



QUARTERLY STATEMENT

As of June 30, 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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-887-0101 <i>(Area Code) (Telephone Number)</i>
Mail Address	P. O. Box 5001 .. Westfield Center .. OH .. US .. 44251-5001 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Park Circle .. Westfield Center .. OH .. US .. 44251-5001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-887-0101 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.westfieldgrp.com	
Statutory Statement Contact	Jeffrey Scott Gillentine <i>(Name)</i> FinancialReporting@westfieldgrp.com <i>(E-Mail Address)</i>	330-887-0101 <i>(Area Code) (Telephone Number) (Extension)</i> 330-887-7626 <i>(Fax Number)</i>

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) Edward James Largent III 1. (Printed Name) President, CEO, and Board Chair _____ (Title)	_____ (Signature) Joseph Christian Kohmann 2. (Printed Name) Chief Financial Officer and Treasurer _____ (Title)	_____ (Signature) Frank Anthony Carrino 3. (Printed Name) Chief Legal Officer and Secretary _____ (Title)
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Subscribed and sworn to before me
This 15th day of July, 2020

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,359,264,841	0	1,359,264,841	1,430,080,049
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	499,183,104	0	499,183,104	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 (\$.....1,073,594), cash equivalents (\$.....25,680,249) and short-term investments (\$.....0).....	27,709,527	955,684	26,753,843	5,334,335
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	394,422,397	0	394,422,397	371,789,752
9. Receivables for securities.....	1,937,599	0	1,937,599	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).....	2,282,517,468	955,684	2,281,561,784	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.....	16,580,720	0	16,580,720	18,293,102
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	58,408,140	6,701,706	51,706,434	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).....	298,462,165	100,528	298,361,637	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.....	0	0	0	0
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	52,557,537	52,557,537	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.....	107,702,337	0	107,702,337	59,500,000
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	232,833,245	0	232,833,245	243,319,363
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,049,061,612	60,315,455	2,988,746,157	2,998,829,719
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	3,049,061,612	60,315,455	2,988,746,157	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.....	232,833,245	0	232,833,245	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).....	232,833,245	0	232,833,245	243,319,363

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....173,351,955).....	731,832,820	726,226,317
2. Reinsurance payable on paid losses and loss adjustment expenses.....	0	0
3. Loss adjustment expenses.....	221,191,031	217,424,261
4. Commissions payable, contingent commissions and other similar charges.....	52,369,870	53,483,993
5. Other expenses (excluding taxes, licenses and fees).....	41,937,335	44,523,529
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	9,863,760	12,490,990
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	693,533	10,133,838
7.2 Net deferred tax liability.....	16,647,692	26,623,267
8. Borrowed money \$.....194,578,947 and interest thereon \$.....98,161.....	194,677,108	113,962,010
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....491,518,584 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).....	507,834,601	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).....	1,464,170	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.....	0	0
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	27,677,454
20. Derivatives.....	0	0
21. Payable for securities.....	5,798,050	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).....	1,784,309,970	1,714,150,001
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	1,784,309,970	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).....	1,128,949,172	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).....	1,204,436,187	1,284,679,718
38. Totals (Page 2, Line 28, Col. 3).....	2,988,746,157	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....519,959,794).....	496,312,979	535,780,311	1,059,900,292
1.2 Assumed..... (written \$.....511,157,502).....	480,674,644	490,910,496	987,885,015
1.3 Ceded..... (written \$.....521,149,989).....	497,596,647	537,192,948	1,062,842,890
1.4 Net..... (written \$.....509,967,307).....	479,390,976	489,497,859	984,942,417
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....283,914,242):			
2.1 Direct.....	288,755,362	311,843,615	564,233,709
2.2 Assumed.....	263,038,833	304,001,462	586,965,184
2.3 Ceded.....	289,590,638	312,564,391	566,047,706
2.4 Net.....	262,203,557	303,280,686	585,151,187
3. Loss adjustment expenses incurred.....	54,382,087	55,058,824	112,098,209
4. Other underwriting expenses incurred.....	172,772,315	180,536,234	344,228,655
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	489,357,959	538,875,744	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).....	(9,966,983)	(49,377,885)	(56,535,634)
INVESTMENT INCOME			
9. Net investment income earned.....	34,916,471	40,615,506	91,293,292
10. Net realized capital gains (losses) less capital gains tax of \$.....2,426,648.....	9,128,818	13,257,460	54,496,289
11. Net investment gain (loss) (Lines 9 + 10).....	44,045,289	53,872,966	145,789,581
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,429,124 amount charged off \$.....2,127,241).....	(698,117)	(888,905)	(1,529,176)
13. Finance and service charges not included in premiums.....	1,105,279	1,357,122	2,658,426
14. Aggregate write-ins for miscellaneous income.....	(10,478,505)	17,608,166	27,062,534
15. Total other income (Lines 12 through 14).....	(10,071,343)	18,076,383	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).....	24,006,963	22,571,464	117,445,731
17. Dividends to policyholders.....	3,829,864	822,730	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).....	20,177,099	21,748,734	115,993,073
19. Federal and foreign income taxes incurred.....	371,746	(4,623,224)	1,392,045
20. Net income (Line 18 minus Line 19) (to Line 22).....	19,805,353	26,371,958	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).....	19,805,353	26,371,958	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 \$.....(11,594,582).....	(43,617,713)	58,125,851	50,896,392
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(1,619,007)	998,335	(1,429,553)
27. Change in nonadmitted assets.....	(4,812,164)	1,804,702	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)	(35,000,000)	(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).....	(80,243,531)	52,300,846	129,110,826
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,204,436,187	1,207,869,738	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.....	7,612	14,422	25,806
1402. COLI CSV.....	(10,486,117)	17,593,744	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).....	(10,478,505)	17,608,166	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

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.....	476,464,269	493,842,058	988,090,400
2. Net investment income.....	44,100,564	49,004,010	107,820,076
3. Miscellaneous income.....	(10,071,345)	27,341,561	37,456,963
4. Total (Lines 1 through 3).....	510,493,488	570,187,629	1,133,367,439
5. Benefit and loss related payments.....	256,597,055	282,617,832	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.....	229,663,039	253,494,237	466,464,841
8. Dividends paid to policyholders.....	3,829,864	846,236	1,476,164
9. Federal and foreign income taxes paid (recovered) net of \$.....2,426,648 tax on capital gains (losses).....	12,238,699	2,830,205	9,785,188
10. Total (Lines 5 through 9).....	502,328,657	539,788,510	1,072,676,185
11. Net cash from operations (Line 4 minus Line 10).....	8,164,831	30,399,119	60,691,254
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	147,194,059	55,305,139	104,943,583
12.2 Stocks.....	46,019,022	43,432,346	145,200,718
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	19,075,289	24,724,214	52,934,461
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	5,798,050	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	218,086,420	123,461,699	303,078,762
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	76,763,999	38,672,302	64,956,016
13.2 Stocks.....	40,357,140	35,795,726	54,803,348
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	46,156,351	54,109,221	105,682,083
13.6 Miscellaneous applications.....	1,937,598	13,442	795
13.7 Total investments acquired (Lines 13.1 to 13.6).....	165,215,088	128,590,691	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).....	52,871,332	(5,128,992)	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.....	80,715,098	(6,498,621)	(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	35,000,000	35,000,000
16.6 Other cash provided (applied).....	(72,930,317)	5,135,935	(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).....	(42,215,219)	(36,362,686)	(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).....	18,820,944	(11,092,559)	(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).....	27,709,527	1,269,855	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 #	6/30/2020	12/31/2019
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 19,805,353	\$ 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	\$ 19,805,353	\$ 114,601,028
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,204,436,187	\$ 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	\$ 1,204,436,187	\$ 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 June 30, 2020 are summarized below:

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (192,342)
	2. 12 Months or Longer	\$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 5,394,981
	2. 12 Months or Longer	\$ 0

(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. 5GI Securities - No significant changes
- P. Short Sales - Not applicable
- Q. 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

A. Deferred Tax Assets/(Liabilities)

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

	Current Year to Date			Prior Year			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	\$ 74,544,464	\$ 10,104,535	\$ 84,648,999	\$ 70,780,166	\$ 9,978,867	\$ 80,759,033	\$ 3,764,298	\$ 125,668	\$ 3,889,966
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	\$ 74,544,464	\$ 10,104,535	\$ 84,648,999	\$ 70,780,166	\$ 9,978,867	\$ 80,759,033	\$ 3,764,298	\$ 125,668	\$ 3,889,966
d. Deferred tax assets nonadmitted	0	0	0	0	0	0	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	\$ 74,544,464	\$ 10,104,535	\$ 84,648,999	\$ 70,780,166	\$ 9,978,867	\$ 80,759,033	\$ 3,764,298	\$ 125,668	\$ 3,889,966
f. Deferred tax liabilities	42,875,407	58,421,284	101,296,691	38,583,755	68,798,545	107,382,300	4,291,652	(10,377,261)	(6,085,609)
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 31,669,057	\$(48,316,749)	\$(16,647,692)	\$ 32,196,411	\$(58,819,678)	\$(26,623,267)	\$ (527,354)	\$ 10,502,929	\$ 9,975,575

2. Admission Calculation Components SSAP No. 101

	Current Year to Date	Prior Year	Change
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NOTES TO FINANCIAL STATEMENTS

	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 3,927,379	\$ 3,337,783	\$ 7,265,162	\$ 3,633,463	\$ 3,225,421	\$ 6,858,884	\$ 293,916	\$ 112,362	\$ 406,278
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	32,430,243	0	32,430,243	31,199,109	0	31,199,109	1,231,134	0	1,231,134
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	32,430,243	0	32,430,243	31,199,109	0	31,199,109	1,231,134	0	1,231,134
2. Adjusted gross deferred tax assets allowed per limitation threshold			180,665,428			192,701,958			(12,036,530)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	38,186,842	6,766,752	44,953,594	35,947,594	6,753,446	42,701,040	2,239,248	13,306	2,252,554
d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c))	\$ 74,544,464	\$ 10,104,535	\$ 84,648,999	\$ 70,780,166	\$ 9,978,867	\$ 80,759,033	\$ 3,764,298	\$ 125,668	\$ 3,889,966

3. Other Admissibility Criteria

	2020	2019
a. Ratio percentage used to determine recovery period and threshold limitation amount	801.6%	855.0%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,204,436,187	\$ 1,284,679,718

4. Impact of Tax Planning Strategies

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

	Current Year to Date		Prior Year		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 74,544,464	\$ 10,104,535	\$ 70,780,166	\$ 9,978,867	\$ 3,764,298	\$ 125,668
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 74,544,464	\$ 10,104,535	\$ 70,780,166	\$ 9,978,867	\$ 3,764,298	\$ 125,668
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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

B. Deferred Tax Liabilities Not Recognized

- The types of temporary differences for which a DTL has not been recognized and the types of events that would cause those temporary differences to become taxable are:
There are no temporary differences for which deferred tax liabilities are not recorded.
- The cumulative amount of each type of temporary difference is:
Not Applicable

NOTES TO FINANCIAL STATEMENTS

3. The amount of the unrecognized DTL for temporary differences related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration, if determination of that liability is practicable, or a statement that determination is not practicable are:
Not Applicable
4. The amount of the DTL for temporary differences other than those in item (3) above that is not recognized is:
Not Applicable

C. Current and Deferred Income Taxes

1. Current Income Tax

	1	2	3
	Current Year to Date	Prior Year	(Col 1-2) Change
a. Federal	\$ 2,720,564	\$ 18,147,996	\$ (15,427,432)
b. Foreign	\$ 77,830	\$ 134,088	\$ (56,258)
c. Subtotal	\$ 2,798,394	\$ 18,282,084	\$ (15,483,690)
d. Federal income tax on net capital gains	\$ (2,426,648)	\$ (14,514,533)	\$ 12,087,885
e. Utilization of capital loss carry-forwards	\$ 0	\$ 0	\$ 0
f. Other	\$ 0	\$ (2,375,506)	\$ 2,375,506
g. Federal and Foreign income taxes incurred	\$ 371,746	\$ 1,392,045	\$ (1,020,299)

