	..	03/02/2020.	CORPORATE ACTION.....0.70615	XXX19019(3)(3)	XXX
531172	10	4	LIBERTY PROPERTY REIT ORD.....	..	02/04/2020.	VARIOUS.....8.000406	XXX406480(75)(75)406003	XXX
55616P	10	4	MACYS ORD.....	..	01/02/2020.	ITG INC.....	XXX0006	XXX
679580	10	0	OLD DOMINION FREIGHT LINE ORD.....	..	03/25/2020.	XXX(285)515100	XXX
74340W	10	3	PROLOGIS REIT.....	..	02/04/2020.	CORPORATE ACTION.....0.40038	XXX2736(9)(9)271111	XXX
806857	10	8	SCHLUMBERGER ORD.....	..	01/10/2020.	ITG INC.....	XXX0005	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 Administrative Symbol
94946T 10 6	WELLCARE HEALTH ORD.....		..	01/23/2020.	VARIOUS.....2.000700	XXX501660(159)(159)501199199	XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD.....		..	03/09/2020.	CORPORATE ACTION.....10.000350	XXX279347(68)(68)2797171	XXX
G47791 10 1	TRANE TECHNOLOGIES PLC.....		C	03/02/2020.	VARIOUS.....11.0001,148	XXX1,1481,462(314)(314)1,1480	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					2,877	XXX2,5762,847(548)00(548)02,576030130114	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					2,877	XXX2,5762,847(548)00(548)02,576030130114	XXX	XXX
9799999.	Total - Common Stocks.....					2,877	XXX2,5762,847(548)00(548)02,576030130114	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					2,877	XXX2,5762,847(548)00(548)02,576030130114	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					437,533	XXX440,624439,929(548)(2,544)0(3,092)0437,11504184181,290	XXX	XXX

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....4,375 Book/Adjusted Carrying Value \$.....4,375
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
BNY Mellon..... Pittsburgh, PA.....						208	231	XXX
0199999. Total Open Depositories.....	XXX	XXX000208231	XXX
0399999. Total Cash on Deposit.....	XXX	XXX000208231	XXX
0599999. Total Cash.....	XXX	XXX000208231	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2					3	4	5	6	7	8	9
CUSIP	Description					Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Money Market Mutual Funds												
000000 00 0	FIDELITY.....						07/01/2019.....		50,000	185
316175 10 8	FIDELITY IMM:GOVT I.....						03/31/2020.....0.260	865,5026532,705
8699999. Total - All Other Money Market Mutual Funds.....									915,5026532,889
8899999. Total - Cash Equivalents.....									915,5026532,889