2. Deferred Tax Assets

	1	2	3
	Current Year to Date	Prior Year	(Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$ 11,362,607	\$ 11,343,907	\$ 18,700
2. Unearned premium reserve	21,332,519	20,690,416	642,103
3. Policyholder reserves	0	0	0
4. Investments	8,715	8,715	0
5. Deferred acquisition costs	0	0	0
6. Policyholder dividends accrual	0	0	0
7. Fixed assets	29,960,663	27,106,689	2,853,974
8. Compensation and benefits accrual	0	0	0
9. Pension accrual	6,639,886	6,612,101	27,785
10. Receivables - nonadmitted	0	0	0
11. Net operating loss carry-forward	0	0	0
12. Tax credit carry-forward	892,238	892,238	0
13. Other (items <=5% and >5% of total ordinary tax assets)	4,347,836	4,126,100	221,736
Other (items listed individually >5% of total ordinary tax assets)			
Guaranty fund accrual	320,003	330,733	(10,730)
Salvage and subrogation	3,950,428	3,745,678	204,750
Other	77,405	49,689	27,716
99. Subtotal	74,544,464	70,780,166	3,764,298
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	0	0	0
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	74,544,464	70,780,166	3,764,298
e. Capital:			
1. Investments	\$ 7,518,613	\$ 7,503,829	\$ 14,784
2. Net capital loss carry-forward	0	0	0
3. Real estate	0	0	0
4. Other (items <=5% and >5% of total capital tax assets)	2,585,922	2,475,038	110,884
Other (items listed individually >5% of total capital tax assets)			
Other	2,585,922	2,475,038	110,884
99. Subtotal	\$ 10,104,535	\$ 9,978,867	\$ 125,668
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	10,104,535	9,978,867	125,668
i. Admitted deferred tax assets (2d+2h)	\$ 84,648,999	\$ 80,759,033	\$ 3,889,966

3. Deferred Tax Liabilities

	1	2	3
	Current Year to Date	Prior Year	(Col 1-2) Change
a. Ordinary:			
1. Investments	\$ 0	\$ 5,771	\$ (5,771)
2. Fixed assets	34,169,991	31,391,749	2,778,242
3. Deferred and uncollected premium	4,924,453	3,347,174	1,577,279
4. Policyholder reserves	0	0	0
5. Other (items <=5% and >5% of total ordinary tax liabilities)	3,780,963	3,839,061	(58,098)
Other (items listed individually >5% of total ordinary tax liabilities)			
Pension accrual	34,169,991	31,391,749	2,778,242
Other	3,780,963	3,839,061	(58,098)
99. Subtotal	42,875,407	38,583,755	4,291,652
b. Capital:			
1. Investments	6,865,788	5,648,467	1,217,321
2. Real estate	0	0	0
3. Other (Items <=5% and >5% of total capital tax liabilities)	51,555,496	63,150,078	(11,594,582)
Other (items listed individually >5% of total capital tax liabilities)			
Unrealized gain/(loss)	51,555,496	63,150,078	(11,594,582)
99. Subtotal	58,421,284	68,798,545	(10,377,261)

NOTES TO FINANCIAL STATEMENTS

c. Deferred tax liabilities (3a99+3b99)	\$ 101,296,691	\$ 107,382,300	\$ (6,085,609)
4. Net Deferred Tax Assets/Liabilities (2i – 3c)	\$ (16,647,692)	\$ (26,623,267)	\$ 9,975,575

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

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	\$ 4,746,787	21.0%
Change in nonadmitted assets	0	0%
Proration of tax exempt investment income	309,194	1.4%
Tax exempt income deduction	1,303,487	5.8%
Dividends received deduction	(338,177)	(1.5)%
Disallowed travel and entertainment	114,827	0.5%
Other permanent differences	50,592	0.2%
Temporary Differences:		
Total ordinary DTAs	2,111,640	9.3%
Total ordinary DTLs	(4,297,418)	(19.0)%
Total capital DTAs	14,784	0.1%
Total capital DTLs	(1,217,321)	(5.4)%
Other:		
Statutory valuation allowance adjustment	0	0%
Accrual adjustment – prior year	0	0%
Other	0	0%
Totals	2,798,395	12.4%
Federal and foreign income taxes incurred	371,746	1.6%
Realized capital gains (losses) tax	2,426,648	10.7%
Change in net deferred income taxes	3,388,315	15.0%
Total statutory income taxes	\$ 6,186,709	27.4%

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

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

Description (Operating Loss or Tax Credit Carry Forward)	Amounts	Origination Dates	Expiration Dates
AMT Credit Carryforward	\$0	December 31, 2017	N/A
R&D Credit Carryforward	\$756,000	December 31, 2019	N/A
Foreign Tax Credit Carryforward	\$136,238	December 31, 2019	N/A

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

Year	Amounts
2020/06/30	\$2,720,564
2019/12/31	\$18,147,996
2018/12/31	\$6,485,810

3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code:
The company did not have any protective tax deposits under Section 6603 of the Internal Revenue Service Code.

F. Consolidated Federal Income Tax Return

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

Ohio Farmers Insurance Company (parent company)
Westfield National Insurance Company
American Select Insurance Company
Old Guard Insurance Company
Westfield Champion Insurance Company
Westfield Premier Insurance Company
Westfield Superior Insurance Company
Westfield Touchstone Insurance Company
Westfield Management Company
Westfield Services, Inc.
Westfield Bancorp, Inc.
Westfield Bank, FSB
Westfield Credit Corp.
COIN Financial, Inc.

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:

Each company in the consolidation has agreed to share any tax or recovery of tax based on their individual taxable income or loss. Each company's current taxable income or loss will be adjusted by any prior taxable income or loss which can be carried forward to the current year.

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

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

1a Has the entity fully remitted the RTT? YES

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

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

	Installment	Amount
1	Installment 1	\$0
2	Installment 2	0
3	Installment 3	0
4	Installment 4	0
5	Installment 5	0

NOTES TO FINANCIAL STATEMENTS

6	Installment 6	0
7	Installment 7	0
8	Installment 8	0
9	Total	\$0

- I. Alternative Minimum Tax Credit
Was the AMT Credit recognized as a current year recoverable or Deferred Tax Asset (DTA)? DTA
Gross AMT Credit Recognized as:

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

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 6/30/2020 and 12/31/2019 respectively were:

	6/30/2020	12/31/2019
Ohio Farmers Insurance Company	\$ 30,644,357	\$ 0
Westfield Credit Corp.*	77,057,980	59,500,000
Affiliated Receivable	\$ 107,702,337	\$ 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.

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2020, was 1.22%. 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 June 30, 2020, the Company has prepaid \$18.4 million on the Term Loan to date, including \$5.3 million, \$10.5 million and \$2.6 million in 2020, 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 June 30, 2020, the fair market value of these securities pledged was \$54.6 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	4,798,128	4,798,128	0
(c) Activity Stock	7,646,272	7,646,272	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	\$ 245,286,150	XXX	XXX

2. Prior Year-End

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,644,375	4,644,375	0
(c) Activity Stock	2,355,025	2,355,025	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,999,400	\$ 6,999,400	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 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	\$ 4,798,128	\$ 4,798,128	\$ 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)	\$ 256,124,530	\$ 237,945,167	\$ 163,000,000
2. Current Year to Date General Account Total Collateral Pledged	256,124,530	237,945,167	163,000,000
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)	\$ 262,137,132	\$ 243,263,605	\$ 165,000,000
2. Current Year to Date General Account Total Collateral Pledged	262,137,132	243,263,605	165,000,000
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	\$ 199,122,518	\$ 195,572,681	\$ 86,000,000

NOTES TO FINANCIAL STATEMENTS

(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	163,000,000	0	163,000,000	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	163,000,000	0	163,000,000	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	0	77,000,000	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	77,000,000	0	77,000,000	0

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

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	\$ 165,000,000	\$ 0	\$ 165,000,000
2. Funding Agreements	0	0	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	\$ 165,000,000	\$ 0	\$ 165,000,000

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

The Company's parent, Ohio Farmers Insurance Company, sponsors a non-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 \$27,357,059 at June 30, 2020. This \$1.7 million decrease (5.8%) resulted from the economic impacts arising from the Coronavirus pandemic. The pension plan net assets increased \$66,934,920 from \$473,586,497 at December 31, 2019 to \$540,521,417 at June 30, 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 June 30, 2020 and June 30, 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	
	06/30/2020	06/30/2019	06/30/2020	06/30/2019	06/30/2020	06/30/2019
a. Service cost	\$ 10,332,722	\$ 8,211,646	\$ 403,008	\$ 369,869	\$ 0	\$ 0
b. Interest cost	11,678,506	12,338,682	767,608	907,571	0	0
c. Expected return on plan assets	(21,114,128)	(16,308,322)	(1,160,272)	(1,030,479)	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	5,651,916	4,323,478	148,267	240,228	0	0
f. Prior service cost or credit	306,005	537,208	193,787	193,788	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit cost	\$ 6,855,021	\$ 9,102,692	\$ 352,398	\$ 680,977	\$ 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.

NOTES TO FINANCIAL STATEMENTS

- (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 \$27,662,488 at June 30, 2020. This \$1.6 million decrease (5.5%) resulted from the economic impacts arising from the Coronavirus pandemic. The fair value of pension plan assets increased \$64,417,518 from \$440,006,916 at December 31, 2019 to \$504,424,434 at June 30, 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 \$351,335,858 at June 30, 2020. This \$13.7 million decrease (3.7%) 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

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.

During 2020, the global economy experienced significant shock due to the COVID-19 pandemic. As a result, the Company's Agent Balances and Uncollected Premium are being impacted. The Company has delayed collections, offered extended payment plans, waived late fees and suspended policy cancellations to afford its policyholders the ability to recover. The ultimate outcome and the timing of any recovery to the Agent Balances and Uncollected Premium is uncertain at this time.

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

NOTES TO FINANCIAL STATEMENTS**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	\$ 302,844,668	\$ 0	\$ 0	\$ 0	\$ 302,844,668
CS - Mutual Funds	\$ 196,338,436	\$ 0	\$ 0	\$ 0	\$ 196,338,436
CE - Money Market Mutual Funds	\$ 0	\$ 0	\$ 0	\$ 25,680,249	\$ 25,680,249
OIA - Joint Venture, Ptr or LLC, char. of Com Stks - Unaffiliated	\$ 3,107,979	\$ 0	\$ 0	\$ 0	\$ 3,107,979
Total	\$ 502,291,083	\$ 0	\$ 0	\$ 25,680,249	\$ 527,971,332
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (2) At June 30, 2020, the Company held no investments in assets or liabilities measured and reported at fair value that were classified as Level 3.
- (3) The Company's policy for determining when transfers between levels is required is based upon change in the inputs used to determine fair value measurement. If an input changes, the Company evaluates the new input(s) and makes the determination whether or not a transfer between levels is appropriate. If an asset or liability is transferred between levels, it is the Company's policy to record the transfer as of the beginning of the quarter in which the transfer occurs. The Company held no assets or liabilities categorized as Level 1, 2 or 3 during the reporting period that were transferred into or out of the level categorization held at January 1, 2020.
- (4) As of June 30, 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 June 30, 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, Payable 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	\$1,519,538,496	\$1,359,264,841	\$ 279,693,369	\$1,232,165,132	\$ 7,679,995	\$ 0	\$ 0
Common stocks	\$ 499,183,104	\$ 499,183,104	\$ 499,183,104	\$ 0	\$ 0	\$ 0	\$ 0
Cash equivalents	\$ 25,680,249	\$ 25,680,249	\$ 0	\$ 0	\$ 0	\$ 25,680,249	\$ 0
Other invested assets	\$ 3,107,979	\$ 3,107,979	\$ 3,107,979	\$ 0	\$ 0	\$ 0	\$ 0
Receivables for securities	\$ 1,937,599	\$ 1,937,599	\$ 0	\$ 1,937,599	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Borrowed money	\$ 194,677,108	\$ 194,677,108	\$ 0	\$ 194,677,108	\$ 0	\$ 0	\$ 0
Payable for securities	\$ 5,798,050	\$ 5,798,050	\$ 0	\$ 5,798,050	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value - Not applicable

E. NAV Practical Expedient Investments

At June 30, 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

Due to the COVID-19 pandemic, many personal auto customers were subject to “stay at home” or “shelter in place” orders which reduced the associated insurance exposure. Therefore, the Company elected to provide relief to affected customers totaling \$2.9 million in the second quarter of 2020. In accordance with SSAP No. 65 – *Property and Casualty Contracts*, this amount is reported on the Statement of Income, line 17, “Dividends to policyholders”.

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 July 15, 2020 for the statutory statements issued as of June 30, 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

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, \$172.7 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 \$750.4 million. Therefore, there has been a \$20.6 million favorable prior-year development from December 31, 2019 to June 30, 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 6/30/2020 and 12/31/2019 respectively were:

	6/30/2020	12/31/2019
Ohio Farmers Insurance Company*	\$ 30,644,357	\$ 0
Westfield Credit Corp.	77,057,980	59,500,000
Affiliated Receivable	\$ 107,702,337	\$ 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

NOTES TO FINANCIAL STATEMENTS

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 [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
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? Yes [] No [] N/A [X]
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/29/2019
- 6.4 By what department or departments?
Ohio
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] 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 [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [X] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
Ohio Farmers Insurance Company
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 30,644,357

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 13,798,355
13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]

- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
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 [X]

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

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []
- 18.2 If no, list exceptions:
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] 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 [X]
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 [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1120156.....	Lloyd's Syndicate Number 1686.....	GBR.....	Authorized.....	.....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	1,074,651	860,868	1,450,142	170,631	1,381,290	1,154,475
2. Alaska.....AK	L	3,275	3,996	0	0	416	1,100
3. Arizona.....AZ	L	11,320,595	12,711,758	4,713,215	8,107,863	34,807,323	28,129,708
4. Arkansas.....AR	L	969,737	734,004	(83,615)	8,584	171,759	165,499
5. California.....CA	N	0	0	0	0	70,815	95,130
6. Colorado.....CO	L	15,496,455	16,799,218	7,773,339	8,811,453	25,823,201	25,778,184
7. Connecticut.....CT	L	480,883	583,189	0	99,651	34,914	19,457
8. Delaware.....DE	L	3,033,003	3,291,537	883,898	1,936,967	8,578,555	11,917,900
9. District of Columbia.....DC	L	207,815	288,949	2,625	13,643	166,645	128,185
10. Florida.....FL	L	63,810,380	66,813,983	41,149,153	49,601,220	177,627,093	190,052,804
11. Georgia.....GA	L	22,372,100	23,141,968	10,513,324	21,930,149	48,954,017	56,595,509
12. Hawaii.....HI	L	1,850	1,950	0	0	995	290
13. Idaho.....ID	L	178,103	112,088	14,116	1,794	102,183	55,703
14. Illinois.....IL	L	28,489,983	32,307,515	19,922,981	22,331,508	82,494,416	86,202,563
15. Indiana.....IN	L	18,938,901	20,752,609	10,170,637	16,133,789	32,265,080	41,175,192
16. Iowa.....IA	L	11,880,810	10,806,328	3,850,301	5,294,126	12,819,352	15,762,847
17. Kansas.....KS	L	283,249	309,324	(32,293)	57,851	864,283	267,158
18. Kentucky.....KY	L	17,415,602	18,481,854	17,409,663	10,092,684	44,574,668	49,377,740
19. Louisiana.....LA	L	85,760	143,996	(10,089)	0	50,406	57,408
20. Maine.....ME	L	252,309	198,256	0	0	19,413	18,092
21. Maryland.....MD	L	6,910,754	6,951,731	3,796,880	3,202,458	10,295,966	12,687,870
22. Massachusetts.....MA	L	502,389	675,019	0	(145)	105,593	31,716
23. Michigan.....MI	L	27,821,276	31,234,294	13,666,297	16,036,481	61,937,325	67,501,433
24. Minnesota.....MN	L	17,244,957	17,417,809	7,451,262	9,398,171	32,733,038	33,550,612
25. Mississippi.....MS	L	385,108	165,799	50,524	111,924	171,644	151,024
26. Missouri.....MO	L	571,030	504,012	550,383	148,192	1,527,014	1,759,528
27. Montana.....MT	L	7,905	19,909	3,207	806	82,175	51,414
28. Nebraska.....NE	L	500,215	424,738	91,806	103,274	378,601	434,205
29. Nevada.....NV	L	311,445	323,675	1,115	58,911	974,659	321,942
30. New Hampshire.....NH	L	3,161	14,789	0	0	5,808	4,132
31. New Jersey.....NJ	L	97,024	115,485	0	0	10,735	5,632
32. New Mexico.....NM	L	5,322,698	5,093,189	1,487,280	1,320,827	7,029,749	6,003,303
33. New York.....NY	L	312,637	217,514	6,965	0	47,343	61,371
34. North Carolina.....NC	L	13,218,366	12,975,862	6,908,924	5,538,541	17,200,345	21,884,527
35. North Dakota.....ND	L	184,630	140,894	5,116	100	283,121	246,552
36. Ohio.....OH	L	109,167,728	116,722,162	46,298,058	58,192,018	178,974,237	173,831,913
37. Oklahoma.....OK	L	39,238	171,336	40,395	20,939	448,215	390,236
38. Oregon.....OR	L	94,260	132,479	0	0	0	0
39. Pennsylvania.....PA	L	61,442,165	63,682,444	36,186,376	30,491,191	75,962,366	92,234,040
40. Rhode Island.....RI	L	45,388	31,561	0	0	5,206	1,606
41. South Carolina.....SC	L	7,831,751	7,454,570	2,408,079	4,318,792	25,251,047	25,704,096
42. South Dakota.....SD	L	115,616	47,122	82,407	10,981	218,843	301,004
43. Tennessee.....TN	L	23,798,453	24,460,068	26,074,337	12,558,518	38,446,124	38,763,976
44. Texas.....TX	L	5,198,817	5,143,370	150,004	1,273,383	2,066,020	2,036,500
45. Utah.....UT	L	297,657	264,732	78,041	296,333	167,026	163,190
46. Vermont.....VT	L	5,779	306	0	0	1,054	199
47. Virginia.....VA	L	7,049,187	7,112,813	3,449,281	2,370,721	14,023,328	13,951,719
48. Washington.....WA	L	120,699	129,690	0	0	93,215	176,939
49. West Virginia.....WV	L	30,656,312	30,663,083	11,789,328	14,629,519	40,511,711	40,490,765
50. Wisconsin.....WI	L	4,357,688	4,127,246	1,617,250	2,036,724	5,618,432	6,158,298
51. Wyoming.....WY	L	50,000	28,160	0	0	470,778	1,049,258
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	519,959,794	544,789,251	279,920,712	306,710,572	985,847,542	1,046,903,944

DETAILS OF WRITE-INS

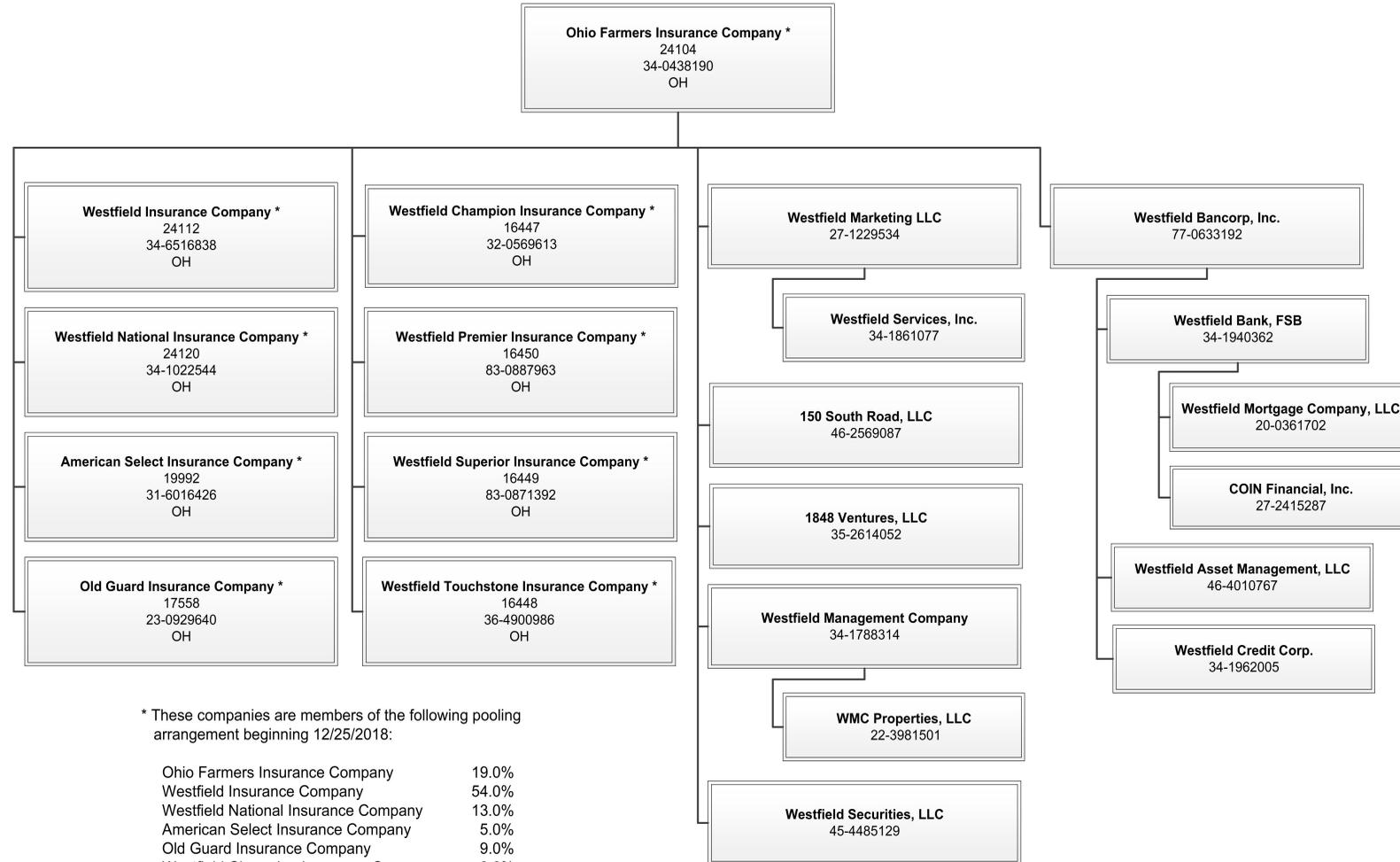
58001.....	XXX	0	0	0	0	0	0
58002.....	XXX	0	0	0	0	0	0
58003.....	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0

(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	0.0%
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)	*
Members															
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.....

Q12

Asterisk Explanation

1	No Entity(ies) or Person(s) has control of Ohio Farmers Insurance Company
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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.....	7,291,704	2,579,615	35.377	18.384
2. Allied lines.....	13,355,487	6,131,921	45.913	50.613
3. Farmowners multiple peril.....	38,305,739	17,289,381	45.135	55.498
4. Homeowners multiple peril.....	27,751,837	14,003,256	50.459	65.503
5. Commercial multiple peril.....	149,580,434	134,425,697	89.869	56.387
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	17,242,317	3,498,233	20.289	27.006
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.....	871,448	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.....	16,789,808	2,078,168	12.378	42.940
17.1 Other liability-occurrence.....	54,103,823	25,348,131	46.851	54.874
17.2 Other liability-claims made.....	1,515,389	183,043	12.079	7.592
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	1,431,482	(638,984)	(44.638)	34.585
18.2 Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	21,259,674	10,154,144	47.762	72.212
19.3, 19.4 Commercial auto liability.....	72,730,824	53,094,859	73.002	98.874
21. Auto physical damage.....	47,536,771	16,927,430	35.609	50.083
22. Aircraft (all perils).....	0	0	0.000	0.000
23. Fidelity.....	502,049	385,576	76.800	(30.928)
24. Surety.....	23,189,284	1,546,607	6.669	3.833
26. Burglary and theft.....	59,877	(895)	(1.495)	13.316
27. Boiler and machinery.....	2,795,033	1,749,179	62.582	30.380
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.....	496,312,980	288,755,361	58.180	58.204
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	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	3,824,771	7,267,325	7,361,949
2. Allied lines.....	6,877,637	13,327,964	13,403,952
3. Farmowners multiple peril.....	22,299,526	43,611,219	40,105,034
4. Homeowners multiple peril.....	14,375,333	25,193,376	27,307,974
5. Commercial multiple peril.....	77,006,656	155,614,040	163,559,389
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	9,254,610	18,377,724	19,807,719
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.....	489,454	906,228	884,290
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.....	8,397,883	16,965,653	20,589,956
17.1 Other liability-occurrence.....	30,439,473	59,131,699	59,477,500
17.2 Other liability-claims made.....	791,805	1,592,179	1,605,351
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	695,630	1,251,874	1,678,837
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	10,661,981	20,276,003	22,976,095
19.3 19.4 Commercial auto liability.....	38,562,997	79,761,864	85,253,298
21. Auto physical damage.....	23,653,385	47,440,239	53,881,929
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	269,010	535,894	608,242
24. Surety.....	13,239,685	25,622,249	23,478,814
26. Burglary and theft.....	32,564	58,933	65,979
27. Boiler and machinery.....	1,523,071	3,025,331	2,742,941
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.....	262,395,471	519,959,794	544,789,249
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

	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	46,711	2,622	49,333	114,077	3,740	189,716	307,533	511	(17,710)	(17,199)
2. 2018.....	90,341	123,179	213,520	33,304	1,693	34,997	67,735	3,257	105,423	176,415	10,698	(12,806)	(2,108)
3. Subtotals 2018 + Prior.....	250,618	336,967	587,585	80,015	4,315	84,330	181,812	6,997	295,139	483,948	11,209	(30,516)	(19,307)
4. 2019.....	119,332	236,733	356,065	66,673	21,748	88,421	78,594	17,403	170,431	266,428	25,935	(27,151)	(1,216)
5. Subtotals 2019 + Prior.....	369,950	573,700	943,650	146,688	26,063	172,751	260,406	24,400	465,570	750,376	37,144	(57,667)	(20,523)
6. 2020.....	XXX	XXX	XXX	XXX	134,463	134,463	XXX	57,990	144,657	202,647	XXX	XXX	XXX
7. Totals.....	369,950	573,700	943,650	146,688	160,526	307,214	260,406	82,390	610,227	953,023	37,144	(57,667)	(20,523)
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. ....10.0 %	2. ....(10.1)%	3. ....(2.2)%
													Col. 13, Line 7 Line 8
													4. ....(1.6)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



NONE

Statement for June 30, 2020 of the **Westfield Insurance Company**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	371,789,752	299,770,229
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	3,860,275	27,880,086
2.2 Additional investment made after acquisition.....	42,296,076	77,801,997
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(7,578,479)	11,619,666
6. Total gain (loss) on disposals.....	3,637,444	11,386,187
7. Deduct amounts received on disposals.....	19,075,289	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).....	394,422,397	371,789,752
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	394,422,397	371,789,752

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.....	1,981,272,147	2,013,912,679
2. Cost of bonds and stocks acquired.....	117,121,139	119,759,364
3. Accrual of discount.....	214,100	355,527
4. Unrealized valuation increase (decrease).....	(47,633,816)	52,777,969
5. Total gain (loss) on disposals.....	13,153,786	62,202,507
6. Deduct consideration for bonds and stocks disposed of.....	193,213,081	250,144,301
7. Deduct amortization of premium.....	7,737,947	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.....	4,728,383	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).....	1,858,447,945	1,981,272,147
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,858,447,945	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

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).....	1,282,899,354	46,563,011	68,242,997	(3,524,375)	1,282,899,354	1,257,694,993		1,378,891,172
2. NAIC 2 (a).....	75,228,172	18,749,240	3,000,000	(186,632)	75,228,172	90,790,780		40,129,939
3. NAIC 3 (a).....	0	0	0	0	0	0		0
4. NAIC 4 (a).....	0	0	0	0	0	0		0
5. NAIC 5 (a).....	10,842,810	12,516	76,258	0	10,842,810	10,779,068		11,058,938
6. NAIC 6 (a).....	0	0	0	0	0	0		0
7. Total Bonds.....	1,368,970,336	65,324,767	71,319,255	(3,711,007)	1,368,970,336	1,359,264,841	0	1,430,080,049
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	1,368,970,336	65,324,767	71,319,255	(3,711,007)	1,368,970,336	1,359,264,841	0	1,430,080,049

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**Sch. DA - Pt. 1
NONE**

**Sch. DA - Verification
NONE**

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,437,482	11,757,344
2. Cost of cash equivalents acquired.....	36,467,171	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.....	15,224,404	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).....	25,680,249	4,437,482
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	25,680,249	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									
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 Real Estate - Unaffiliated												
000000 00 0	Homestead Capital USA Farmland Fund I LP		DE	Direct		06/22/2015		0	69,970	0	41,469	2.861
000000 00 0	Homestead Capital USA Farmland Fund II LP		DE	Direct		09/12/2016		0	352,526	0	1,098,312	1.244
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	422,496	0	1,139,781	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000 00 0	New York Life Investment Management Mezzanine Partners II LP		DE	Direct		07/17/2007		0	6,055	0	2,164,680	2.338
000000 00 0	Northstar Mezzanine Partners V LP		DE	Direct		11/28/2007		0	77,654	0	768,500	1.786
000000 00 0	GS Mezzanine Partners V LP		DE	Direct		11/30/2007		0	588	0	3,755,815	0.471
000000 00 0	Cyprium Investors IV LP		DE	Direct		06/16/2014		0	5,390	0	788,239	2.162
000000 00 0	AEA Mezzanine Fund III LP		DE	Direct		06/20/2014		0	16,675	0	462,167	1.648
000000 00 0	Dyal II US Investors LP		DE	Direct		12/29/2014		0	211,000	0	2,340,097	1.293
000000 00 0	NB Private Debt ASP Fund LP		DE	Direct		02/25/2015		0	8,588	0	2,085,000	12.553
000000 00 0	Pinnacle IV LP		DE	Direct		05/27/2015		0	1,687,283	0	2,291,738	22.052
000000 00 0	NB Private Debt Fund II LP		DE	Direct		10/30/2015		0	22,104	0	1,799,334	2.304
000000 00 0	Newstone Capital Partners III LP		DE	Direct		11/09/2016		0	35,566	0	1,120,078	1.730
000000 00 0	Dyal III US Investors LP		DE	Direct		11/04/2016		0	619,701	0	6,313,380	0.530
000000 00 0	AEA Middle Market Debt Fund III LP		DE	Direct		12/14/2016		0	93,780	0	987,890	2.899
000000 00 0	Carlyle Distressed Opportunities IV ASP Fund		DE	Direct		02/09/2017		0	136,000	0	6,589,000	6.288
000000 00 0	GCG Investors IV LP		DE	Direct		03/14/2017		0	801,818	0	2,206,856	5.378
000000 00 0	MPE Partners II LP		DE	Direct		03/30/2017		0	461,581	0	1,909,075	2.560
000000 00 0	PA Direct Credit Opportunities Fund II LP		DE	Direct		05/15/2017		0	2,005,294	0	2,095,283	2.051
000000 00 0	Yukon Capital Partners III LP		DE	Direct		07/18/2017		0	2,001,701	0	3,050,648	2.680
000000 00 0	Bison Capital Partners V LP		DE	Direct		09/18/2017		0	(59,362)	0	2,323,222	1.420
000000 00 0	GoldPoint Partners Co-Investment VI LP		DE	Direct		02/26/2018		0	374,119	0	5,582,441	1.765
000000 00 0	Rembrandt Partners IV, L.P.		DE	Direct		03/02/2018		0	212,500	0	1,007,500	9.030
000000 00 0	Pinnacle V LP		DE	Direct		05/24/2018		0	2,812,500	0	3,928,125	27.357
000000 00 0	Ridge Ventures IV LP		DE	Direct		07/27/2018		0	140,000	0	5,005,000	5.153
000000 00 0	Vestigo Ventures Fund 1, LP		DE	Direct		07/19/2018		0	500,000	0	1,250,000	8.333
000000 00 0	AEA Mezzanine IV LP		DE	Direct		07/31/2018		0	1,293,575	0	8,797,658	2.533
000000 00 0	North Haven Senior Loan Fund LP		DE	Direct		12/19/2018		0	160,239	0	5,496,182	5.128
000000 00 0	GoldPoint Mezzanine Partners Co-Investment A LP		DE	Direct		03/29/2019		0	3,559	0	33,393	7.540
000000 00 0	BP Natural Gas Opportunity Partners II, LP		DE	Direct		06/12/2019		0	292,658	0	9,099,763	2.848
000000 00 0	Gryphon Mezzanine Partners II LP		DE	Direct		06/26/2019		0	449,693	0	6,005,976	3.264
000000 00 0	Newstone Capital Partners IV LP		DE	Direct		12/05/2019		0	2,278,665	0	10,281,864	1.960
000000 00 0	Cyprium Investors V LP		DE	Direct		08/15/2019		0	1,930,779	0	10,410,227	6.687
000000 00 0	AEA Middle Market Debt Fund IV LP		DE	Direct		09/11/2019		0	128,312	0	1,917,698	1.375
000000 00 0	Riverside Credit Solutions Fund I LP		DE	Direct		09/20/2019		0	5,219,080	0	1,189,209	6.335

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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	Gridiron Capital Fund IV LP		DE	Direct		05/06/2020	0	3,860,275	0	0	11,139,725	1.538
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								3,860,275	23,927,095	0	124,195,763	XXX
4899999. Subtotal - Unaffiliated								3,860,275	24,349,591	0	125,335,544	XXX
5099999. Totals								3,860,275	24,349,591	0	125,335,544	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 Real Estate - Unaffiliated																			
000000 00 0	Homestead Capital USA Farmland Fund II LP		DE	Redeemed Shr	09/12/2016	05/19/2020	112,268	0	0	0	0	0	0	112,268	112,268	0	0	0	2,648
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							112,268	0	0	0	0	0	0	112,268	112,268	0	0	0	2,648
000000 00 0	Newstone Capital Partners II LP		DE	Redeemed Shr	12/10/2010	04/14/2020	198	0	0	0	0	0	0	198	198	0	0	0	10
000000 00 0	New York Life Investment Mgmt Mezz Partners II LP		DE	Redeemed Shr	07/17/2007	04/27/2020	2,327	0	0	0	0	0	0	2,327	9,273	0	6,947	6,947	1,945
000000 00 0	GS Mezzanine Partners V LP		DE	Redeemed Shr	11/30/2007	04/21/2020	17,180	0	0	0	0	0	0	17,180	116,995	0	99,815	99,815	0
000000 00 0	NB Private Debt ASP Fund LP		DE	Redeemed Shr	02/25/2015	06/01/2020	3,582	0	0	0	0	0	0	3,582	3,582	0	0	0	64
000000 00 0	IDG Ventures USA III LP		DE	Redeemed Shr	06/26/2015	06/30/2020	774,706	0	0	0	0	0	0	774,706	774,706	0	0	0	0
000000 00 0	NB Private Debt Fund II LP		DE	Redeemed Shr	10/30/2015	05/29/2020	38,652	0	0	0	0	0	0	38,652	38,753	0	101	101	727
000000 00 0	Newstone Capital Partners III LP		DE	Redeemed Shr	11/09/2016	04/14/2020	1,663	0	0	0	0	0	0	1,663	1,663	0	0	0	31
000000 00 0	Carlyle Distressed Opportunities IV ASP Fund		DE	Redeemed Shr	02/09/2017	06/29/2020	189	0	0	0	0	0	0	189	38,619	0	38,430	38,430	1
000000 00 0	PA Direct Credit Opportunities Fund II LP		DE	Redeemed Shr	05/15/2017	05/15/2020	1,471,959	0	0	0	0	0	0	1,471,959	1,628,864	0	156,905	156,905	25,107
000000 00 0	Yukon Capital Partners III LP		DE	Redeemed Shr	07/18/2017	04/29/2020	730	0	0	0	0	0	0	730	730	0	0	0	25
000000 00 0	North Haven Senior Loan Fund LP		DE	Redeemed Shr	12/19/2018	05/07/2020	16,920	0	0	0	0	0	0	16,920	17,271	0	351	351	329
000000 00 0	Riverside Credit Solutions Fund I LP		DE	Redeemed Shr	09/20/2019	05/28/2020	3,729,167	0	0	0	0	0	0	3,729,167	3,729,167	0	0	0	112,699
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							6,057,273	0	0	0	0	0	0	6,057,273	6,359,821	0	302,548	302,548	140,936
4899999. Subtotal - Unaffiliated							6,169,541	0	0	0	0	0	0	6,169,541	6,472,089	0	302,548	302,548	143,584
5099999. Totals							6,169,541	0	0	0	0	0	0	6,169,541	6,472,089	0	302,548	302,548	143,584

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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										
3130AH MZ 3	FEDERAL HOME LN BKS 2.500% 12/09/39			06/15/2020	KeyBanc Capital Mkts		11,050,000	10,000,000	3,125	1
3133EL XE 9	FEDERAL FARM CR BKS 2.440% 04/23/40			04/16/2020	KeyBanc Capital Mkts		5,000,000	5,000,000	0	1
64990F TS 3	NEW YORK ST DORM AUTH PERS INCOME TAX RE 5.000% 02/15/34			05/01/2020	Tax Free Exchange		5,412,580	5,000,000	52,778	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						21,462,580	20,000,000	55,903	XXX
Bonds - Industrial and Miscellaneous										
219350 AW 5	CORNING INC 4.750% 03/15/42			05/28/2020	Hilltop Securities		1,698,990	1,500,000	15,042	2FE
30231G AW 2	EXXON MOBIL CORP 4.114% 03/01/46			04/16/2020	RBC Capital		3,501,300	3,000,000	16,799	1FE
845743 BR 3	SOUTHWESTERN PUBLIC SERV 1ST MTG 3.700% 08/15/47			05/19/2020	Brean Capital LLC		6,648,180	6,000,000	59,200	1FE
911312 BS 4	UNITED PARCEL SERVICE INC 3.400% 09/01/49			05/07/2020	Brean Capital LLC		3,201,900	3,000,000	19,833	1FE
913017 CJ 6	RAYTHEON TECHNOLOGIES CORP DEB 3.750% 11/01/46			06/29/2020	Various		11,522,250	10,000,000	57,813	2FE
976826 BN 6	WISCONSIN POWER & LIGHT 3.650% 04/01/50			06/26/2020	KeyBanc Capital Mkts		11,749,050	10,000,000	85,167	1FE
035240 AM 2	ANHEUSER BUSCH INBEV 4.375% 04/15/38		C	05/26/2020	KeyBanc Capital Mkts		5,528,000	5,000,000	26,128	2FE
3899999	Total - Bonds - Industrial and Miscellaneous						43,849,670	38,500,000	279,982	XXX
Bonds - Unaffiliated Bank Loans										
06683* AA 9	BANYAN TECH ALPHA LLC 13.000% 06/30/25			06/30/2020	Direct		6,146	6,146	0	5GI
45678# AA 0	INFOSOFT GROUP LLC 10.000% 03/16/25			06/30/2020	Direct		6,370	6,370	0	5GI
8299999	Total - Bonds - Unaffiliated Bank Loans						12,516	12,516	0	XXX
8399997	Total - Bonds - Part 3						65,324,766	58,512,516	335,885	XXX
8399999	Total - Bonds						65,324,766	58,512,516	335,885	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
00507V 10 9	ACTIVISION BLIZZARD INC			05/05/2020	Strategas Research Partners	500,000	34,370	XXX	0	
007903 10 7	ADVANCED MICRO DEVICES INC			05/20/2020	Strategas Research Partners	2,000,000	112,549	XXX	0	
02079K 30 5	ALPHABET INC CL A			05/18/2020	Strategas Research Partners	400,000	533,934	XXX	0	
09061G 10 1	BIOMARIN PHARMACEUTICAL INC			06/10/2020	Strategas Research Partners	3,000,000	320,652	XXX	0	
14448C 10 4	CARRIER GLOBAL CORP COM			04/03/2020	Spin Off	20,000,000	338,400	XXX	0	
171779 30 9	CIENA CORP			06/10/2020	Strategas Research Partners	3,000,000	152,739	XXX	0	
192422 10 3	COGNEX CORP			06/25/2020	Strategas Research Partners	3,000,000	178,141	XXX	0	
254687 10 6	DISNEY WALT CO			06/03/2020	Strategas Research Partners	3,000,000	354,743	XXX	0	
285512 10 9	ELECTRONIC ARTS INC			05/15/2020	Strategas Research Partners	2,000,000	236,479	XXX	0	
29355A 10 7	ENPHASE ENERGY INC			06/15/2020	Strategas Research Partners	4,000,000	202,267	XXX	0	
375558 10 3	GILEAD SCIENCES INC			04/22/2020	Strategas Research Partners	3,000,000	232,269	XXX	0	
400110 10 2	GRUBHUB INC			06/23/2020	Strategas Research Partners	2,000,000	134,201	XXX	0	
405217 10 0	HAIN CELESTIAL GROUP INC			05/27/2020	Strategas Research Partners	1,000,000	30,823	XXX	0	
44980X 10 9	IPG PHOTONICS CORP			06/03/2020	Strategas Research Partners	1,500,000	242,595	XXX	0	
45337C 10 2	INCYTE CORP			05/29/2020	Strategas Research Partners	4,000,000	395,269	XXX	0	
46428Q 10 9	ISHARES SILVER TRUST ETF			06/10/2020	Strategas Research Partners	22,000,000	332,895	XXX	0	
501044 10 1	KROGER CO			05/27/2020	Strategas Research Partners	5,011,000	164,032	XXX	0	
60855R 10 0	MOLINA HEALTHCARE INC			06/22/2020	Strategas Research Partners	1,400,000	249,420	XXX	0	
64110L 10 6	NETFLIX INC			06/25/2020	Strategas Research Partners	1,400,000	612,638	XXX	0	
67066G 10 4	NVIDIA CORP			06/22/2020	Strategas Research Partners	1,300,000	427,441	XXX	0	
68902V 10 7	OTIS WORLDWIDE CORP COM			04/03/2020	Spin Off	10,000,000	473,200	XXX	0	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP COM			04/03/2020	Tax Free Exchange	167,092,400	3,496,944	XXX	0	
78463V 10 7	SPDR GOLD SHARES TRUST ETF			05/14/2020	Strategas Research Partners	1,000,000	161,865	XXX	0	
81762P 10 2	SERVICENOW INC			06/23/2020	Strategas Research Partners	1,000,000	396,528	XXX	0	
819047 10 1	SHAKE SHACK INC			06/17/2020	Strategas Research Partners	2,000,000	115,512	XXX	0	
98986T 10 8	ZYNGA INC CL A			06/26/2020	Strategas Research Partners	32,500,000	267,627	XXX	0	

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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
L8681T 10 2	SPOTIFY TECHNOLOGY S.A.....	C.....	06/15/2020.....	Strategas Research Partners.....	.....2,450,000	.....440,702	XXX	.....0	.....XXX.....
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					.....10,638,235	XXX	.....0	.....XXX.....
Common Stocks - Mutual Funds									
66538B 68 5	NORTHERN LTS FD TR ALTEGRIS AACA OPPORTU.....		06/29/2020.....	Various.....	.....199,952,753	.....3,054,289	XXX	.....0	.....
885215 56 6	THORNBURG INTL VALUE CL 1.....		04/01/2020.....	Direct.....	.....53,191,489	.....1,000,000	XXX	.....0	.....
9499999	Total - Common Stocks - Mutual Funds.....					.....4,054,289	XXX	.....0	.....XXX.....
9799997	Total - Common Stocks - Part 3.....					.....14,692,524	XXX	.....0	.....XXX.....
9799999	Total - Common Stocks.....					.....14,692,524	XXX	.....0	.....XXX.....
9899999	Total - Preferred and Common Stocks.....					.....14,692,524	XXX	.....0	.....XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....				80,017,290	XXX335,885XXX.....

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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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36200R	YA 4 GNMA GTD PASS THRU POOL 570505 6.500%		06/01/2020	Paydown		367	367	374	373	0	(6)	0	(6)	0	367	0	0	0	10	12/15/2031	1
36200S	TX 8 GNMA GTD PASS THRU POOL 571266 6.500%		06/01/2020	Paydown		200	200	200	200	0	0	0	0	0	200	0	0	0	5	10/15/2031	1
36202D	LF 6 GNMA GTD PASS THRU POOL 003026 7.000%		06/01/2020	Paydown		614	614	622	619	0	(5)	0	(5)	0	614	0	0	0	17	01/20/2031	1
36202E	CC 1 GNMA GTD PASS THRU POOL 003667 6.500%		06/01/2020	Paydown		17,087	17,087	17,580	17,429	0	(343)	0	(343)	0	17,087	0	0	0	494	01/20/2035	1
36202E	GS 2 GNMA GTD PASS THRU POOL 003809 6.500%		06/01/2020	Paydown		5,884	5,884	6,047	6,017	0	(133)	0	(133)	0	5,884	0	0	0	158	01/20/2036	1
36202E	JZ 3 GNMA GTD PASS THRU POOL 003880 6.500%		06/01/2020	Paydown		12,690	12,690	12,999	12,929	0	(239)	0	(239)	0	12,690	0	0	0	352	07/20/2036	1
36202E	KD 0 GNMA GTD PASS THRU POOL 003892 7.000%		06/01/2020	Paydown		1,855	1,855	1,917	1,904	0	(48)	0	(48)	0	1,855	0	0	0	55	08/20/2036	1
36202E	M3 0 GNMA GTD PASS THRU POOL 003978 7.000%		06/01/2020	Paydown		1,236	1,236	1,278	1,273	0	(38)	0	(38)	0	1,236	0	0	0	36	04/20/2037	1
36202E	PC 7 GNMA GTD PASS THRU POOL 004019 7.000%		06/01/2020	Paydown		13,560	13,560	14,048	13,997	0	(437)	0	(437)	0	13,560	0	0	0	414	08/20/2037	1
36202E	PN 3 GNMA GTD PASS THRU POOL 004029 6.500%		06/01/2020	Paydown		6,078	6,078	6,224	6,201	0	(124)	0	(124)	0	6,078	0	0	0	161	09/20/2037	1
36202E	PP 8 GNMA GTD PASS THRU POOL 004030 7.000%		06/01/2020	Paydown		4,459	4,459	4,628	4,599	0	(140)	0	(140)	0	4,459	0	0	0	149	09/20/2037	1
36202E	PZ 6 GNMA GTD PASS THRU POOL 004040 6.500%		06/01/2020	Paydown		29,692	29,692	32,295	31,892	0	(2,200)	0	(2,200)	0	29,692	0	0	0	860	10/20/2037	1
36202E	RG 6 GNMA GTD PASS THRU POOL 004087 7.000%		06/01/2020	Paydown		9,972	9,972	10,576	10,487	0	(516)	0	(516)	0	9,972	0	0	0	338	02/20/2038	1
36208V	6T 7 GNMA GTD PASS THRU POOL 462682 6.500%		06/01/2020	Paydown		8,950	8,950	9,306	9,143	0	(193)	0	(193)	0	8,950	0	0	0	242	04/15/2028	1
36224K	LH 0 GNMA GTD PASS THRU POOL 330728 7.500%		06/01/2020	Paydown		974	974	910	937	0	37	0	37	0	974	0	0	0	30	03/15/2023	1
36241K	FV 5 GNMA GTD PASS THRU POOL 781980 7.000%		06/01/2020	Paydown		32,450	32,450	33,687	33,366	0	(916)	0	(916)	0	32,450	0	0	0	944	12/15/2034	1
36290U	F9 2 GNMA GTD PASS THRU POOL 617692 6.500%		06/01/2020	Paydown		18,962	18,962	19,542	19,408	0	(446)	0	(446)	0	18,962	0	0	0	608	09/15/2037	1
36290U	GE 0 GNMA GTD PASS THRU POOL 617697 7.000%		06/01/2020	Paydown		618	618	643	637	0	(20)	0	(20)	0	618	0	0	0	18	09/15/2037	1
36290U	H4 1 GNMA GTD PASS THRU POOL 617751 7.000%		06/01/2020	Paydown		225	225	235	233	0	(8)	0	(8)	0	225	0	0	0	7	10/15/2037	1
36291Y	LP 0 GNMA GTD PASS THRU POOL 642134 7.000%		06/01/2020	Paydown		953	953	986	984	0	(31)	0	(31)	0	953	0	0	0	28	08/15/2036	1
36294S	EF 0 GNMA GTD PASS THRU POOL 658134 7.000%		06/01/2020	Paydown		774	774	800	794	0	(19)	0	(19)	0	774	0	0	0	23	10/15/2036	1
36294T	2P 9 GNMA GTD PASS THRU POOL 659682 7.000%		06/01/2020	Paydown		772	772	797	791	0	(19)	0	(19)	0	772	0	0	0	23	10/15/2036	1
36294T	YE 9 GNMA GTD PASS THRU POOL 659609 7.000%		06/01/2020	Paydown		503	503	519	515	0	(12)	0	(12)	0	503	0	0	0	15	08/15/2036	1
36295A	DH 5 GNMA GTD PASS THRU POOL 664404 6.500%		06/01/2020	Paydown		3,386	3,386	3,535	3,502	0	(116)	0	(116)	0	3,386	0	0	0	91	10/15/2037	1
36295H	R9 3 GNMA GTD PASS THRU POOL 671112 6.500%		06/01/2020	Paydown		375	375	387	386	0	(11)	0	(11)	0	375	0	0	0	10	08/15/2037	1
36295Q	PH 7 GNMA GTD PASS THRU POOL 677324 6.500%		06/01/2020	Paydown		264	264	274	273	0	(9)	0	(9)	0	264	0	0	0	7	09/15/2038	1
36296Q	PX 1 GNMA GTD PASS THRU POOL 698038 6.500%		06/01/2020	Paydown		10,106	10,106	10,665	10,636	0	(531)	0	(531)	0	10,106	0	0	0	324	01/15/2039	1
36296T	QN 6 GNMA GTD PASS THRU POOL 700761 6.500%		06/01/2020	Paydown		11,104	11,104	11,526	11,464	0	(359)	0	(359)	0	11,104	0	0	0	301	10/15/2038	1
36296U	NG 1 GNMA GTD PASS THRU POOL 701591 6.500%		06/01/2020	Paydown		8,726	8,726	9,162	9,078	0	(352)	0	(352)	0	8,726	0	0	0	278	01/15/2039	1
36296X	EA 2 GNMA GTD PASS THRU POOL 704055 6.500%		06/01/2020	Paydown		1,322	1,322	1,380	1,374	0	(52)	0	(52)	0	1,322	0	0	0	36	11/15/2038	1
36296X	GG 3 GNMA GTD PASS THRU POOL 704099 6.500%		06/01/2020	Paydown		34,556	34,556	36,230	35,903	0	(1,347)	0	(1,347)	0	34,556	0	0	0	755	12/15/2038	1
383739	2A 6 GNMA 01 24 PE 7.000%		06/01/2020	Paydown		21,689	21,689	22,754	22,322	0	(633)	0	(633)	0	21,689	0	0	0	658	05/20/2031	1
0599999	Total - Bonds - U.S. Government					260,403	260,403	272,126	269,666	0	(9,266)	0	(9,266)	0	260,403	0	0	0	7,447	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
442565	5Z 6 HOWARD CNTY MD REF CONS PUB IMPT 5.500%		04/16/2020	RBC Capital		4,149,800	4,000,000	5,155,160	4,173,631	0	(46,585)	0	(46,585)	0	4,127,045	0	22,755	22,755	149,722	02/15/2021	1FE
44256P	JS 3 HOWARD CNTY MD PREREFUND PUB IMPT 5.000%		05/06/2020	Brean Capital LLC		4,327,058	4,100,000	4,541,360	4,271,789	0	(36,868)	0	(36,868)	0	4,234,921	0	92,137	92,137	149,764	08/15/2022	1FE
44256P	JW 4 HOWARD CNTY MD UNREFUND PUB IMPT 5.000%		05/19/2020	Brean Capital LLC		6,232,111	5,900,000	6,535,127	6,147,209	0	(58,504)	0	(58,504)	0	6,088,705	0	143,406	143,406	226,167	08/15/2022	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					14,708,969	14,000,000	16,231,647	14,592,629	0	(141,957)	0	(141,957)	0	14,450,671	0	258,298	258,298	525,653	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283H	5A 9 FHLMC 30 YR GOLD PC GRP POOL G01741 6.500%		06/01/2020	Paydown		7,176	7,176	7,463	7,415	0	(239)	0	(239)	0	7,176	0	0	0	204	10/01/2034	1
31283H	V2 8 FHLMC 30 YR GOLD PC GRP POOL G01533 6.000%		06/01/2020	Paydown		3,078	3,078	3,183	3,166	0	(88)	0	(88)	0	3,078	0	0	0	77	03/01/2033	1

QE05

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31287N	CF 3	FHLMC 30 YR GOLD PC GRP POOL C62770 7.000%	06/01/2020	Paydown		17,106	17,106	18,052	17,791	0	(685)	0	(685)	0	17,106	0	0	0	425	01/01/2032	1
31287N	UQ 9	FHLMC 30 YR GOLD PC GRP POOL C63291 6.000%	06/01/2020	Paydown		2,914	2,914	2,986	2,971	0	(56)	0	(56)	0	2,914	0	0	0	71	01/01/2032	1
3128K6	L7 3	FHLMC 30 YR GOLD PC GRP POOL A45750 7.000%	06/01/2020	Paydown		9,890	9,890	10,390	10,202	0	(312)	0	(312)	0	9,890	0	0	0	289	10/01/2031	1
3128K9	6W 9	FHLMC 30 YR GOLD PC GRP POOL A48985 7.000%	06/01/2020	Paydown		789	789	810	808	0	(19)	0	(19)	0	789	0	0	0	23	05/01/2036	1
3128KM	ZE 8	FHLMC 30 YR GOLD PC GRP POOL A58841 7.000%	06/01/2020	Paydown		60,745	60,745	62,862	62,361	0	(1,615)	0	(1,615)	0	60,745	0	0	0	1,770	03/01/2037	1
3128M4	AX 1	FHLMC 30 YR GOLD PC GRP POOL G02422 6.000%	06/01/2020	Paydown		4,991	4,991	5,317	5,267	0	(277)	0	(277)	0	4,991	0	0	0	132	12/01/2036	1
3128M5	DG 2	FHLMC 30 YR GOLD PC GRP POOL G03403 6.500%	06/01/2020	Paydown		3,873	3,873	4,203	4,180	0	(306)	0	(306)	0	3,873	0	0	0	102	10/01/2037	1
3128M5	KM 1	FHLMC 30 YR GOLD PC GRP POOL G03600 7.000%	06/01/2020	Paydown		2,754	2,754	2,837	2,825	0	(70)	0	(70)	0	2,754	0	0	0	79	11/01/2037	1
3128M7	PD 2	FHLMC 30 YR GOLD PC GRP POOL G05520 6.500%	06/01/2020	Paydown		15,365	15,365	16,614	16,433	0	(1,068)	0	(1,068)	0	15,365	0	0	0	454	01/01/2039	1
3128M7	Q9 0	FHLMC 30 YR GOLD PC GRP POOL G05580 6.500%	06/01/2020	Paydown		4,124	4,124	4,420	4,396	0	(272)	0	(272)	0	4,124	0	0	0	112	04/01/2039	1
3128M9	MP 4	FHLMC 30 YR GOLD PC GRP POOL G07266 4.000%	06/01/2020	Paydown		256,599	256,599	272,757	271,451	0	(14,852)	0	(14,852)	0	256,599	0	0	0	4,337	12/01/2042	1
3128MJ	2M 1	FHLMC 30 YR GOLD PC GRP POOL G08779 3.500%	06/01/2020	Paydown		2,936,296	2,936,296	2,953,481	2,953,081	0	(16,786)	0	(16,786)	0	2,936,296	0	0	0	43,636	09/01/2047	1
3128MJ	2S 8	FHLMC 30 YR GOLD PC GRP POOL G08784 3.500%	06/01/2020	Paydown		802,021	802,021	813,911	813,607	0	(11,586)	0	(11,586)	0	802,021	0	0	0	12,096	10/01/2047	1
3128MJ	ZZ 2	FHLMC 30 YR GOLD PC GRP POOL G08791 3.000%	06/01/2020	Paydown		852,258	852,258	846,532	846,624	0	5,633	0	5,633	0	852,258	0	0	0	10,865	12/01/2047	1
3128MJ	3N 8	FHLMC 30 YR GOLD PC GRP POOL G08804 3.500%	06/01/2020	Paydown		665,009	665,009	663,035	663,049	0	1,959	0	1,959	0	665,009	0	0	0	9,806	03/01/2048	1
3128MJ	4H 0	FHLMC 30 YR GOLD PC GRP POOL G08823 3.500%	06/01/2020	Paydown		703,731	703,731	703,343	703,342	0	388	0	388	0	703,731	0	0	0	10,350	07/01/2048	1
3128MJ	AM 2	FHLMC 30 YR GOLD PC GRP POOL G08011 6.000%	06/01/2020	Paydown		7,196	7,196	7,431	7,389	0	(193)	0	(193)	0	7,196	0	0	0	178	09/01/2034	1
3128MJ	S3 5	FHLMC 30 YR GOLD PC GRP POOL G08537 3.000%	06/01/2020	Paydown		289,070	289,070	281,708	282,217	0	6,853	0	6,853	0	289,070	0	0	0	3,720	07/01/2043	1
3128MJ	S4 3	FHLMC 30 YR GOLD PC GRP POOL G08538 3.500%	06/01/2020	Paydown		258,438	258,438	255,773	255,927	0	2,511	0	2,511	0	258,438	0	0	0	3,851	07/01/2043	1
3128MJ	SY 7	FHLMC 30 YR GOLD PC GRP POOL G08534 3.000%	06/01/2020	Paydown		136,245	136,245	132,797	133,048	0	3,198	0	3,198	0	136,245	0	0	0	1,738	06/01/2043	1
3128MJ	U3 2	FHLMC 30 YR GOLD PC GRP POOL G08601 4.000%	06/01/2020	Paydown		384,855	384,855	409,045	408,213	0	(23,358)	0	(23,358)	0	384,855	0	0	0	6,572	08/01/2044	1
3128MJ	UM 0	FHLMC 30 YR GOLD PC GRP POOL G08587 4.500%	06/01/2020	Paydown		68,069	68,069	73,684	73,525	0	(5,456)	0	(5,456)	0	68,069	0	0	0	1,355	05/01/2044	1
3128MJ	US 7	FHLMC 30 YR GOLD PC GRP POOL G08592 4.000%	06/01/2020	Paydown		346,035	346,035	366,148	365,429	0	(19,394)	0	(19,394)	0	346,035	0	0	0	5,882	06/01/2044	1
3128MJ	UV 0	FHLMC 30 YR GOLD PC GRP POOL G08595 4.000%	06/01/2020	Paydown		124,733	124,733	131,875	131,632	0	(6,899)	0	(6,899)	0	124,733	0	0	0	2,143	07/01/2044	1
3128MJ	V7 2	FHLMC 30 YR GOLD PC GRP POOL G08637 4.000%	06/01/2020	Paydown		210,668	210,668	225,281	224,872	0	(14,204)	0	(14,204)	0	210,668	0	0	0	3,570	04/01/2045	1
3128MJ	VB 3	FHLMC 30 YR GOLD PC GRP POOL G08609 3.500%	06/01/2020	Paydown		218,630	218,630	228,223	227,867	0	(9,237)	0	(9,237)	0	218,630	0	0	0	3,265	10/01/2044	1
3128MJ	VC 1	FHLMC 30 YR GOLD PC GRP POOL G08610 4.000%	06/01/2020	Paydown		152,958	152,958	162,733	162,330	0	(9,372)	0	(9,372)	0	152,958	0	0	0	2,584	10/01/2044	1
3128MJ	VV 9	FHLMC 30 YR GOLD PC GRP POOL G08627 3.500%	06/01/2020	Paydown		100,940	100,940	105,514	105,353	0	(4,412)	0	(4,412)	0	100,940	0	0	0	1,510	02/01/2045	1
3128MJ	WW 6	FHLMC 30 YR GOLD PC GRP POOL G08660 4.000%	06/01/2020	Paydown		137,157	137,157	145,118	144,911	0	(7,754)	0	(7,754)	0	137,157	0	0	0	2,343	08/01/2045	1
3128MJ	XK 1	FHLMC 30 YR GOLD PC GRP POOL G08681 3.500%	06/01/2020	Paydown		422,507	422,507	433,852	433,529	0	(11,021)	0	(11,021)	0	422,507	0	0	0	6,268	12/01/2045	1
3128MJ	XR 6	FHLMC 30 YR GOLD PC GRP POOL G08687 3.500%	06/01/2020	Paydown		276,862	276,862	290,273	289,954	0	(13,091)	0	(13,091)	0	276,862	0	0	0	4,136	01/01/2046	1
3128MJ	Y7 9	FHLMC 30 YR GOLD PC GRP POOL G08733 3.500%	06/01/2020	Paydown		336,751	336,751	335,225	335,238	0	1,512	0	1,512	0	336,751	0	0	0	4,971	11/01/2046	1
3128MJ	YB 0	FHLMC 30 YR GOLD PC GRP POOL G08705 3.000%	06/01/2020	Paydown		295,642	295,642	302,756	302,506	0	(6,864)	0	(6,864)	0	295,642	0	0	0	3,756	05/01/2046	1
3128MJ	ZF 0	FHLMC 30 YR GOLD PC GRP POOL G08741 3.000%	06/01/2020	Paydown		1,289,317	1,289,317	1,283,085	1,283,128	0	6,190	0	6,190	0	1,289,317	0	0	0	16,413	01/01/2047	1
3128P7	5H 2	FHLMC 30 YR GOLD PC GRP POOL C91748 3.500%	06/01/2020	Paydown		193,046	193,046	199,637	198,701	0	(5,654)	0	(5,654)	0	193,046	0	0	0	2,852	02/01/2034	1
312910	3Q 3	FHLMC REMIC SER 1311 K PAC 7.000%	06/01/2020	Paydown		17,115	17,115	17,800	17,301	0	(186)	0	(186)	0	17,115	0	0	0	498	07/15/2022	1
31292H	MU 5	FHLMC 30 YR GOLD PC GRP POOL C01271 6.500%	06/01/2020	Paydown		815	815	828	823	0	(8)	0	(8)	0	815	0	0	0	22	12/01/2031	1
31292K	GP 6	FHLMC 30 YR GOLD PC GRP POOL C02906 7.000%	06/01/2020	Paydown		158	158	163	162	0	(4)	0	(4)	0	158	0	0	0	5	06/01/2037	1
31292S	AD 2	FHLMC 30 YR GOLD PC GRP POOL C09004 3.500%	06/01/2020	Paydown		89,326	89,326	91,559	91,412	0	(2,086)	0	(2,086)	0	89,326	0	0	0	1,347	07/01/2042	1
31292S	B7 4	FHLMC 30 YR GOLD PC GRP POOL C09062 4.000%	06/01/2020	Paydown		373,783	373,783	395,113	394,246	0	(20,463)	0	(20,463)	0	373,783	0	0	0	6,463	07/01/2044	1
31292S	CE 8	FHLMC 30 YR GOLD PC GRP POOL C09069 4.000%	06/01/2020	Paydown		133,047	133,047	141,529	141,188	0	(8,141)	0	(8,141)	0	133,047	0	0	0	2,246	11/01/2044	1
31297K	V4 1	FHLMC 30 YR GOLD PC GRP POOL A30635 6.000%	06/01/2020	Paydown		4,867	4,867	5,049	4,980	0	(114)	0	(114)	0	4,867	0	0	0	122	07/01/2032	1

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3130AG GA 7	FEDERAL HOME LN BKS 3.550%		05/28/2020	Redemption 100.0000		7,500,000	7,500,000	7,481,250	7,481,555	0	514	0	514	0	7,482,069	0	17,931	17,931	133,125	05/28/2036	1
3132GK V6 0	FHLMC 30 YR GOLD PC GRP POOL Q04537 3.500%		06/01/2020	Paydown		236,557	236,557	242,436	242,014	0	(5,456)	0	(5,456)	0	236,557	0	0	0	3,265	11/01/2041	1
3132HN DM 8	FHLMC 30 YR GOLD PC GRP POOL Q11908 3.500%		06/01/2020	Paydown		69,344	69,344	71,186	71,072	0	(1,728)	0	(1,728)	0	69,344	0	0	0	996	10/01/2042	1
3132M5 7D 8	FHLMC 30 YR GOLD PC GRP POOL Q25692 4.000%		06/01/2020	Paydown		64,095	64,095	67,520	67,368	0	(3,273)	0	(3,273)	0	64,095	0	0	0	1,093	04/01/2044	1
31339N PT 7	FHLMC REMIC SER 2429 HB SCH 6.500%		06/01/2020	Paydown		20,664	20,664	21,807	20,958	0	(294)	0	(294)	0	20,664	0	0	0	568	12/15/2023	1
3133EK GR 1	FEDERAL FARM CR BKS 3.600%		04/17/2020	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	90,000	04/17/2034	1
3133TL V5 4	FHLMC REMIC SER T 18 A3 SEQ 6.609%		06/01/2020	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	08/15/2022	1
31358P UA 3	FNMA 92 REMIC INV FLTR SER 137 CL SR 13.942%		06/25/2020	Paydown		1,994	1,994	1,940	1,983	0	11	0	11	0	1,994	0	0	0	109	08/25/2029	1
31368H NG 4	FNMA PASS THRU POOL 190391 6.000%		06/01/2020	Paydown		7,885	7,885	8,472	8,394	0	(509)	0	(509)	0	7,885	0	0	0	195	09/01/2038	1
31371L 4S 5	FNMA PASS THRU POOL 255633 6.500%		06/01/2020	Paydown		4,879	4,879	5,075	5,014	0	(134)	0	(134)	0	4,879	0	0	0	117	01/01/2035	1
31371L VE 6	FNMA PASS THRU POOL 255413 6.500%		06/01/2020	Paydown		9,950	9,950	10,284	10,205	0	(256)	0	(256)	0	9,950	0	0	0	292	10/01/2034	1
31371M 3Y 1	FNMA PASS THRU POOL 256515 6.500%		06/01/2020	Paydown		1,412	1,412	1,441	1,435	0	(24)	0	(24)	0	1,412	0	0	0	38	12/01/2036	1
31371M 5P 8	FNMA PASS THRU POOL 256554 6.500%		06/01/2020	Paydown		909	909	928	923	0	(14)	0	(14)	0	909	0	0	0	25	01/01/2037	1
31371M WV 5	FNMA PASS THRU POOL 256360 7.000%		06/01/2020	Paydown		2,265	2,265	2,328	2,315	0	(51)	0	(51)	0	2,265	0	0	0	57	08/01/2036	1
3137BR 7J 8	FHLMC CMO SER 4608 JV PAC 3.500%		06/01/2020	Paydown		292,866	292,866	306,974	303,623	0	(10,756)	0	(10,756)	0	292,866	0	0	0	4,112	01/15/2055	1
3137BR RS 6	FHLMC CMO SER 4612 DV PAC 3.500%		06/01/2020	Paydown		39,794	39,794	41,429	41,128	0	(1,334)	0	(1,334)	0	39,794	0	0	0	559	01/15/2055	1
31385W 2S 7	FNMA PASS THRU POOL 555285 6.000%		06/01/2020	Paydown		4,348	4,348	4,418	4,394	0	(46)	0	(46)	0	4,348	0	0	0	108	03/01/2033	1
3138E1 M5 3	FNMA PASS THRU POOL AJ8479 4.000%		06/01/2020	Paydown		46,880	46,880	49,671	49,540	0	(2,660)	0	(2,660)	0	46,880	0	0	0	769	12/01/2041	1
3138EE RL 5	FNMA PASS THRU POOL AK9490 4.000%		06/01/2020	Paydown		86,021	86,021	90,752	90,359	0	(4,338)	0	(4,338)	0	86,021	0	0	0	1,470	04/01/2042	1
3138WM L5 8	FNMA PASS THRU POOL AT0347 3.500%		06/01/2020	Paydown		44,222	44,222	44,554	44,537	0	(315)	0	(315)	0	44,222	0	0	0	644	05/01/2043	1
3138Y9 M4 7	FNMA PASS THRU POOL AX7578 3.000%		06/01/2020	Paydown		130,009	130,009	133,907	133,712	0	(3,703)	0	(3,703)	0	130,009	0	0	0	1,604	01/01/2045	1
31390P GJ 0	FNMA PASS THRU POOL 651901 6.000%		06/01/2020	Paydown		3,417	3,417	3,517	3,489	0	(71)	0	(71)	0	3,417	0	0	0	86	08/01/2032	1
31396H UD 9	FHLMC REMIC 3117 BT TWO TIER INV FL 7.000%		06/15/2020	Paydown		917	917	926	923	0	(6)	0	(6)	0	917	0	0	0	27	02/15/2036	1
31396N J9 8	FHLMC REMIC 3147 DT TWO TIER INV FL 7.000%		06/15/2020	Paydown		194	194	195	195	0	(1)	0	(1)	0	194	0	0	0	6	04/15/2036	1
31401M FA 4	FNMA PASS THRU POOL 712161 6.500%		06/01/2020	Paydown		6,324	6,324	6,521	6,478	0	(154)	0	(154)	0	6,324	0	0	0	171	08/01/2033	1
31402C TT 9	FNMA PASS THRU POOL 725162 6.000%		06/01/2020	Paydown		5,690	5,690	5,881	5,836	0	(146)	0	(146)	0	5,690	0	0	0	146	02/01/2034	1
31403D VZ 9	FNMA PASS THRU POOL 745932 6.500%		06/01/2020	Paydown		4,795	4,795	4,925	4,905	0	(110)	0	(110)	0	4,795	0	0	0	129	11/01/2036	1
31404U MR 8	FNMA PASS THRU POOL 778968 6.000%		06/01/2020	Paydown		718	718	731	730	0	(12)	0	(12)	0	718	0	0	0	18	06/01/2034	1
31404U UK 4	FNMA PASS THRU POOL 779186 6.000%		06/01/2020	Paydown		716	716	728	723	0	(7)	0	(7)	0	716	0	0	0	17	06/01/2034	1
31405M KC 0	FNMA PASS THRU POOL 793291 6.500%		06/01/2020	Paydown		5,769	5,769	6,064	6,009	0	(240)	0	(240)	0	5,769	0	0	0	160	01/01/2032	1
31405M MK 0	FNMA PASS THRU POOL 793362 6.000%		06/01/2020	Paydown		6,314	6,314	6,478	6,420	0	(106)	0	(106)	0	6,314	0	0	0	158	08/01/2034	1
31406Y E3 0	FNMA PASS THRU POOL 823754 7.000%		06/01/2020	Paydown		16,174	16,174	17,109	16,741	0	(568)	0	(568)	0	16,174	0	0	0	471	09/01/2031	1
31408E BH 4	FNMA PASS THRU POOL 848840 7.000%		06/01/2020	Paydown		2,153	2,153	2,210	2,194	0	(41)	0	(41)	0	2,153	0	0	0	63	01/01/2036	1
31410B EL 4	FNMA PASS THRU POOL 884039 7.500%		06/01/2020	Paydown		736	736	765	764	0	(28)	0	(28)	0	736	0	0	0	23	05/01/2036	1
31410G RK 1	FNMA PASS THRU POOL 888890 6.500%		06/01/2020	Paydown		9,406	9,406	10,323	10,232	0	(826)	0	(826)	0	9,406	0	0	0	259	10/01/2037	1
31410G W9 0	FNMA PASS THRU POOL 889072 6.500%		06/01/2020	Paydown		13,705	13,705	15,032	14,867	0	(1,163)	0	(1,163)	0	13,705	0	0	0	366	12/01/2037	1
31410K CX 0	FNMA PASS THRU POOL 889386 6.000%		06/01/2020	Paydown		6,948	6,948	7,529	7,481	0	(533)	0	(533)	0	6,948	0	0	0	144	03/01/2038	1
31410K DK 7	FNMA PASS THRU POOL 889406 6.000%		06/01/2020	Paydown		8,562	8,562	9,148	9,071	0	(509)	0	(509)	0	8,562	0	0	0	218	04/01/2038	1
31410K JY 1	FNMA PASS THRU POOL 889579 6.000%		06/01/2020	Paydown		19,437	19,437	21,178	20,995	0	(1,558)	0	(1,558)	0	19,437	0	0	0	484	05/01/2038	1
31410S 2P 1	FNMA PASS THRU POOL 896382 7.000%		06/01/2020	Paydown		3,687	3,687	3,782	3,757	0	(70)	0	(70)	0	3,687	0	0	0	108	06/01/2036	1
31410S PW 1	FNMA PASS THRU POOL 896037 7.000%		06/01/2020	Paydown		45,487	45,487	46,916	46,828	0	(1,340)	0	(1,340)	0	45,487	0	0	0	1,327	08/01/2036	1
31410W QY 7	FNMA PASS THRU POOL 899671 6.500%		06/01/2020	Paydown		1,089	1,089	1,169	1,163	0	(74)	0	(74)	0	1,089	0	0	0	30	08/01/2037	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
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31411F	FC 3 FNMA PASS THRU POOL 906563 6.000%		06/01/2020	Paydown		8,671	8,671	8,947	8,879	0	(208)	0	(208)	0	8,671	0	0	0	251	01/01/2037	1
31412F	H4 8 FNMA PASS THRU POOL 923751 7.000%		06/01/2020	Paydown		2,923	2,923	2,999	2,991	0	(69)	0	(69)	0	2,923	0	0	0	94	04/01/2037	1
31413Y	KQ 3 FNMA PASS THRU POOL 959403 6.500%		06/01/2020	Paydown		1,137	1,137	1,168	1,167	0	(30)	0	(30)	0	1,137	0	0	0	31	12/01/2037	1
31416B	RR 1 FNMA PASS THRU POOL 995196 6.000%		06/01/2020	Paydown		20,059	20,059	22,172	21,939	0	(1,879)	0	(1,879)	0	20,059	0	0	0	497	07/01/2038	1
31416B	ST 6 FNMA PASS THRU POOL 995230 6.500%		06/01/2020	Paydown		11,253	11,253	12,293	12,150	0	(898)	0	(898)	0	11,253	0	0	0	317	01/01/2039	1
31416B	SU 3 FNMA PASS THRU POOL 995231 6.500%		06/01/2020	Paydown		8,072	8,072	8,717	8,633	0	(561)	0	(561)	0	8,072	0	0	0	215	01/01/2039	1
31418A	UP 1 FNMA PASS THRU POOL MA1489 3.000%		06/01/2020	Paydown		131,538	131,538	128,702	128,872	0	2,666	0	2,666	0	131,538	0	0	0	1,672	07/01/2043	1
31418B	E8 5 FNMA PASS THRU POOL MA1958 4.000%		06/01/2020	Paydown		28,370	28,370	30,019	29,958	0	(1,589)	0	(1,589)	0	28,370	0	0	0	468	07/01/2044	1
31418C	DT 8 FNMA PASS THRU POOL MA2813 3.000%		06/01/2020	Paydown		91,668	91,668	93,788	93,546	0	(1,878)	0	(1,878)	0	91,668	0	0	0	1,167	11/01/2031	1
31418C	P9 9 FNMA PASS THRU POOL MA3147 3.000%		06/01/2020	Paydown		745,956	745,956	747,588	747,509	0	(1,553)	0	(1,553)	0	745,956	0	0	0	9,476	10/01/2047	1
31418C	R7 1 FNMA PASS THRU POOL MA3209 3.000%		06/01/2020	Paydown		813,504	813,504	812,296	812,286	0	1,218	0	1,218	0	813,504	0	0	0	10,231	12/01/2047	1
31418C	RE 6 FNMA PASS THRU POOL MA3184 4.500%		06/01/2020	Paydown		583,010	583,010	618,810	618,440	0	(35,430)	0	(35,430)	0	583,010	0	0	0	11,061	11/01/2047	1
31419G	B9 4 FNMA PASS THRU POOL AE5463 4.000%		06/01/2020	Paydown		113,314	113,314	119,848	119,454	0	(6,139)	0	(6,139)	0	113,314	0	0	0	1,956	10/01/2040	1
584730	AE 5 MEDINA CNTY OH DEV FIBER NETWRK 5.125%		06/01/2020	Redemption 100.0000		115,000	115,000	113,894	114,866	0	63	0	63	0	114,929	0	71	71	2,947	12/01/2020	1FE
64990E	C7 0 NY ST DORM AUTH PERSONAL INC TAX 5.000%		05/01/2020	Tax Free Exchange		5,412,580	5,000,000	5,651,400	5,439,150	0	(26,570)	0	(26,570)	0	5,412,580	0	0	0	177,778	02/15/2034	1FE
975700	KU 8 WINSTON SALEM NC WTR SWR TAXABLE 5.294%		06/01/2020	Redemption 100.0000		3,000,000	3,000,000	3,339,360	3,031,287	0	(31,287)	0	(31,287)	0	3,000,000	0	0	0	79,410	06/01/2034	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					37,030,348	36,617,768	37,883,907	37,346,319	0	(333,971)	0	(333,971)	0	37,012,346	0	18,002	18,002	723,766	XXX	XXX
Bonds - Industrial and Miscellaneous																					
911308	AA 2 UNITED PARCEL SERVICE INC DEB 8.375%		04/01/2020	Maturity		13,000,000	13,000,000	16,495,766	13,100,770	0	(100,770)	0	(100,770)	0	13,000,000	0	0	0	544,375	04/01/2020	1FE
80685Q	AA 4 SCHLUMBERGER OILFIELD UK NTS 144A 4.200%	C	06/29/2020	Redemption 102.1068		3,573,739	3,500,000	3,844,925	3,552,044	0	(32,467)	0	(32,467)	0	3,519,577	0	54,162	54,162	140,467	01/15/2021	1FE
47025#	AA 6 JAMES B OSWALD CO JBO HLDG CO INC 4.360%		04/01/2020	Paydown		76,258	76,258	76,258	76,258	0	0	0	0	0	76,258	0	0	0	0	06/01/2021	5GI
3899999	Total - Bonds - Industrial and Miscellaneous					16,649,997	16,576,258	20,416,949	16,729,072	0	(133,237)	0	(133,237)	0	16,595,835	0	54,162	54,162	684,842	XXX	XXX
Bonds - Hybrid Securities																					
06053E	88 8 BANK OF AMER DOW JONES INDU INDEX MITTS		06/26/2020	Redemption 17.1655		5,149,639	300,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	2,149,639	2,149,639	0	06/26/2020	2FE
4899999	Total - Bonds - Hybrid Securities					5,149,639	300,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	2,149,639	2,149,639	0	XXX	XXX
8399997	Total - Bonds - Part 4					73,799,356	67,754,429	77,804,629	71,937,686	0	(618,431)	0	(618,431)	0	71,319,255	0	2,480,101	2,480,101	1,941,708	XXX	XXX
8399999	Total - Bonds					73,799,356	67,754,429	77,804,629	71,937,686	0	(618,431)	0	(618,431)	0	71,319,255	0	2,480,101	2,480,101	1,941,708	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00507V	10 9 ACTIVISION BLIZZARD INC		06/05/2020	Strategas		500,000	34,369	34,370	0	0	0	0	0	34,370	0	(1)	(1)	0	0	XXX	
02079K	30 5 ALPHABET INC CL A		06/26/2020	Strategas		100,000	135,995	138,025	0	0	0	0	0	138,025	0	(2,030)	(2,030)	0	0	XXX	
031162	10 0 AMGEN INC		06/23/2020	Various		10,000,000	2,181,560	1,981,948	0	0	0	0	0	1,981,948	0	199,612	199,612	16,000	0	XXX	
14448C	10 4 CARRIER GLOBAL CORP COM		04/07/2020	William Blair & Co		20,000,000	302,587	338,400	0	0	0	0	0	338,400	0	(35,813)	(35,813)	0	0	XXX	
22160K	10 5 COSTCO WHOLESALE CORP		06/16/2020	Evercore ISI		7,000,000	2,096,928	2,057,440	(1,315,064)	0	0	0	(1,315,064)	742,376	0	1,354,553	1,354,553	9,450	0	XXX	
254687	10 6 DISNEY WALT CO		06/26/2020	Strategas		1,750,000	192,390	207,678	0	0	0	0	0	207,678	0	(15,287)	(15,287)	0	0	XXX	
29355A	10 7 ENPHASE ENERGY INC		06/18/2020	Strategas		4,000,000	181,088	202,267	0	0	0	0	0	202,267	0	(21,179)	(21,179)	0	0	XXX	
375558	10 3 GILEAD SCIENCES INC		05/19/2020	Strategas		3,000,000	223,813	232,269	0	0	0	0	0	232,269	0	(8,456)	(8,456)	0	0	XXX	
45337C	10 2 INCYTE CORP		06/12/2020	Strategas		4,000,000	367,938	395,269	0	0	0	0	0	395,269	0	(27,331)	(27,331)	0	0	XXX	
464287	46 5 ISHARES MSCI EAFE IDX FD		06/26/2020	Various		43,000,000	2,624,662	2,549,612	763,840	(80,081)	0	0	(80,081)	2,549,612	0	75,050	75,050	36,883	0	XXX	
501044	10 1 KROGER CO		06/23/2020	Strategas		1,011,000	32,048	33,493	0	0	0	0	0	33,493	0	(1,445)	(1,445)	0	0	XXX	
580135	10 1 MCDONALDS CORP		06/23/2020	Strategas		11,000,000	2,070,626	972,905	2,173,710	(1,200,805)	0	0	(1,200,805)	972,905	0	1,097,721	1,097,721	27,500	0	XXX	
594918	10 4 MICROSOFT CORP		06/23/2020	Various		24,000,000	4,695,897	603,120	3,784,800	(3,181,680)	0	0	(3,181,680)	603,120	0	4,092,777	4,092,777	24,480	0	XXX	
60777M	10 8 NUTRIEN LTD		06/29/2020	Cowen & Co LLC		25,000,000	819,382	848,500	1,197,750	231,920	0	581,170	(349,250)	848,500	0	(29,118)	(29,118)	22,500	0	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 Administrative Symbol	
68902V 10 7	OTIS WORLDWIDE CORP COM.....		04/07/2020	William Blair & Co.....	10,000.000	442,275	XXX	473,200	0	0	0	0	0	0	473,200	0	(30,925)	(30,925)	0		XXX	
755111 50 7	RAYTHEON CO.....		04/03/2020	Tax Free Exchange.....	63,000.000	2,528,744	XXX	2,528,744	13,843,620	(11,314,876)	0	0	(11,314,876)	0	2,528,744	0	0	0	0	59,378	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP COM.....		04/03/2020	Cash Adjustment.....	0.400	19	XXX	7	0	0	0	0	0	7	0	0	13	13	0		XXX	
78463V 10 7	SPDR GOLD SHARES TRUST ETF.....		06/05/2020	Strategas.....	1,000.000	157,937	XXX	161,865	0	0	0	0	0	0	161,865	0	(3,929)	(3,929)	0		XXX	
819047 10 1	SHAKE SHACK INC.....		06/26/2020	Strategas.....	750.000	37,499	XXX	46,250	0	0	0	0	0	0	46,250	0	(8,751)	(8,751)	0		XXX	
89832Q 10 9	TRUIST FINL CORP.....		06/26/2020	KeyBanc Capital Mkts.....	20,000.000	731,769	XXX	665,400	1,126,400	(461,000)	0	0	(461,000)	0	665,400	0	66,369	66,369	18,000		XXX	
902973 30 4	US BANCORP DEL.....		06/29/2020	KeyBanc Capital Mkts.....	8,000.000	289,222	XXX	270,139	474,320	(204,181)	0	0	(204,181)	0	270,139	0	19,083	19,083	6,720		XXX	
913017 10 9	RAYTHEON TECHNOLOGIES CORP COM.....		04/03/2020	Spin Off.....	811,600	811,600	XXX	811,600	1,365,830	(554,230)	0	0	(554,230)	0	811,600	0	0	0	0	0	XXX	
913017 10 9	RAYTHEON TECHNOLOGIES CORP COM.....		04/03/2020	Tax Free Exchange.....	20,000.000	968,200	XXX	968,200	1,629,370	(661,170)	0	0	(661,170)	0	968,200	0	0	0	14,700		XXX	
922042 77 5	VANGUARD FTSE ALL WORLD EX U.....		06/29/2020	KeyBanc Capital Mkts.....	17,500.000	828,995	XXX	628,425	940,625	(312,200)	0	0	(312,200)	0	628,425	0	200,570	200,570	6,501		XXX	
949746 10 1	WELLS FARGO & CO NEW.....		05/05/2020	Strategas.....	152,000.000	4,029,159	XXX	5,072,499	8,177,600	(3,105,101)	0	0	(3,105,101)	0	5,072,499	0	(1,043,340)	(1,043,340)	77,520		XXX	
05562Z 10 4	BP PLC SPS ADR.....	C	05/20/2020	Key Capital.....	168,140.000	3,924,945	XXX	4,100,935	6,345,604	(1,207,245)	0	1,037,424	(2,244,669)	0	4,100,935	0	(175,990)	(175,990)	210,175		XXX	
G1151C 10 1	ACCENTURE PLC IRELAND PLC SHS.....	C	06/16/2020	Evercore ISI.....	9,000.000	1,827,140	XXX	1,504,527	0	0	0	0	0	0	1,504,527	0	322,612	322,612	7,200		XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY S.A.....	C	06/23/2020	Strategas.....	250.000	63,729	XXX	48,510	0	0	0	0	0	0	48,510	0	15,219	15,219	0		XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					32,600,516	XXX	26,560,533	43,880,909	(23,365,713)	0	1,618,594	(24,984,307)	0	26,560,533	0	6,039,984	6,039,984	537,007		XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					32,600,516	XXX	26,560,533	43,880,909	(23,365,713)	0	1,618,594	(24,984,307)	0	26,560,533	0	6,039,984	6,039,984	537,007		XXX	XXX
9799999.	Total - Common Stocks.....					32,600,516	XXX	26,560,533	43,880,909	(23,365,713)	0	1,618,594	(24,984,307)	0	26,560,533	0	6,039,984	6,039,984	537,007		XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					32,600,516	XXX	26,560,533	43,880,909	(23,365,713)	0	1,618,594	(24,984,307)	0	26,560,533	0	6,039,984	6,039,984	537,007		XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					106,399,872	XXX	104,365,162	115,818,595	(23,365,713)	(618,431)	1,618,594	(25,602,738)	0	97,879,788	0	8,520,085	8,520,085	2,478,715		XXX	XXX

QE05.4

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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BNY MELLON..... NEW YORK, NY.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
FEDERAL HOME LN BANK..... CINCINNATI, OH.....		.....0.020	.....231	.....0	.....505,834	.....1,501,413	.....1,395,056	XXX
REGIONS..... BIRMINGHAM, AL.....		.....0.000	.....0	.....0	.....6,125	.....9,188	.....9,188	XXX
WESTFIELD BANK FSB..... WESTFIELD CENTER, OH.....		.....0.000	.....0	.....0	.....(75,083)	.....(187,465)	.....(330,650)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....231	.....0	.....436,875	.....1,323,135	.....1,073,594	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....231	.....0	.....436,875	.....1,323,135	.....1,073,594	XXX
0599999. Total Cash.....	XXX	XXX	.....231	.....0	.....436,875	.....1,323,135	.....1,073,594	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								
61747C 58 2	MORGAN STANLEY INSTL LIQUIDITY TREAS.....		05/29/2020.....	.....0.060		.....25,680,249	.....0	.....62,423
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....25,680,249	.....0	.....62,423
8899999. Total - Cash Equivalents.....						.....25,680,249	.....0	.....62,423

QE14



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2020

NAIC Group Code.....228

NAIC Company Code.....24112

Company Name: Westfield Insurance Company

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	.....497	.....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: \$.....42,735
- 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: \$.....3,000